

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4
View Date: February 8, 2022



STATE STREET

As of: January 31, 2022

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|-------|------------|---------------|------------|---------------|-----------|------|
| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | | | | 0.035113 | 31 Dec 2030 | | |
| | 10,907,095.980 | Local | 100.030575 | 10,910,430.82 | 100.020000 | 10,909,277.40 | -1,153.42 | 0.97 |
| | | Base | 100.030575 | 10,910,430.82 | 100.020000 | 10,909,277.40 | -1,153.42 | 0.97 |

| | | | | | | | | |
|------------------------|----------------|-------|--|---------------|--|---------------|-----------|------|
| US DOLLAR Total | 10,907,095.980 | Local | | 10,910,430.82 | | 10,909,277.40 | -1,153.42 | 0.97 |
| | | Base | | 10,910,430.82 | | 10,909,277.40 | -1,153.42 | 0.97 |

CASH EQUIVALENT Total

| | | | | | | | | |
|--|----------------|------|--|---------------|--|---------------|-----------|------|
| | 10,907,095.980 | Base | | 10,910,430.82 | | 10,909,277.40 | -1,153.42 | 0.97 |
|--|----------------|------|--|---------------|--|---------------|-----------|------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|-------------------------------|-------|-----------|--------------|------------|--------------|--------------|------|
| 001084102 | AGCO CORP COMMON STOCK USD.01 | | | | | | | |
| | 29,679.000 | Local | 43.259098 | 1,283,886.77 | 117.200000 | 3,478,378.80 | 2,194,492.03 | 0.31 |
| | | Base | 43.259098 | 1,283,886.77 | 117.200000 | 3,478,378.80 | 2,194,492.03 | 0.31 |

| | | | | | | | | |
|-----------|------------------------------|-------|-----------|--------------|------------|--------------|--------------|------|
| 00191U102 | ASGN INC COMMON STOCK USD.01 | | | | | | | |
| | 25,198.000 | Local | 65.044978 | 1,639,003.36 | 114.870000 | 2,894,494.26 | 1,255,490.90 | 0.26 |
| | | Base | 65.044978 | 1,639,003.36 | 114.870000 | 2,894,494.26 | 1,255,490.90 | 0.26 |

| | | | | | | | | |
|-----------|--|-------|-----------|--------------|-----------|--------------|------------|------|
| 00404A109 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | | | | | | | |
| | 43,496.000 | Local | 39.047408 | 1,698,406.06 | 52.650000 | 2,290,064.40 | 591,658.34 | 0.20 |
| | | Base | 39.047408 | 1,698,406.06 | 52.650000 | 2,290,064.40 | 591,658.34 | 0.20 |

| | | | | | | | | |
|-----------|--|-------|-----------|------------|-----------|--------------|--------------|------|
| 004498101 | ACI WORLDWIDE INC COMMON STOCK USD.005 | | | | | | | |
| | 56,859.000 | Local | 14.685120 | 834,981.26 | 34.370000 | 1,954,243.83 | 1,119,262.57 | 0.17 |
| | | Base | 14.685120 | 834,981.26 | 34.370000 | 1,954,243.83 | 1,119,262.57 | 0.17 |

| | | | | | | | | |
|-----------|---------------------------------------|-------|------------|--------------|------------|--------------|--------------|------|
| 00508Y102 | ACUITY BRANDS INC COMMON STOCK USD.01 | | | | | | | |
| | 16,892.000 | Local | 117.376938 | 1,982,731.24 | 191.530000 | 3,235,324.76 | 1,252,593.52 | 0.29 |
| | | Base | 117.376938 | 1,982,731.24 | 191.530000 | 3,235,324.76 | 1,252,593.52 | 0.29 |

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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 |
| 00766T100 | AECOM COMMON STOCK USD.01 | | | | | | | | |
| | 20,923.000 | Local | 33.884968 | 708,975.19 | 69.130000 | 1,446,406.99 | 737,431.80 | 0.13 | |
| | | Base | 33.884968 | 708,975.19 | 69.130000 | 1,446,406.99 | 737,431.80 | 0.13 | |
| 008252108 | AFFILIATED MANAGERS GROUP COMMON STOCK USD.01 | | | | | | | | |
| | 19,661.000 | Local | 83.021301 | 1,632,281.79 | 146.210000 | 2,874,634.81 | 1,242,353.02 | 0.26 | |
| | | Base | 83.021301 | 1,632,281.79 | 146.210000 | 2,874,634.81 | 1,242,353.02 | 0.26 | |
| 013872106 | ALCOA CORP COMMON STOCK USD.01 | | | | | | | | |
| | 90,490.000 | Local | 59.326800 | 5,368,482.14 | 56.710000 | 5,131,687.90 | -236,794.24 | 0.46 | |
| | | Base | 59.326800 | 5,368,482.14 | 56.710000 | 5,131,687.90 | -236,794.24 | 0.46 | |
| 017175100 | ALLEGHANY CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 6,626.000 | Local | 404.954887 | 2,683,231.08 | 664.000000 | 4,399,664.00 | 1,716,432.92 | 0.39 | |
| | | Base | 404.954887 | 2,683,231.08 | 664.000000 | 4,399,664.00 | 1,716,432.92 | 0.39 | |
| 018522300 | ALLETE INC COMMON STOCK | | | | | | | | |
| | 25,425.000 | Local | 67.764618 | 1,722,915.42 | 63.830000 | 1,622,877.75 | -100,037.67 | 0.14 | |
| | | Base | 67.764618 | 1,722,915.42 | 63.830000 | 1,622,877.75 | -100,037.67 | 0.14 | |
| 018581108 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | | | | | | | | |
| | 24,078.000 | Local | 38.476625 | 926,440.17 | 69.040000 | 1,662,345.12 | 735,904.95 | 0.15 | |
| | | Base | 38.476625 | 926,440.17 | 69.040000 | 1,662,345.12 | 735,904.95 | 0.15 | |
| 023436108 | AMEDISYS INC COMMON STOCK USD.001 | | | | | | | | |
| | 15,767.000 | Local | 135.336710 | 2,133,853.91 | 135.100000 | 2,130,121.70 | -3,732.21 | 0.19 | |
| | | Base | 135.336710 | 2,133,853.91 | 135.100000 | 2,130,121.70 | -3,732.21 | 0.19 | |
| 024835100 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | | | | | | | | |
| | 67,302.000 | Local | 41.098446 | 2,766,007.58 | 52.260000 | 3,517,202.52 | 751,194.94 | 0.31 | |
| | | Base | 41.098446 | 2,766,007.58 | 52.260000 | 3,517,202.52 | 751,194.94 | 0.31 | |
| 02553E106 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | | | | | | | | |
| | 74,201.000 | Local | 16.839387 | 1,249,499.37 | 22.830000 | 1,694,008.83 | 444,509.46 | 0.15 | |
| | | Base | 16.839387 | 1,249,499.37 | 22.830000 | 1,694,008.83 | 444,509.46 | 0.15 | |
| 025932104 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | | | | | | | | |
| | 31,993.000 | Local | 50.266962 | 1,608,190.90 | 130.280000 | 4,168,048.04 | 2,559,857.14 | 0.37 | |
| | | Base | 50.266962 | 1,608,190.90 | 130.280000 | 4,168,048.04 | 2,559,857.14 | 0.37 | |

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Books Closed

Prepared by State Street

Holdings

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STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2022

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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 |
| 031652100 | AMKOR TECHNOLOGY INC COMMON STOCK USD.001 | | | | | | | | |
| | 48,487.000 | Local | 25.582892 | 1,240,437.69 | 22.020000 | 1,067,683.74 | -172,753.95 | 0.10 | |
| | | Base | 25.582892 | 1,240,437.69 | 22.020000 | 1,067,683.74 | -172,753.95 | 0.10 | |
| 03676B102 | ANTERO MIDSTREAM CORP COMMON STOCK | | | | | | | | |
| | 157,039.000 | Local | 6.914983 | 1,085,921.97 | 9.950000 | 1,562,538.05 | 476,616.08 | 0.14 | |
| | | Base | 6.914983 | 1,085,921.97 | 9.950000 | 1,562,538.05 | 476,616.08 | 0.14 | |
| 03750L109 | APARTMENT INCOME REIT CO REIT USD.01 | | | | | | | | |
| | 75,924.000 | Local | 39.021247 | 2,962,649.17 | 52.820000 | 4,010,305.68 | 1,047,656.51 | 0.36 | |
| | | Base | 39.021247 | 2,962,649.17 | 52.820000 | 4,010,305.68 | 1,047,656.51 | 0.36 | |
| 038336103 | APTARGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 31,836.000 | Local | 57.618794 | 1,834,351.94 | 117.300000 | 3,734,362.80 | 1,900,010.86 | 0.33 | |
| | | Base | 57.618794 | 1,834,351.94 | 117.300000 | 3,734,362.80 | 1,900,010.86 | 0.33 | |
| 042735100 | ARROW ELECTRONICS INC COMMON STOCK USD1.0 | | | | | | | | |
| | 33,676.000 | Local | 38.464476 | 1,295,329.69 | 124.000000 | 4,175,824.00 | 2,880,494.31 | 0.37 | |
| | | Base | 38.464476 | 1,295,329.69 | 124.000000 | 4,175,824.00 | 2,880,494.31 | 0.37 | |
| 04280A100 | ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001 | | | | | | | | |
| | 50,423.000 | Local | 59.624979 | 3,006,470.30 | 52.760000 | 2,660,317.48 | -346,152.82 | 0.24 | |
| | | Base | 59.624979 | 3,006,470.30 | 52.760000 | 2,660,317.48 | -346,152.82 | 0.24 | |
| 044186104 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | | | | | | | | |
| | 27,316.000 | Local | 35.315241 | 964,671.11 | 96.040000 | 2,623,428.64 | 1,658,757.53 | 0.23 | |
| | | Base | 35.315241 | 964,671.11 | 96.040000 | 2,623,428.64 | 1,658,757.53 | 0.23 | |
| 045327103 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | | |
| | 32,365.000 | Local | 137.901866 | 4,463,193.90 | 150.160000 | 4,859,928.40 | 396,734.50 | 0.43 | |
| | | Base | 137.901866 | 4,463,193.90 | 150.160000 | 4,859,928.40 | 396,734.50 | 0.43 | |
| 045487105 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | | | | | | | | |
| | 72,583.000 | Local | 18.239221 | 1,323,857.38 | 23.900000 | 1,734,733.70 | 410,876.32 | 0.15 | |
| | | Base | 18.239221 | 1,323,857.38 | 23.900000 | 1,734,733.70 | 410,876.32 | 0.15 | |
| 05329W102 | AUTONATION INC COMMON STOCK USD.01 | | | | | | | | |
| | 19,336.000 | Local | 41.410270 | 800,708.99 | 109.000000 | 2,107,624.00 | 1,306,915.01 | 0.19 | |
| | | Base | 41.410270 | 800,708.99 | 109.000000 | 2,107,624.00 | 1,306,915.01 | 0.19 | |

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 05368V106 | AVIENT CORP COMMON STOCK USD.01 | 44,248.000 | Local 33.880499 | 1,499,144.32 | 49.770000 | 2,202,222.96 | 703,078.64 | 0.20 |
| | | | Base 33.880499 | 1,499,144.32 | 49.770000 | 2,202,222.96 | 703,078.64 | 0.20 |
| 053774105 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 19,384.000 | Local 35.299327 | 684,242.16 | 176.180000 | 3,415,073.12 | 2,730,830.96 | 0.30 |
| | | | Base 35.299327 | 684,242.16 | 176.180000 | 3,415,073.12 | 2,730,830.96 | 0.30 |
| 053807103 | AVNET INC COMMON STOCK USD1.0 | 47,988.000 | Local 29.679378 | 1,424,254.00 | 40.360000 | 1,936,795.68 | 512,541.68 | 0.17 |
| | | | Base 29.679378 | 1,424,254.00 | 40.360000 | 1,936,795.68 | 512,541.68 | 0.17 |
| 05464C101 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | 31,698.000 | Local 69.110794 | 2,190,673.95 | 139.930000 | 4,435,501.14 | 2,244,827.19 | 0.39 |
| | | | Base 69.110794 | 2,190,673.95 | 139.930000 | 4,435,501.14 | 2,244,827.19 | 0.39 |
| 05550J101 | BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01 | 66,039.000 | Local 27.889129 | 1,841,770.21 | 61.470000 | 4,059,417.33 | 2,217,647.12 | 0.36 |
| | | | Base 27.889129 | 1,841,770.21 | 61.470000 | 4,059,417.33 | 2,217,647.12 | 0.36 |
| 062540109 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 19,576.000 | Local 56.562887 | 1,107,275.08 | 86.070000 | 1,684,906.32 | 577,631.24 | 0.15 |
| | | | Base 56.562887 | 1,107,275.08 | 86.070000 | 1,684,906.32 | 577,631.24 | 0.15 |
| 06417N103 | BANK OZK COMMON STOCK | 58,465.000 | Local 40.611412 | 2,374,346.21 | 46.850000 | 2,739,085.25 | 364,739.04 | 0.24 |
| | | | Base 40.611412 | 2,374,346.21 | 46.850000 | 2,739,085.25 | 364,739.04 | 0.24 |
| 077454106 | BELDEN INC COMMON STOCK USD.01 | 21,714.000 | Local 66.444084 | 1,442,766.84 | 55.950000 | 1,214,898.30 | -227,868.54 | 0.11 |
| | | | Base 66.444084 | 1,442,766.84 | 55.950000 | 1,214,898.30 | -227,868.54 | 0.11 |
| 092113109 | BLACK HILLS CORP COMMON STOCK USD1.0 | 30,866.000 | Local 45.958156 | 1,418,544.44 | 67.740000 | 2,090,862.84 | 672,318.40 | 0.19 |
| | | | Base 45.958156 | 1,418,544.44 | 67.740000 | 2,090,862.84 | 672,318.40 | 0.19 |
| 09227Q100 | BLACKBAUD INC COMMON STOCK USD.001 | 20,039.000 | Local 84.756724 | 1,698,440.00 | 68.140000 | 1,365,457.46 | -332,982.54 | 0.12 |
| | | | Base 84.756724 | 1,698,440.00 | 68.140000 | 1,365,457.46 | -332,982.54 | 0.12 |

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|-----------|---|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 093671105 | H+R BLOCK INC COMMON STOCK | | | | | | | |
| | | 84,942.000 | Local 15.867613 | 1,347,826.81 | 22.860000 | 1,941,774.12 | 593,947.31 | 0.17 |
| | | | Base 15.867613 | 1,347,826.81 | 22.860000 | 1,941,774.12 | 593,947.31 | 0.17 |
| 100557107 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | | | | | | | |
| | | 4,540.000 | Local 332.305260 | 1,508,665.88 | 420.830000 | 1,910,568.20 | 401,902.32 | 0.17 |
| | | | Base 332.305260 | 1,508,665.88 | 420.830000 | 1,910,568.20 | 401,902.32 | 0.17 |
| 103304101 | BOYD GAMING CORP COMMON STOCK USD.01 | | | | | | | |
| | | 39,664.000 | Local 33.112538 | 1,313,375.72 | 59.460000 | 2,358,421.44 | 1,045,045.72 | 0.21 |
| | | | Base 33.112538 | 1,313,375.72 | 59.460000 | 2,358,421.44 | 1,045,045.72 | 0.21 |
| 10922N103 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 38,604.000 | Local 37.586203 | 1,450,977.77 | 54.450000 | 2,101,987.80 | 651,010.03 | 0.19 |
| | | | Base 37.586203 | 1,450,977.77 | 54.450000 | 2,101,987.80 | 651,010.03 | 0.19 |
| 109641100 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | | | | | | | |
| | | 4,072.000 | Local 22.505855 | 91,643.84 | 33.210000 | 135,231.12 | 43,587.28 | 0.01 |
| | | | Base 22.505855 | 91,643.84 | 33.210000 | 135,231.12 | 43,587.28 | 0.01 |
| 109696104 | BRINK S CO/THE COMMON STOCK USD1.0 | | | | | | | |
| | | 23,773.000 | Local 78.320454 | 1,861,912.16 | 69.780000 | 1,658,879.94 | -203,032.22 | 0.15 |
| | | | Base 78.320454 | 1,861,912.16 | 69.780000 | 1,658,879.94 | -203,032.22 | 0.15 |
| 11120U105 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | | | | | | | |
| | | 143,635.000 | Local 17.081325 | 2,453,476.17 | 25.360000 | 3,642,583.60 | 1,189,107.43 | 0.32 |
| | | | Base 17.081325 | 2,453,476.17 | 25.360000 | 3,642,583.60 | 1,189,107.43 | 0.32 |
| 114340102 | AZENTA INC COMMON STOCK USD.01 | | | | | | | |
| | | 35,957.000 | Local 79.964135 | 2,875,270.40 | 84.340000 | 3,032,613.38 | 157,342.98 | 0.27 |
| | | | Base 79.964135 | 2,875,270.40 | 84.340000 | 3,032,613.38 | 157,342.98 | 0.27 |
| 116794108 | BRUKER CORP COMMON STOCK USD.01 | | | | | | | |
| | | 49,201.000 | Local 85.056800 | 4,184,879.62 | 66.600000 | 3,276,786.60 | -908,093.02 | 0.29 |
| | | | Base 85.056800 | 4,184,879.62 | 66.600000 | 3,276,786.60 | -908,093.02 | 0.29 |
| 117043109 | BRUNSWICK CORP COMMON STOCK USD.75 | | | | | | | |
| | | 37,287.000 | Local 29.556783 | 1,102,083.75 | 90.790000 | 3,385,286.73 | 2,283,202.98 | 0.30 |
| | | | Base 29.556783 | 1,102,083.75 | 90.790000 | 3,385,286.73 | 2,283,202.98 | 0.30 |

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| 12008R107 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | | | | | | | | |
| | 92,618.000 | Local | 35.515100 | 3,289,337.53 | 67.990000 | 6,297,097.82 | 3,007,760.29 | 0.56 | |
| | | Base | 35.515100 | 3,289,337.53 | 67.990000 | 6,297,097.82 | 3,007,760.29 | 0.56 | |
| 12508E101 | CDK GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | 57,232.000 | Local | 34.765253 | 1,989,684.98 | 42.970000 | 2,459,259.04 | 469,574.06 | 0.22 | |
| | | Base | 34.765253 | 1,989,684.98 | 42.970000 | 2,459,259.04 | 469,574.06 | 0.22 | |
| 12571T100 | CMC MATERIALS INC COMMON STOCK USD.001 | | | | | | | | |
| | 13,748.000 | Local | 128.489319 | 1,766,471.16 | 180.880000 | 2,486,738.24 | 720,267.08 | 0.22 | |
| | | Base | 128.489319 | 1,766,471.16 | 180.880000 | 2,486,738.24 | 720,267.08 | 0.22 | |
| 12621E103 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 59,640.000 | Local | 17.175346 | 1,024,337.66 | 24.940000 | 1,487,421.60 | 463,083.94 | 0.13 | |
| | | Base | 17.175346 | 1,024,337.66 | 24.940000 | 1,487,421.60 | 463,083.94 | 0.13 | |
| 12653C108 | CNX RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | 102,146.000 | Local | 10.061077 | 1,027,698.75 | 14.830000 | 1,514,825.18 | 487,126.43 | 0.13 | |
| | | Base | 10.061077 | 1,027,698.75 | 14.830000 | 1,514,825.18 | 487,126.43 | 0.13 | |
| 12685J105 | CABLE ONE INC COMMON STOCK USD.01 | | | | | | | | |
| | 2,397.000 | Local | 695.224134 | 1,666,452.25 | 1,544.730000 | 3,702,717.81 | 2,036,265.56 | 0.33 | |
| | | Base | 695.224134 | 1,666,452.25 | 1,544.730000 | 3,702,717.81 | 2,036,265.56 | 0.33 | |
| 127055101 | CABOT CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 27,435.000 | Local | 32.006764 | 878,105.56 | 54.990000 | 1,508,650.65 | 630,545.09 | 0.13 | |
| | | Base | 32.006764 | 878,105.56 | 54.990000 | 1,508,650.65 | 630,545.09 | 0.13 | |
| 127190304 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | | | | | | | | |
| | 11,282.000 | Local | 174.526300 | 1,969,005.72 | 247.460000 | 2,791,843.72 | 822,838.00 | 0.25 | |
| | | Base | 174.526300 | 1,969,005.72 | 247.460000 | 2,791,843.72 | 822,838.00 | 0.25 | |
| 12740C103 | CADENCE BANK COMMON STOCK USD2.5 | | | | | | | | |
| | 94,767.000 | Local | 26.061766 | 2,469,795.42 | 31.170000 | 2,953,887.39 | 484,091.97 | 0.26 | |
| | | Base | 26.061766 | 2,469,795.42 | 31.170000 | 2,953,887.39 | 484,091.97 | 0.26 | |
| 13100M509 | CALIX INC COMMON STOCK | | | | | | | | |
| | 26,513.000 | Local | 65.209370 | 1,728,896.02 | 50.280000 | 1,333,073.64 | -395,822.38 | 0.12 | |
| | | Base | 65.209370 | 1,728,896.02 | 50.280000 | 1,333,073.64 | -395,822.38 | 0.12 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 131193104 | CALLAWAY GOLF COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | 56,677.000 | Local | 33.557452 | 1,901,935.69 | 23.860000 | 1,352,313.22 | -549,622.47 | 0.12 | |
| | | Base | 33.557452 | 1,901,935.69 | 23.860000 | 1,352,313.22 | -549,622.47 | 0.12 | |
| 133131102 | CAMDEN PROPERTY TRUST REIT USD.01 | | | | | | | | |
| | 49,426.000 | Local | 64.998841 | 3,212,632.70 | 160.090000 | 7,912,608.34 | 4,699,975.64 | 0.70 | |
| | | Base | 64.998841 | 3,212,632.70 | 160.090000 | 7,912,608.34 | 4,699,975.64 | 0.70 | |
| 142339100 | CARLISLE COS INC COMMON STOCK USD1.0 | | | | | | | | |
| | 25,287.000 | Local | 64.960220 | 1,642,649.09 | 223.440000 | 5,650,127.28 | 4,007,478.19 | 0.50 | |
| | | Base | 64.960220 | 1,642,649.09 | 223.440000 | 5,650,127.28 | 4,007,478.19 | 0.50 | |
| 146229109 | CARTER S INC COMMON STOCK USD.01 | | | | | | | | |
| | 20,442.000 | Local | 58.078060 | 1,187,231.71 | 93.120000 | 1,903,559.04 | 716,327.33 | 0.17 | |
| | | Base | 58.078060 | 1,187,231.71 | 93.120000 | 1,903,559.04 | 716,327.33 | 0.17 | |
| 147528103 | CASEY S GENERAL STORES INC COMMON STOCK NPV | | | | | | | | |
| | 17,944.000 | Local | 109.441287 | 1,963,814.45 | 187.810000 | 3,370,062.64 | 1,406,248.19 | 0.30 | |
| | | Base | 109.441287 | 1,963,814.45 | 187.810000 | 3,370,062.64 | 1,406,248.19 | 0.30 | |
| 149150104 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | 37,349.000 | Local | 18.953766 | 707,904.21 | 45.160000 | 1,686,680.84 | 978,776.63 | 0.15 | |
| | | Base | 18.953766 | 707,904.21 | 45.160000 | 1,686,680.84 | 978,776.63 | 0.15 | |
| 156727109 | CERENCE INC COMMON STOCK USD.01 | | | | | | | | |
| | 18,381.000 | Local | 108.136381 | 1,987,654.82 | 63.490000 | 1,167,009.69 | -820,645.13 | 0.10 | |
| | | Base | 108.136381 | 1,987,654.82 | 63.490000 | 1,167,009.69 | -820,645.13 | 0.10 | |
| 15872M104 | CHAMPIONX CORP COMMON STOCK USD.01 | | | | | | | | |
| | 97,729.000 | Local | 21.630465 | 2,113,923.71 | 22.400000 | 2,189,129.60 | 75,205.89 | 0.19 | |
| | | Base | 21.630465 | 2,113,923.71 | 22.400000 | 2,189,129.60 | 75,205.89 | 0.19 | |
| 16359R103 | CHEMED CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 7,446.000 | Local | 343.028124 | 2,554,187.41 | 468.910000 | 3,491,503.86 | 937,316.45 | 0.31 | |
| | | Base | 343.028124 | 2,554,187.41 | 468.910000 | 3,491,503.86 | 937,316.45 | 0.31 | |
| 163851108 | CHEMOURS CO/THE COMMON STOCK | | | | | | | | |
| | 78,815.000 | Local | 20.932832 | 1,649,821.18 | 32.710000 | 2,578,038.65 | 928,217.47 | 0.23 | |
| | | Base | 20.932832 | 1,649,821.18 | 32.710000 | 2,578,038.65 | 928,217.47 | 0.23 | |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 169905106 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | | | | | | | |
| | | 15,873.000 | Local 104.493963 | 1,658,632.68 | 143.400000 | 2,276,188.20 | 617,555.52 | 0.20 |
| | | | Base 104.493963 | 1,658,632.68 | 143.400000 | 2,276,188.20 | 617,555.52 | 0.20 |
| 171484108 | CHURCHILL DOWNS INC COMMON STOCK | | | | | | | |
| | | 16,649.000 | Local 57.867533 | 963,436.56 | 210.300000 | 3,501,284.70 | 2,537,848.14 | 0.31 |
| | | | Base 57.867533 | 963,436.56 | 210.300000 | 3,501,284.70 | 2,537,848.14 | 0.31 |
| 171779309 | CIENA CORP COMMON STOCK USD.01 | | | | | | | |
| | | 74,930.000 | Local 23.618718 | 1,769,750.52 | 66.310000 | 4,968,608.30 | 3,198,857.78 | 0.44 |
| | | | Base 23.618718 | 1,769,750.52 | 66.310000 | 4,968,608.30 | 3,198,857.78 | 0.44 |
| 172755100 | CIRRUS LOGIC INC COMMON STOCK USD.001 | | | | | | | |
| | | 27,634.000 | Local 58.231295 | 1,609,163.61 | 89.440000 | 2,471,584.96 | 862,421.35 | 0.22 |
| | | | Base 58.231295 | 1,609,163.61 | 89.440000 | 2,471,584.96 | 862,421.35 | 0.22 |
| 184496107 | CLEAN HARBORS INC COMMON STOCK USD.01 | | | | | | | |
| | | 24,210.000 | Local 45.834312 | 1,109,648.70 | 92.550000 | 2,240,635.50 | 1,130,986.80 | 0.20 |
| | | | Base 45.834312 | 1,109,648.70 | 92.550000 | 2,240,635.50 | 1,130,986.80 | 0.20 |
| 185899101 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | | | | | | | |
| | | 220,096.000 | Local 16.444344 | 3,619,334.31 | 17.140000 | 3,772,445.44 | 153,111.13 | 0.34 |
| | | | Base 16.444344 | 3,619,334.31 | 17.140000 | 3,772,445.44 | 153,111.13 | 0.34 |
| 192422103 | COGNEX CORP COMMON STOCK USD.002 | | | | | | | |
| | | 85,507.000 | Local 27.591099 | 2,359,232.10 | 66.460000 | 5,682,795.22 | 3,323,563.12 | 0.51 |
| | | | Base 27.591099 | 2,359,232.10 | 66.460000 | 5,682,795.22 | 3,323,563.12 | 0.51 |
| 192479103 | COHERENT INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,866.000 | Local 181.512197 | 2,153,823.73 | 258.480000 | 3,067,123.68 | 913,299.95 | 0.27 |
| | | | Base 181.512197 | 2,153,823.73 | 258.480000 | 3,067,123.68 | 913,299.95 | 0.27 |
| 194014106 | COLFAX CORP COMMON STOCK USD.001 | | | | | | | |
| | | 65,127.000 | Local 32.863504 | 2,140,301.43 | 41.120000 | 2,678,022.24 | 537,720.81 | 0.24 |
| | | | Base 32.863504 | 2,140,301.43 | 41.120000 | 2,678,022.24 | 537,720.81 | 0.24 |
| 198516106 | COLUMBIA SPORTSWEAR CO COMMON STOCK | | | | | | | |
| | | 16,718.000 | Local 97.097430 | 1,623,274.84 | 92.870000 | 1,552,600.66 | -70,674.18 | 0.14 |
| | | | Base 97.097430 | 1,623,274.84 | 92.870000 | 1,552,600.66 | -70,674.18 | 0.14 |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 200525103 | COMMERCE BANCSHARES INC COMMON STOCK USD5.0 | | | | | | | |
| | | 53,684.000 | Local 30.662311 | 1,646,075.49 | 68.910000 | 3,699,364.44 | 2,053,288.95 | 0.33 |
| | | | Base 30.662311 | 1,646,075.49 | 68.910000 | 3,699,364.44 | 2,053,288.95 | 0.33 |
| 201723103 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | | | | | | |
| | | 58,322.000 | Local 15.289343 | 891,705.05 | 33.440000 | 1,950,287.68 | 1,058,582.63 | 0.17 |
| | | | Base 15.289343 | 891,705.05 | 33.440000 | 1,950,287.68 | 1,058,582.63 | 0.17 |
| 204166102 | COMMVault SYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | | 22,011.000 | Local 64.325929 | 1,415,878.02 | 67.460000 | 1,484,862.06 | 68,984.04 | 0.13 |
| | | | Base 64.325929 | 1,415,878.02 | 67.460000 | 1,484,862.06 | 68,984.04 | 0.13 |
| 20451N101 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | | | | | | | |
| | | 16,462.000 | Local 79.284836 | 1,305,186.97 | 53.400000 | 879,070.80 | -426,116.17 | 0.08 |
| | | | Base 79.284836 | 1,305,186.97 | 53.400000 | 879,070.80 | -426,116.17 | 0.08 |
| 20602D101 | CONCENTRIX CORP COMMON STOCK | | | | | | | |
| | | 20,749.000 | Local 49.491398 | 1,026,897.02 | 200.990000 | 4,170,341.51 | 3,143,444.49 | 0.37 |
| | | | Base 49.491398 | 1,026,897.02 | 200.990000 | 4,170,341.51 | 3,143,444.49 | 0.37 |
| 20848V105 | CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01 | | | | | | | |
| | | 1.000 | Local 29.050000 | 29.05 | 56.700000 | 56.70 | 27.65 | 0.00 |
| | | | Base 29.050000 | 29.05 | 56.700000 | 56.70 | 27.65 | 0.00 |
| 22002T108 | CORPORATE OFFICE PROPERTIES REIT USD.01 | | | | | | | |
| | | 54,325.000 | Local 30.231798 | 1,642,342.44 | 25.260000 | 1,372,249.50 | -270,092.94 | 0.12 |
| | | | Base 30.231798 | 1,642,342.44 | 25.260000 | 1,372,249.50 | -270,092.94 | 0.12 |
| 222070203 | COTY INC CL A COMMON STOCK USD.01 | | | | | | | |
| | | 162,298.000 | Local 3.925420 | 637,087.82 | 8.480000 | 1,376,287.04 | 739,199.22 | 0.12 |
| | | | Base 3.925420 | 637,087.82 | 8.480000 | 1,376,287.04 | 739,199.22 | 0.12 |
| 222795502 | COUSINS PROPERTIES INC REIT USD1.0 | | | | | | | |
| | | 71,911.000 | Local 37.530985 | 2,698,890.65 | 38.560000 | 2,772,888.16 | 73,997.51 | 0.25 |
| | | | Base 37.530985 | 2,698,890.65 | 38.560000 | 2,772,888.16 | 73,997.51 | 0.25 |
| 22410J106 | CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01 | | | | | | | |
| | | 11,372.000 | Local 145.886137 | 1,659,017.15 | 119.140000 | 1,354,860.08 | -304,157.07 | 0.12 |
| | | | Base 145.886137 | 1,659,017.15 | 119.140000 | 1,354,860.08 | -304,157.07 | 0.12 |

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Holdings

ST OF AZ POOL 203 MID CAP

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 |
| 224399105 | CRANE CO COMMON STOCK USD1.0 | | | | | | | | |
| | 24,142.000 | Local | 44.870537 | 1,083,264.51 | 103.510000 | 2,498,938.42 | 1,415,673.91 | 0.22 | |
| | | Base | 44.870537 | 1,083,264.51 | 103.510000 | 2,498,938.42 | 1,415,673.91 | 0.22 | |
| 227046109 | CROCS INC COMMON STOCK USD.001 | | | | | | | | |
| | 28,461.000 | Local | 111.843344 | 3,183,173.41 | 102.620000 | 2,920,667.82 | -262,505.59 | 0.26 | |
| | | Base | 111.843344 | 3,183,173.41 | 102.620000 | 2,920,667.82 | -262,505.59 | 0.26 | |
| 229899109 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | | | | | | | | |
| | 27,425.000 | Local | 66.946517 | 1,836,008.24 | 141.010000 | 3,867,199.25 | 2,031,191.01 | 0.34 | |
| | | Base | 66.946517 | 1,836,008.24 | 141.010000 | 3,867,199.25 | 2,031,191.01 | 0.34 | |
| 231561101 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 18,979.000 | Local | 78.361467 | 1,487,222.29 | 132.790000 | 2,520,221.41 | 1,032,999.12 | 0.22 | |
| | | Base | 78.361467 | 1,487,222.29 | 132.790000 | 2,520,221.41 | 1,032,999.12 | 0.22 | |
| 23283R100 | CYRUSONE INC REIT USD.01 | | | | | | | | |
| | 61,379.000 | Local | 56.025951 | 3,438,816.87 | 89.850000 | 5,514,903.15 | 2,076,086.28 | 0.49 | |
| | | Base | 56.025951 | 3,438,816.87 | 89.850000 | 5,514,903.15 | 2,076,086.28 | 0.49 | |
| 23345M107 | DTE MIDSTREAM LLC W/I COMMON STOCK | | | | | | | | |
| | 46,783.000 | Local | 40.352274 | 1,887,800.43 | 51.700000 | 2,418,681.10 | 530,880.67 | 0.22 | |
| | | Base | 40.352274 | 1,887,800.43 | 51.700000 | 2,418,681.10 | 530,880.67 | 0.22 | |
| 235825205 | DANA INC COMMON STOCK USD.01 | | | | | | | | |
| | 69,758.000 | Local | 19.667496 | 1,371,965.20 | 21.660000 | 1,510,958.28 | 138,993.08 | 0.13 | |
| | | Base | 19.667496 | 1,371,965.20 | 21.660000 | 1,510,958.28 | 138,993.08 | 0.13 | |
| 237266101 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | 78,257.000 | Local | 27.798994 | 2,175,465.91 | 63.770000 | 4,990,448.89 | 2,814,982.98 | 0.44 | |
| | | Base | 27.798994 | 2,175,465.91 | 63.770000 | 4,990,448.89 | 2,814,982.98 | 0.44 | |
| 243537107 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | 13,275.000 | Local | 81.753616 | 1,085,279.25 | 320.230000 | 4,251,053.25 | 3,165,774.00 | 0.38 | |
| | | Base | 81.753616 | 1,085,279.25 | 320.230000 | 4,251,053.25 | 3,165,774.00 | 0.38 | |
| 253393102 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | 31,385.000 | Local | 33.457128 | 1,050,051.96 | 115.400000 | 3,621,829.00 | 2,571,777.04 | 0.32 | |
| | | Base | 33.457128 | 1,050,051.96 | 115.400000 | 3,621,829.00 | 2,571,777.04 | 0.32 | |

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Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
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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 | |
| 25400W102 | DIGITAL TURBINE INC COMMON STOCK USD.0001 | 42,526.000 | Local | 57.667954 | 2,452,387.42 | 44.150000 | 1,877,522.90 | -574,864.52 | 0.17 |
| | | | Base | 57.667954 | 2,452,387.42 | 44.150000 | 1,877,522.90 | -574,864.52 | 0.17 |
| 257651109 | DONALDSON CO INC COMMON STOCK USD5.0 | 59,776.000 | Local | 30.277618 | 1,809,874.90 | 55.660000 | 3,327,132.16 | 1,517,257.26 | 0.30 |
| | | | Base | 30.277618 | 1,809,874.90 | 55.660000 | 3,327,132.16 | 1,517,257.26 | 0.30 |
| 25960P109 | DOUGLAS EMMETT INC REIT USD.01 | 84,872.000 | Local | 32.110875 | 2,725,314.16 | 31.220000 | 2,649,703.84 | -75,610.32 | 0.24 |
| | | | Base | 32.110875 | 2,725,314.16 | 31.220000 | 2,649,703.84 | -75,610.32 | 0.24 |
| 267475101 | DYCOM INDUSTRIES INC COMMON STOCK USD.33 | 14,592.000 | Local | 77.838753 | 1,135,823.08 | 84.290000 | 1,229,959.68 | 94,136.60 | 0.11 |
| | | | Base | 77.838753 | 1,135,823.08 | 84.290000 | 1,229,959.68 | 94,136.60 | 0.11 |
| 26884L109 | EQT CORP COMMON STOCK | 146,233.000 | Local | 17.435812 | 2,549,691.06 | 21.250000 | 3,107,451.25 | 557,760.19 | 0.28 |
| | | | Base | 17.435812 | 2,549,691.06 | 21.250000 | 3,107,451.25 | 557,760.19 | 0.28 |
| 26884U109 | EPR PROPERTIES REIT USD.01 | 36,178.000 | Local | 55.167276 | 1,995,841.72 | 43.970000 | 1,590,746.66 | -405,095.06 | 0.14 |
| | | | Base | 55.167276 | 1,995,841.72 | 43.970000 | 1,590,746.66 | -405,095.06 | 0.14 |
| 26969P108 | EAGLE MATERIALS INC COMMON STOCK USD.01 | 19,672.000 | Local | 71.276868 | 1,402,158.54 | 145.850000 | 2,869,161.20 | 1,467,002.66 | 0.26 |
| | | | Base | 71.276868 | 1,402,158.54 | 145.850000 | 2,869,161.20 | 1,467,002.66 | 0.26 |
| 27579R104 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 68,632.000 | Local | 26.610808 | 1,826,353.00 | 86.340000 | 5,925,686.88 | 4,099,333.88 | 0.53 |
| | | | Base | 26.610808 | 1,826,353.00 | 86.340000 | 5,925,686.88 | 4,099,333.88 | 0.53 |
| 277276101 | EASTGROUP PROPERTIES INC REIT | 19,676.000 | Local | 119.531819 | 2,351,908.08 | 199.910000 | 3,933,429.16 | 1,581,521.08 | 0.35 |
| | | | Base | 119.531819 | 2,351,908.08 | 199.910000 | 3,933,429.16 | 1,581,521.08 | 0.35 |
| 29084Q100 | EMCOR GROUP INC COMMON STOCK USD.01 | 25,814.000 | Local | 53.914577 | 1,391,750.88 | 119.210000 | 3,077,286.94 | 1,685,536.06 | 0.27 |
| | | | Base | 53.914577 | 1,391,750.88 | 119.210000 | 3,077,286.94 | 1,685,536.06 | 0.27 |

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| 29261A100 | ENCOMPASS HEALTH CORP COMMON STOCK USD.01 | | | | | | | | |
| | 48,118.000 | Local | 46.912748 | 2,257,347.61 | 62.040000 | 2,985,240.72 | 727,893.11 | 0.27 | |
| | | Base | 46.912748 | 2,257,347.61 | 62.040000 | 2,985,240.72 | 727,893.11 | 0.27 | |
| 29272W109 | ENERGIZER HOLDINGS INC COMMON STOCK | | | | | | | | |
| | 30,422.000 | Local | 30.310210 | 922,097.22 | 37.610000 | 1,144,171.42 | 222,074.20 | 0.10 | |
| | | Base | 30.310210 | 922,097.22 | 37.610000 | 1,144,171.42 | 222,074.20 | 0.10 | |
| 29275Y102 | ENERSYS COMMON STOCK USD.01 | | | | | | | | |
| | 20,261.000 | Local | 66.553469 | 1,348,439.83 | 74.930000 | 1,518,156.73 | 169,716.90 | 0.14 | |
| | | Base | 66.553469 | 1,348,439.83 | 74.930000 | 1,518,156.73 | 169,716.90 | 0.14 | |
| 29404K106 | ENVESTNET INC COMMON STOCK | | | | | | | | |
| | 26,428.000 | Local | 79.636358 | 2,104,629.68 | 73.940000 | 1,954,086.32 | -150,543.36 | 0.17 | |
| | | Base | 79.636358 | 2,104,629.68 | 73.940000 | 1,954,086.32 | -150,543.36 | 0.17 | |
| 29415F104 | ENVISTA HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | | |
| | 78,044.000 | Local | 43.667560 | 3,407,991.09 | 43.240000 | 3,374,622.56 | -33,368.53 | 0.30 | |
| | | Base | 43.667560 | 3,407,991.09 | 43.240000 | 3,374,622.56 | -33,368.53 | 0.30 | |
| 294600101 | EQUITRANS MIDSTREAM CORP COMMON STOCK | | | | | | | | |
| | 196,624.000 | Local | 14.172515 | 2,786,656.56 | 8.110000 | 1,594,620.64 | -1,192,035.92 | 0.14 | |
| | | Base | 14.172515 | 2,786,656.56 | 8.110000 | 1,594,620.64 | -1,192,035.92 | 0.14 | |
| 29670G102 | ESSENTIAL UTILITIES INC COMMON STOCK USD.5 | | | | | | | | |
| | 111,234.000 | Local | 26.633983 | 2,962,604.45 | 48.740000 | 5,421,545.16 | 2,458,940.71 | 0.48 | |
| | | Base | 26.633983 | 2,962,604.45 | 48.740000 | 5,421,545.16 | 2,458,940.71 | 0.48 | |
| 29977A105 | EVERCORE INC A COMMON STOCK USD.01 | | | | | | | | |
| | 18,872.000 | Local | 80.639980 | 1,521,837.70 | 124.820000 | 2,355,603.04 | 833,765.34 | 0.21 | |
| | | Base | 80.639980 | 1,521,837.70 | 124.820000 | 2,355,603.04 | 833,765.34 | 0.21 | |
| 30161Q104 | EXELIXIS INC COMMON STOCK USD.001 | | | | | | | | |
| | 153,022.000 | Local | 20.958741 | 3,207,148.46 | 18.100000 | 2,769,698.20 | -437,450.26 | 0.25 | |
| | | Base | 20.958741 | 3,207,148.46 | 18.100000 | 2,769,698.20 | -437,450.26 | 0.25 | |
| 302520101 | FNB CORP COMMON STOCK USD.01 | | | | | | | | |
| | 154,246.000 | Local | 12.166440 | 1,876,624.73 | 12.920000 | 1,992,858.32 | 116,233.59 | 0.18 | |
| | | Base | 12.166440 | 1,876,624.73 | 12.920000 | 1,992,858.32 | 116,233.59 | 0.18 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 302941109 | FTI CONSULTING INC COMMON STOCK USD.01 | | | | | | | | |
| | 16,583.000 | Local | 110.672316 | 1,835,279.01 | 145.810000 | 2,417,967.23 | 582,688.22 | 0.22 | |
| | | Base | 110.672316 | 1,835,279.01 | 145.810000 | 2,417,967.23 | 582,688.22 | 0.22 | |
| 303250104 | FAIR ISAAC CORP COMMON STOCK USD.01 | | | | | | | | |
| | 13,232.000 | Local | 89.501654 | 1,184,285.88 | 494.990000 | 6,549,707.68 | 5,365,421.80 | 0.58 | |
| | | Base | 89.501654 | 1,184,285.88 | 494.990000 | 6,549,707.68 | 5,365,421.80 | 0.58 | |
| 314211103 | FEDERATED HERMES INC COMMON STOCK | | | | | | | | |
| | 46,838.000 | Local | 23.215525 | 1,087,368.77 | 33.110000 | 1,550,806.18 | 463,437.41 | 0.14 | |
| | | Base | 23.215525 | 1,087,368.77 | 33.110000 | 1,550,806.18 | 463,437.41 | 0.14 | |
| 31847R102 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | | | | | | | | |
| | 53,087.000 | Local | 24.554525 | 1,303,526.07 | 74.510000 | 3,955,512.37 | 2,651,986.30 | 0.35 | |
| | | Base | 24.554525 | 1,303,526.07 | 74.510000 | 3,955,512.37 | 2,651,986.30 | 0.35 | |
| 32020R109 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | 62,015.000 | Local | 27.853027 | 1,727,305.44 | 46.990000 | 2,914,084.85 | 1,186,779.41 | 0.26 | |
| | | Base | 27.853027 | 1,727,305.44 | 46.990000 | 2,914,084.85 | 1,186,779.41 | 0.26 | |
| 320517105 | FIRST HORIZON CORP COMMON STOCK USD.625 | | | | | | | | |
| | 261,530.000 | Local | 11.616036 | 3,037,941.94 | 17.110000 | 4,474,778.30 | 1,436,836.36 | 0.40 | |
| | | Base | 11.616036 | 3,037,941.94 | 17.110000 | 4,474,778.30 | 1,436,836.36 | 0.40 | |
| 32054K103 | FIRST INDUSTRIAL REALTY TR REIT USD.01 | | | | | | | | |
| | 63,013.000 | Local | 26.888725 | 1,694,339.21 | 60.780000 | 3,829,930.14 | 2,135,590.93 | 0.34 | |
| | | Base | 26.888725 | 1,694,339.21 | 60.780000 | 3,829,930.14 | 2,135,590.93 | 0.34 | |
| 336433107 | FIRST SOLAR INC COMMON STOCK USD.001 | | | | | | | | |
| | 47,824.000 | Local | 48.995177 | 2,343,145.36 | 78.380000 | 3,748,445.12 | 1,405,299.76 | 0.33 | |
| | | Base | 48.995177 | 2,343,145.36 | 78.380000 | 3,748,445.12 | 1,405,299.76 | 0.33 | |
| 33768G107 | FIRSTCASH HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | 39,060.000 | Local | 81.652217 | 3,189,335.61 | 69.700000 | 2,722,482.00 | -466,853.61 | 0.24 | |
| | | Base | 81.652217 | 3,189,335.61 | 69.700000 | 2,722,482.00 | -466,853.61 | 0.24 | |
| 33829M101 | FIVE BELOW COMMON STOCK USD.01 | | | | | | | | |
| | 27,094.000 | Local | 81.269010 | 2,201,902.56 | 164.000000 | 4,443,416.00 | 2,241,513.44 | 0.40 | |
| | | Base | 81.269010 | 2,201,902.56 | 164.000000 | 4,443,416.00 | 2,241,513.44 | 0.40 | |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

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View Date: February 8, 2022

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|-----------|---|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 343412102 | FLUOR CORP COMMON STOCK USD.01 | | | | | | | |
| | | 68,392.000 | Local 27.934342 | 1,910,485.55 | 21.040000 | 1,438,967.68 | -471,517.87 | 0.13 |
| | | | Base 27.934342 | 1,910,485.55 | 21.040000 | 1,438,967.68 | -471,517.87 | 0.13 |
| 343498101 | FLOWERS FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | | 96,104.000 | Local 15.397236 | 1,479,735.94 | 28.130000 | 2,703,405.52 | 1,223,669.58 | 0.24 |
| | | | Base 15.397236 | 1,479,735.94 | 28.130000 | 2,703,405.52 | 1,223,669.58 | 0.24 |
| 34354P105 | FLOWSERVE CORP COMMON STOCK USD1.25 | | | | | | | |
| | | 63,003.000 | Local 40.057174 | 2,523,722.13 | 32.620000 | 2,055,157.86 | -468,564.27 | 0.18 |
| | | | Base 40.057174 | 2,523,722.13 | 32.620000 | 2,055,157.86 | -468,564.27 | 0.18 |
| 344849104 | FOOT LOCKER INC COMMON STOCK USD.01 | | | | | | | |
| | | 43,679.000 | Local 36.354058 | 1,587,908.92 | 44.680000 | 1,951,577.72 | 363,668.80 | 0.17 |
| | | | Base 36.354058 | 1,587,908.92 | 44.680000 | 1,951,577.72 | 363,668.80 | 0.17 |
| 35138V102 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | | | | | | | |
| | | 20,363.000 | Local 76.725190 | 1,562,355.05 | 133.070000 | 2,709,704.41 | 1,147,349.36 | 0.24 |
| | | | Base 76.725190 | 1,562,355.05 | 133.070000 | 2,709,704.41 | 1,147,349.36 | 0.24 |
| 360271100 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | | | | | | | |
| | | 78,014.000 | Local 10.866765 | 847,759.82 | 17.950000 | 1,400,351.30 | 552,591.48 | 0.12 |
| | | | Base 10.866765 | 847,759.82 | 17.950000 | 1,400,351.30 | 552,591.48 | 0.12 |
| 361448103 | GATX CORP COMMON STOCK USD.625 | | | | | | | |
| | | 17,169.000 | Local 39.063773 | 670,685.92 | 104.450000 | 1,793,302.05 | 1,122,616.13 | 0.16 |
| | | | Base 39.063773 | 670,685.92 | 104.450000 | 1,793,302.05 | 1,122,616.13 | 0.16 |
| 36262G101 | GXO LOGISTICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 47,683.000 | Local 27.861402 | 1,328,515.23 | 81.210000 | 3,872,336.43 | 2,543,821.20 | 0.34 |
| | | | Base 27.861402 | 1,328,515.23 | 81.210000 | 3,872,336.43 | 2,543,821.20 | 0.34 |
| 36467W109 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | | | | | | | |
| | | 29,966.000 | Local 221.557247 | 6,639,184.47 | 108.930000 | 3,264,196.38 | -3,374,988.09 | 0.29 |
| | | | Base 221.557247 | 6,639,184.47 | 108.930000 | 3,264,196.38 | -3,374,988.09 | 0.29 |
| 371901109 | GENTEX CORP COMMON STOCK USD.06 | | | | | | | |
| | | 114,391.000 | Local 12.967316 | 1,483,344.20 | 31.400000 | 3,591,877.40 | 2,108,533.20 | 0.32 |
| | | | Base 12.967316 | 1,483,344.20 | 31.400000 | 3,591,877.40 | 2,108,533.20 | 0.32 |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

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STATE STREET

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 37637Q105 | GLACIER BANCORP INC COMMON STOCK USD.01 | 52,462.000 | Local 37.074376 | 1,944,995.93 | 51.930000 | 2,724,351.66 | 779,355.73 | 0.24 |
| | | | Base 37.074376 | 1,944,995.93 | 51.930000 | 2,724,351.66 | 779,355.73 | 0.24 |
| 379577208 | GLOBUS MEDICAL INC A COMMON STOCK USD.001 | 38,227.000 | Local 31.033433 | 1,186,315.05 | 66.730000 | 2,550,887.71 | 1,364,572.66 | 0.23 |
| | | | Base 31.033433 | 1,186,315.05 | 66.730000 | 2,550,887.71 | 1,364,572.66 | 0.23 |
| 382550101 | GOODYEAR TIRE + RUBBER CO COMMON STOCK | 135,893.000 | Local 17.826458 | 2,422,490.87 | 20.730000 | 2,817,061.89 | 394,571.02 | 0.25 |
| | | | Base 17.826458 | 2,422,490.87 | 20.730000 | 2,817,061.89 | 394,571.02 | 0.25 |
| 384109104 | GRACO INC COMMON STOCK USD1.0 | 82,202.000 | Local 20.117913 | 1,653,732.67 | 72.560000 | 5,964,577.12 | 4,310,844.45 | 0.53 |
| | | | Base 20.117913 | 1,653,732.67 | 72.560000 | 5,964,577.12 | 4,310,844.45 | 0.53 |
| 384637104 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | 1,930.000 | Local 443.997907 | 856,915.96 | 595.120000 | 1,148,581.60 | 291,665.64 | 0.10 |
| | | | Base 443.997907 | 856,915.96 | 595.120000 | 1,148,581.60 | 291,665.64 | 0.10 |
| 38526M106 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 19,382.000 | Local 93.388450 | 1,810,054.93 | 83.680000 | 1,621,885.76 | -188,169.17 | 0.14 |
| | | | Base 93.388450 | 1,810,054.93 | 83.680000 | 1,621,885.76 | -188,169.17 | 0.14 |
| 397624107 | GREIF INC CL A COMMON STOCK | 12,841.000 | Local 49.349884 | 633,701.86 | 59.160000 | 759,673.56 | 125,971.70 | 0.07 |
| | | | Base 49.349884 | 633,701.86 | 59.160000 | 759,673.56 | 125,971.70 | 0.07 |
| 39874R101 | GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001 | 42,258.000 | Local 38.478774 | 1,626,036.02 | 25.380000 | 1,072,508.04 | -553,527.98 | 0.10 |
| | | | Base 38.478774 | 1,626,036.02 | 25.380000 | 1,072,508.04 | -553,527.98 | 0.10 |
| 405024100 | HAEMONETICS CORP/MASS COMMON STOCK USD.01 | 24,716.000 | Local 94.954260 | 2,346,889.48 | 48.350000 | 1,195,018.60 | -1,151,870.88 | 0.11 |
| | | | Base 94.954260 | 2,346,889.48 | 48.350000 | 1,195,018.60 | -1,151,870.88 | 0.11 |
| 405217100 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 44,922.000 | Local 27.389441 | 1,230,388.46 | 36.530000 | 1,641,000.66 | 410,612.20 | 0.15 |
| | | | Base 27.389441 | 1,230,388.46 | 36.530000 | 1,641,000.66 | 410,612.20 | 0.15 |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP
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STATE STREET

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|--------------------------------|--|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
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| 40637H109 | HALOZYME THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | 68,091.000 | Local | | 42.612037 | 2,901,496.23 | 34.610000 | 2,356,629.51 | -544,866.72 | 0.21 |
| | | Base | | 42.612037 | 2,901,496.23 | 34.610000 | 2,356,629.51 | -544,866.72 | 0.21 |
| 410120109 | HANCOCK WHITNEY CORP COMMON STOCK USD3.33 | | | | | | | | |
| | 41,992.000 | Local | | 32.363941 | 1,359,026.59 | 52.720000 | 2,213,818.24 | 854,791.65 | 0.20 |
| | | Base | | 32.363941 | 1,359,026.59 | 52.720000 | 2,213,818.24 | 854,791.65 | 0.20 |
| 410345102 | HANESBRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | 168,890.000 | Local | | 16.825300 | 2,841,624.92 | 16.100000 | 2,719,129.00 | -122,495.92 | 0.24 |
| | | Base | | 16.825300 | 2,841,624.92 | 16.100000 | 2,719,129.00 | -122,495.92 | 0.24 |
| 410867105 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | | | | | | | |
| | 17,208.000 | Local | | 60.819755 | 1,046,586.35 | 137.960000 | 2,374,015.68 | 1,327,429.33 | 0.21 |
| | | Base | | 60.819755 | 1,046,586.35 | 137.960000 | 2,374,015.68 | 1,327,429.33 | 0.21 |
| 412822108 | HARLEY DAVIDSON INC COMMON STOCK USD.01 | | | | | | | | |
| | 74,421.000 | Local | | 23.569980 | 1,754,101.49 | 34.570000 | 2,572,733.97 | 818,632.48 | 0.23 |
| | | Base | | 23.569980 | 1,754,101.49 | 34.570000 | 2,572,733.97 | 818,632.48 | 0.23 |
| 419870100 | HAWAIIAN ELECTRIC INDS COMMON STOCK | | | | | | | | |
| | 52,867.000 | Local | | 28.117523 | 1,486,489.10 | 42.500000 | 2,246,847.50 | 760,358.40 | 0.20 |
| | | Base | | 28.117523 | 1,486,489.10 | 42.500000 | 2,246,847.50 | 760,358.40 | 0.20 |
| 421906108 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | | | | | | | | |
| | 1,000.000 | Local | | 46.808790 | 46,808.79 | 18.190000 | 18,190.00 | -28,618.79 | 0.00 |
| | | Base | | 46.808790 | 46,808.79 | 18.190000 | 18,190.00 | -28,618.79 | 0.00 |
| 421946104 | HEALTHCARE REALTY TRUST INC REIT USD.01 | | | | | | | | |
| | 71,357.000 | Local | | 30.629733 | 2,185,645.86 | 31.020000 | 2,213,494.14 | 27,848.28 | 0.20 |
| | | Base | | 30.629733 | 2,185,645.86 | 31.020000 | 2,213,494.14 | 27,848.28 | 0.20 |
| 42226A107 | HEALTH EQUITY INC COMMON STOCK USD.0001 | | | | | | | | |
| | 40,388.000 | Local | | 82.233985 | 3,321,266.20 | 53.440000 | 2,158,334.72 | -1,162,931.48 | 0.19 |
| | | Base | | 82.233985 | 3,321,266.20 | 53.440000 | 2,158,334.72 | -1,162,931.48 | 0.19 |
| 428291108 | HEXCEL CORP COMMON STOCK USD.01 | | | | | | | | |
| | 40,574.000 | Local | | 42.169449 | 1,710,983.23 | 52.170000 | 2,116,745.58 | 405,762.35 | 0.19 |
| | | Base | | 42.169449 | 1,710,983.23 | 52.170000 | 2,116,745.58 | 405,762.35 | 0.19 |

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| 431284108 | HIGHWOODS PROPERTIES INC REIT USD.01 | | | | | | | |
| | | 50,483.000 | Local 35.155257 | 1,774,742.82 | 43.120000 | 2,176,826.96 | 402,084.14 | 0.19 |
| | | | Base 35.155257 | 1,774,742.82 | 43.120000 | 2,176,826.96 | 402,084.14 | 0.19 |
| 436106108 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | | | | | | | |
| | | 72,302.000 | Local 33.784297 | 2,442,672.24 | 35.160000 | 2,542,138.32 | 99,466.08 | 0.23 |
| | | | Base 33.784297 | 2,442,672.24 | 35.160000 | 2,542,138.32 | 99,466.08 | 0.23 |
| 436893200 | HOME BANCSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | | 72,902.000 | Local 21.621428 | 1,576,245.32 | 23.560000 | 1,717,571.12 | 141,325.80 | 0.15 |
| | | | Base 21.621428 | 1,576,245.32 | 23.560000 | 1,717,571.12 | 141,325.80 | 0.15 |
| 443510607 | HUBBELL INC COMMON STOCK USD.01 | | | | | | | |
| | | 26,315.000 | Local 74.115564 | 1,950,351.06 | 187.290000 | 4,928,536.35 | 2,978,185.29 | 0.44 |
| | | | Base 74.115564 | 1,950,351.06 | 187.290000 | 4,928,536.35 | 2,978,185.29 | 0.44 |
| 444097109 | HUDSON PACIFIC PROPERTIES IN REIT USD.01 | | | | | | | |
| | | 73,744.000 | Local 23.811853 | 1,755,981.29 | 23.630000 | 1,742,570.72 | -13,410.57 | 0.16 |
| | | | Base 23.811853 | 1,755,981.29 | 23.630000 | 1,742,570.72 | -13,410.57 | 0.16 |
| 449253103 | IAA INC COMMON STOCK USD.01 | | | | | | | |
| | | 65,217.000 | Local 52.105384 | 3,398,156.80 | 45.930000 | 2,995,416.81 | -402,739.99 | 0.27 |
| | | | Base 52.105384 | 3,398,156.80 | 45.930000 | 2,995,416.81 | -402,739.99 | 0.27 |
| 44930G107 | ICU MEDICAL INC COMMON STOCK USD.1 | | | | | | | |
| | | 9,655.000 | Local 232.197798 | 2,241,869.74 | 213.360000 | 2,059,990.80 | -181,878.94 | 0.18 |
| | | | Base 232.197798 | 2,241,869.74 | 213.360000 | 2,059,990.80 | -181,878.94 | 0.18 |
| 45073V108 | ITT INC COMMON STOCK USD1.0 | | | | | | | |
| | | 41,400.000 | Local 28.770047 | 1,191,079.94 | 91.920000 | 3,805,488.00 | 2,614,408.06 | 0.34 |
| | | | Base 28.770047 | 1,191,079.94 | 91.920000 | 3,805,488.00 | 2,614,408.06 | 0.34 |
| 451107106 | IDACORP INC COMMON STOCK | | | | | | | |
| | | 24,431.000 | Local 50.930423 | 1,244,281.16 | 110.220000 | 2,692,784.82 | 1,448,503.66 | 0.24 |
| | | | Base 50.930423 | 1,244,281.16 | 110.220000 | 2,692,784.82 | 1,448,503.66 | 0.24 |
| 45688C107 | INGEVITY CORP COMMON STOCK USD.01 | | | | | | | |
| | | 19,001.000 | Local 94.415356 | 1,793,986.18 | 65.910000 | 1,252,355.91 | -541,630.27 | 0.11 |
| | | | Base 94.415356 | 1,793,986.18 | 65.910000 | 1,252,355.91 | -541,630.27 | 0.11 |

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| 457187102 | INGREDION INC COMMON STOCK USD.01 | | | | | | | |
| | | 32,180.000 | Local 53.628032 | 1,725,750.06 | 94.700000 | 3,047,446.00 | 1,321,695.94 | 0.27 |
| | | | Base 53.628032 | 1,725,750.06 | 94.700000 | 3,047,446.00 | 1,321,695.94 | 0.27 |
| 45778Q107 | INSPERITY INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,317.000 | Local 91.748924 | 1,588,816.11 | 107.530000 | 1,862,097.01 | 273,280.90 | 0.17 |
| | | | Base 91.748924 | 1,588,816.11 | 107.530000 | 1,862,097.01 | 273,280.90 | 0.17 |
| 457985208 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | | | | | | | |
| | | 35,229.000 | Local 60.499404 | 2,131,333.52 | 64.740000 | 2,280,725.46 | 149,391.94 | 0.20 |
| | | | Base 60.499404 | 2,131,333.52 | 64.740000 | 2,280,725.46 | 149,391.94 | 0.20 |
| 45841N107 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | | | | | | | |
| | | 42,257.000 | Local 57.993724 | 2,450,640.80 | 68.190000 | 2,881,504.83 | 430,864.03 | 0.26 |
| | | | Base 57.993724 | 2,450,640.80 | 68.190000 | 2,881,504.83 | 430,864.03 | 0.26 |
| 459044103 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | | | | | | | |
| | | 25,743.000 | Local 22.956917 | 590,979.91 | 42.030000 | 1,081,978.29 | 490,998.38 | 0.10 |
| | | | Base 22.956917 | 590,979.91 | 42.030000 | 1,081,978.29 | 490,998.38 | 0.10 |
| 46269C102 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | | | | | | |
| | | 63,938.000 | Local 40.704408 | 2,602,558.41 | 35.880000 | 2,294,095.44 | -308,462.97 | 0.20 |
| | | | Base 40.704408 | 2,602,558.41 | 35.880000 | 2,294,095.44 | -308,462.97 | 0.20 |
| 46590V100 | JBG SMITH PROPERTIES REIT USD.01 | | | | | | | |
| | | 55,212.000 | Local 35.953540 | 1,985,066.87 | 27.400000 | 1,512,808.80 | -472,258.07 | 0.13 |
| | | | Base 35.953540 | 1,985,066.87 | 27.400000 | 1,512,808.80 | -472,258.07 | 0.13 |
| 466313103 | JABIL INC COMMON STOCK USD.001 | | | | | | | |
| | | 69,253.000 | Local 25.867811 | 1,791,423.53 | 61.490000 | 4,258,366.97 | 2,466,943.44 | 0.38 |
| | | | Base 25.867811 | 1,791,423.53 | 61.490000 | 4,258,366.97 | 2,466,943.44 | 0.38 |
| 466367109 | JACK IN THE BOX INC COMMON STOCK USD.01 | | | | | | | |
| | | 10,481.000 | Local 83.875695 | 879,101.16 | 91.050000 | 954,295.05 | 75,193.89 | 0.08 |
| | | | Base 83.875695 | 879,101.16 | 91.050000 | 954,295.05 | 75,193.89 | 0.08 |
| 47233W109 | JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0 | | | | | | | |
| | | 95,011.000 | Local 17.946590 | 1,705,123.49 | 36.640000 | 3,481,203.04 | 1,776,079.55 | 0.31 |
| | | | Base 17.946590 | 1,705,123.49 | 36.640000 | 3,481,203.04 | 1,776,079.55 | 0.31 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|---|--|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 477143101 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | | 153,812.000 | Local | 12.361826 | 1,901,397.22 | 14.630000 | 2,250,269.56 | 348,872.34 | 0.20 |
| | | | | Base | 12.361826 | 1,901,397.22 | 14.630000 | 2,250,269.56 | 348,872.34 | 0.20 |
| 48020Q107 | JONES LANG LASALLE INC COMMON STOCK USD.01 | | 24,409.000 | Local | 96.893414 | 2,365,071.34 | 250.790000 | 6,121,533.11 | 3,756,461.77 | 0.54 |
| | | | | Base | 96.893414 | 2,365,071.34 | 250.790000 | 6,121,533.11 | 3,756,461.77 | 0.54 |
| 48123V102 | ZIFF DAVIS INC COMMON STOCK USD.01 | | 23,321.000 | Local | 74.302078 | 1,732,798.76 | 105.060000 | 2,450,104.26 | 717,305.50 | 0.22 |
| | | | | Base | 74.302078 | 1,732,798.76 | 105.060000 | 2,450,104.26 | 717,305.50 | 0.22 |
| 48214T305 | JUST EAT TAKEAWAY SPONS ADR ADR | | 152,199.000 | Local | 16.878940 | 2,568,957.75 | 9.900000 | 1,506,770.10 | -1,062,187.65 | 0.13 |
| | | | | Base | 16.878940 | 2,568,957.75 | 9.900000 | 1,506,770.10 | -1,062,187.65 | 0.13 |
| 48242W106 | KBR INC COMMON STOCK USD.001 | | 67,848.000 | Local | 25.431790 | 1,725,496.12 | 43.400000 | 2,944,603.20 | 1,219,107.08 | 0.26 |
| | | | | Base | 25.431790 | 1,725,496.12 | 43.400000 | 2,944,603.20 | 1,219,107.08 | 0.26 |
| 48666K109 | KB HOME COMMON STOCK USD1.0 | | 41,452.000 | Local | 16.653066 | 690,302.90 | 42.250000 | 1,751,347.00 | 1,061,044.10 | 0.16 |
| | | | | Base | 16.653066 | 690,302.90 | 42.250000 | 1,751,347.00 | 1,061,044.10 | 0.16 |
| 488401100 | KEMPER CORP COMMON STOCK USD.1 | | 28,938.000 | Local | 44.959442 | 1,301,036.34 | 59.980000 | 1,735,701.24 | 434,664.90 | 0.15 |
| | | | | Base | 44.959442 | 1,301,036.34 | 59.980000 | 1,735,701.24 | 434,664.90 | 0.15 |
| 489170100 | KENNAMETAL INC COMMON STOCK USD1.25 | | 40,454.000 | Local | 29.398288 | 1,189,278.34 | 34.570000 | 1,398,494.78 | 209,216.44 | 0.12 |
| | | | | Base | 29.398288 | 1,189,278.34 | 34.570000 | 1,398,494.78 | 209,216.44 | 0.12 |
| 49427F108 | KILROY REALTY CORP REIT USD.01 | | 50,693.000 | Local | 60.660077 | 3,075,041.27 | 64.000000 | 3,244,352.00 | 169,310.73 | 0.29 |
| | | | | Base | 60.660077 | 3,075,041.27 | 64.000000 | 3,244,352.00 | 169,310.73 | 0.29 |
| 49714P108 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01 | | 10,374.000 | Local | 200.277478 | 2,077,678.56 | 200.320000 | 2,078,119.68 | 441.12 | 0.18 |
| | | | | Base | 200.277478 | 2,077,678.56 | 200.320000 | 2,078,119.68 | 441.12 | 0.18 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 497266106 | KIRBY CORP COMMON STOCK USD.1 | | | | | | | | |
| | 29,072.000 | Local | 54.189910 | 1,575,409.07 | 65.180000 | 1,894,912.96 | 319,503.89 | 0.17 | |
| | | Base | 54.189910 | 1,575,409.07 | 65.180000 | 1,894,912.96 | 319,503.89 | 0.17 | |
| 49803T300 | KITE REALTY GROUP TRUST REIT USD.01 | | | | | | | | |
| | 105,926.000 | Local | 22.251187 | 2,356,979.27 | 20.880000 | 2,211,734.88 | -145,244.39 | 0.20 | |
| | | Base | 22.251187 | 2,356,979.27 | 20.880000 | 2,211,734.88 | -145,244.39 | 0.20 | |
| 499049104 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | | | | | | | | |
| | 80,263.000 | Local | 43.143763 | 3,462,847.84 | 56.580000 | 4,541,280.54 | 1,078,432.70 | 0.40 | |
| | | Base | 43.143763 | 3,462,847.84 | 56.580000 | 4,541,280.54 | 1,078,432.70 | 0.40 | |
| 500255104 | KOHLS CORP COMMON STOCK USD.01 | | | | | | | | |
| | 72,805.000 | Local | 19.688569 | 1,433,426.23 | 59.710000 | 4,347,186.55 | 2,913,760.32 | 0.39 | |
| | | Base | 19.688569 | 1,433,426.23 | 59.710000 | 4,347,186.55 | 2,913,760.32 | 0.39 | |
| 50155Q100 | KYNDRYL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | 86,637.000 | Local | 18.619501 | 1,613,137.72 | 16.880000 | 1,462,432.56 | -150,705.16 | 0.13 | |
| | | Base | 18.619501 | 1,613,137.72 | 16.880000 | 1,462,432.56 | -150,705.16 | 0.13 | |
| 50187A107 | LHC GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 15,317.000 | Local | 126.404701 | 1,936,140.81 | 124.100000 | 1,900,839.70 | -35,301.11 | 0.17 | |
| | | Base | 126.404701 | 1,936,140.81 | 124.100000 | 1,900,839.70 | -35,301.11 | 0.17 | |
| 512816109 | LAMAR ADVERTISING CO A REIT USD.001 | | | | | | | | |
| | 41,989.000 | Local | 44.748666 | 1,878,951.74 | 110.760000 | 4,650,701.64 | 2,771,749.90 | 0.41 | |
| | | Base | 44.748666 | 1,878,951.74 | 110.760000 | 4,650,701.64 | 2,771,749.90 | 0.41 | |
| 513847103 | LANCASTER COLONY CORP COMMON STOCK | | | | | | | | |
| | 9,586.000 | Local | 79.758552 | 764,565.48 | 158.770000 | 1,521,969.22 | 757,403.74 | 0.14 | |
| | | Base | 79.758552 | 764,565.48 | 158.770000 | 1,521,969.22 | 757,403.74 | 0.14 | |
| 515098101 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | | | | | | | | |
| | 18,432.000 | Local | 56.686643 | 1,044,848.21 | 160.000000 | 2,949,120.00 | 1,904,271.79 | 0.26 | |
| | | Base | 56.686643 | 1,044,848.21 | 160.000000 | 2,949,120.00 | 1,904,271.79 | 0.26 | |
| 518415104 | LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | 66,229.000 | Local | 57.655478 | 3,818,464.63 | 55.220000 | 3,657,165.38 | -161,299.25 | 0.33 | |
| | | Base | 57.655478 | 3,818,464.63 | 55.220000 | 3,657,165.38 | -161,299.25 | 0.33 | |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
| 521865204 | LEAR CORP COMMON STOCK USD.01 | | | | | | | | |
| | 28,833.000 | Local | 135.693493 | 3,912,450.47 | 167.320000 | 4,824,337.56 | 911,887.09 | 0.43 | |
| | | Base | 135.693493 | 3,912,450.47 | 167.320000 | 4,824,337.56 | 911,887.09 | 0.43 | |
| 524660107 | LEGGETT + PLATT INC COMMON STOCK USD.01 | | | | | | | | |
| | 64,506.000 | Local | 40.781200 | 2,630,632.09 | 39.850000 | 2,570,564.10 | -60,067.99 | 0.23 | |
| | | Base | 40.781200 | 2,630,632.09 | 39.850000 | 2,570,564.10 | -60,067.99 | 0.23 | |
| 526107107 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | 16,281.000 | Local | 84.506153 | 1,375,844.67 | 283.620000 | 4,617,617.22 | 3,241,772.55 | 0.41 | |
| | | Base | 84.506153 | 1,375,844.67 | 283.620000 | 4,617,617.22 | 3,241,772.55 | 0.41 | |
| 53223X107 | LIFE STORAGE INC REIT USD.01 | | | | | | | | |
| | 39,668.000 | Local | 73.864237 | 2,930,046.57 | 134.950000 | 5,353,196.60 | 2,423,150.03 | 0.48 | |
| | | Base | 73.864237 | 2,930,046.57 | 134.950000 | 5,353,196.60 | 2,423,150.03 | 0.48 | |
| 533900106 | LINCOLN ELECTRIC HOLDINGS COMMON STOCK | | | | | | | | |
| | 28,559.000 | Local | 45.176972 | 1,290,209.13 | 127.840000 | 3,650,982.56 | 2,360,773.43 | 0.32 | |
| | | Base | 45.176972 | 1,290,209.13 | 127.840000 | 3,650,982.56 | 2,360,773.43 | 0.32 | |
| 536797103 | LITHIA MOTORS INC COMMON STOCK | | | | | | | | |
| | 2,398.000 | Local | 304.577419 | 730,376.65 | 292.130000 | 700,527.74 | -29,848.91 | 0.06 | |
| | | Base | 304.577419 | 730,376.65 | 292.130000 | 700,527.74 | -29,848.91 | 0.06 | |
| 537008104 | LITTELFUSE INC COMMON STOCK USD.01 | | | | | | | | |
| | 11,913.000 | Local | 156.829775 | 1,868,313.11 | 269.970000 | 3,216,152.61 | 1,347,839.50 | 0.29 | |
| | | Base | 156.829775 | 1,868,313.11 | 269.970000 | 3,216,152.61 | 1,347,839.50 | 0.29 | |
| 53815P108 | LIVERAMP HOLDINGS INC COMMON STOCK USD.1 | | | | | | | | |
| | 32,932.000 | Local | 22.027501 | 725,409.67 | 44.650000 | 1,470,413.80 | 745,004.13 | 0.13 | |
| | | Base | 22.027501 | 725,409.67 | 44.650000 | 1,470,413.80 | 745,004.13 | 0.13 | |
| 546347105 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 42,556.000 | Local | 12.575298 | 535,154.38 | 66.440000 | 2,827,420.64 | 2,292,266.26 | 0.25 | |
| | | Base | 12.575298 | 535,154.38 | 66.440000 | 2,827,420.64 | 2,292,266.26 | 0.25 | |
| 55024U109 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | 34,968.000 | Local | 59.478175 | 2,079,832.83 | 101.480000 | 3,548,552.64 | 1,468,719.81 | 0.32 | |
| | | Base | 59.478175 | 2,079,832.83 | 101.480000 | 3,548,552.64 | 1,468,719.81 | 0.32 | |

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
| 552690109 | MDU RESOURCES GROUP INC COMMON STOCK USD1.0 | | | | | | | | |
| | 98,348.000 | Local | 21.618398 | 2,126,126.16 | 29.370000 | 2,888,480.76 | 762,354.60 | 0.26 | |
| | | Base | 21.618398 | 2,126,126.16 | 29.370000 | 2,888,480.76 | 762,354.60 | 0.26 | |
| 552848103 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 157,466.000 | Local | 12.577733 | 1,980,565.38 | 15.180000 | 2,390,333.88 | 409,768.50 | 0.21 | |
| | | Base | 12.577733 | 1,980,565.38 | 15.180000 | 2,390,333.88 | 409,768.50 | 0.21 | |
| 55306N104 | MKS INSTRUMENTS INC COMMON STOCK | | | | | | | | |
| | 26,822.000 | Local | 103.261391 | 2,769,677.04 | 155.330000 | 4,166,261.26 | 1,396,584.22 | 0.37 | |
| | | Base | 103.261391 | 2,769,677.04 | 155.330000 | 4,166,261.26 | 1,396,584.22 | 0.37 | |
| 553498106 | MSA SAFETY INC COMMON STOCK | | | | | | | | |
| | 17,634.000 | Local | 52.796490 | 931,013.30 | 137.400000 | 2,422,911.60 | 1,491,898.30 | 0.22 | |
| | | Base | 52.796490 | 931,013.30 | 137.400000 | 2,422,911.60 | 1,491,898.30 | 0.22 | |
| 553530106 | MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001 | | | | | | | | |
| | 22,645.000 | Local | 64.502039 | 1,460,648.68 | 81.640000 | 1,848,737.80 | 388,089.12 | 0.16 | |
| | | Base | 64.502039 | 1,460,648.68 | 81.640000 | 1,848,737.80 | 388,089.12 | 0.16 | |
| 554382101 | MACERICH CO/THE REIT USD.01 | | | | | | | | |
| | 106,283.000 | Local | 21.753069 | 2,311,981.40 | 16.540000 | 1,757,920.82 | -554,060.58 | 0.16 | |
| | | Base | 21.753069 | 2,311,981.40 | 16.540000 | 1,757,920.82 | -554,060.58 | 0.16 | |
| 55616P104 | MACY S INC COMMON STOCK USD.01 | | | | | | | | |
| | 149,786.000 | Local | 26.875500 | 4,025,573.65 | 25.600000 | 3,834,521.60 | -191,052.05 | 0.34 | |
| | | Base | 26.875500 | 4,025,573.65 | 25.600000 | 3,834,521.60 | -191,052.05 | 0.34 | |
| 562750109 | MANHATTAN ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | | |
| | 30,605.000 | Local | 59.687410 | 1,826,733.17 | 133.870000 | 4,097,091.35 | 2,270,358.18 | 0.36 | |
| | | Base | 59.687410 | 1,826,733.17 | 133.870000 | 4,097,091.35 | 2,270,358.18 | 0.36 | |
| 56418H100 | MANPOWERGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 26,232.000 | Local | 54.710698 | 1,435,171.03 | 104.870000 | 2,750,949.84 | 1,315,778.81 | 0.24 | |
| | | Base | 54.710698 | 1,435,171.03 | 104.870000 | 2,750,949.84 | 1,315,778.81 | 0.24 | |
| 57164Y107 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | | | | | | | |
| | 20,600.000 | Local | 112.751215 | 2,322,675.02 | 162.380000 | 3,345,028.00 | 1,022,352.98 | 0.30 | |
| | | Base | 112.751215 | 2,322,675.02 | 162.380000 | 3,345,028.00 | 1,022,352.98 | 0.30 | |

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STATE OF ARIZONA
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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 | |
| 574795100 | MASIMO CORP COMMON STOCK USD.001 | 24,571.000 | Local | 111.609259 | 2,742,351.10 | 219.870000 | 5,402,425.77 | 2,660,074.67 | 0.48 |
| | | | Base | 111.609259 | 2,742,351.10 | 219.870000 | 5,402,425.77 | 2,660,074.67 | 0.48 |
| 576323109 | MASTEC INC COMMON STOCK USD.1 | 27,671.000 | Local | 45.582609 | 1,261,316.37 | 86.130000 | 2,383,303.23 | 1,121,986.86 | 0.21 |
| | | | Base | 45.582609 | 1,261,316.37 | 86.130000 | 2,383,303.23 | 1,121,986.86 | 0.21 |
| 577081102 | MATTEL INC COMMON STOCK USD1.0 | 169,439.000 | Local | 10.839043 | 1,836,556.59 | 20.920000 | 3,544,663.88 | 1,708,107.29 | 0.32 |
| | | | Base | 10.839043 | 1,836,556.59 | 20.920000 | 3,544,663.88 | 1,708,107.29 | 0.32 |
| 577933104 | MAXIMUS INC COMMON STOCK | 29,730.000 | Local | 63.573192 | 1,890,031.00 | 77.320000 | 2,298,723.60 | 408,692.60 | 0.20 |
| | | | Base | 63.573192 | 1,890,031.00 | 77.320000 | 2,298,723.60 | 408,692.60 | 0.20 |
| 58463J304 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | 288,395.000 | Local | 16.480530 | 4,752,902.55 | 22.760000 | 6,563,870.20 | 1,810,967.65 | 0.58 |
| | | | Base | 16.480530 | 4,752,902.55 | 22.760000 | 6,563,870.20 | 1,810,967.65 | 0.58 |
| 58506Q109 | MEDPACE HOLDINGS INC COMMON STOCK USD.01 | 13,905.000 | Local | 113.875812 | 1,583,443.17 | 177.460000 | 2,467,581.30 | 884,138.13 | 0.22 |
| | | | Base | 113.875812 | 1,583,443.17 | 177.460000 | 2,467,581.30 | 884,138.13 | 0.22 |
| 589378108 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 27,396.000 | Local | 73.014498 | 2,000,305.18 | 56.920000 | 1,559,380.32 | -440,924.86 | 0.14 |
| | | | Base | 73.014498 | 2,000,305.18 | 56.920000 | 1,559,380.32 | -440,924.86 | 0.14 |
| 589400100 | MERCURY GENERAL CORP COMMON STOCK | 12,854.000 | Local | 43.684950 | 561,526.35 | 54.660000 | 702,599.64 | 141,073.29 | 0.06 |
| | | | Base | 43.684950 | 561,526.35 | 54.660000 | 702,599.64 | 141,073.29 | 0.06 |
| 596278101 | MIDDLEBY CORP COMMON STOCK USD.01 | 26,903.000 | Local | 77.654202 | 2,089,130.99 | 185.200000 | 4,982,435.60 | 2,893,304.61 | 0.44 |
| | | | Base | 77.654202 | 2,089,130.99 | 185.200000 | 4,982,435.60 | 2,893,304.61 | 0.44 |
| 600544100 | MILLERKNOLL INC COMMON STOCK USD.2 | 36,647.000 | Local | 27.585072 | 1,010,910.14 | 38.620000 | 1,415,307.14 | 404,397.00 | 0.13 |
| | | | Base | 27.585072 | 1,010,910.14 | 38.620000 | 1,415,307.14 | 404,397.00 | 0.13 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 603158106 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | | |
| | 16,102.000 | Local | 34.494365 | 555,428.26 | 69.970000 | 1,126,656.94 | 571,228.68 | 0.10 | |
| | | Base | 34.494365 | 555,428.26 | 69.970000 | 1,126,656.94 | 571,228.68 | 0.10 | |
| 60855R100 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | | | | | | | | |
| | 28,244.000 | Local | 97.440481 | 2,752,108.94 | 290.480000 | 8,204,317.12 | 5,452,208.18 | 0.73 | |
| | | Base | 97.440481 | 2,752,108.94 | 290.480000 | 8,204,317.12 | 5,452,208.18 | 0.73 | |
| 626717102 | MURPHY OIL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 70,220.000 | Local | 24.637951 | 1,730,076.93 | 31.600000 | 2,218,952.00 | 488,875.07 | 0.20 | |
| | | Base | 24.637951 | 1,730,076.93 | 31.600000 | 2,218,952.00 | 488,875.07 | 0.20 | |
| 626755102 | MURPHY USA INC COMMON STOCK | | | | | | | | |
| | 11,406.000 | Local | 51.373750 | 585,968.99 | 196.660000 | 2,243,103.96 | 1,657,134.97 | 0.20 | |
| | | Base | 51.373750 | 585,968.99 | 196.660000 | 2,243,103.96 | 1,657,134.97 | 0.20 | |
| 62886E108 | NCR CORPORATION COMMON STOCK USD.01 | | | | | | | | |
| | 63,840.000 | Local | 19.554931 | 1,248,386.82 | 38.060000 | 2,429,750.40 | 1,181,363.58 | 0.22 | |
| | | Base | 19.554931 | 1,248,386.82 | 38.060000 | 2,429,750.40 | 1,181,363.58 | 0.22 | |
| 62955J103 | NOV INC COMMON STOCK USD.01 | | | | | | | | |
| | 188,954.000 | Local | 12.143088 | 2,294,484.96 | 16.420000 | 3,102,624.68 | 808,139.72 | 0.28 | |
| | | Base | 12.143088 | 2,294,484.96 | 16.420000 | 3,102,624.68 | 808,139.72 | 0.28 | |
| 636180101 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | | | | | | | | |
| | 44,099.000 | Local | 44.457244 | 1,960,519.99 | 60.730000 | 2,678,132.27 | 717,612.28 | 0.24 | |
| | | Base | 44.457244 | 1,960,519.99 | 60.730000 | 2,678,132.27 | 717,612.28 | 0.24 | |
| 636518102 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | | | | | | | | |
| | 63,784.000 | Local | 29.466779 | 1,879,509.05 | 41.220000 | 2,629,176.48 | 749,667.43 | 0.23 | |
| | | Base | 29.466779 | 1,879,509.05 | 41.220000 | 2,629,176.48 | 749,667.43 | 0.23 | |
| 637417106 | NATIONAL RETAIL PROPERTIES REIT USD.01 | | | | | | | | |
| | 84,935.000 | Local | 35.096758 | 2,980,943.14 | 44.380000 | 3,769,415.30 | 788,472.16 | 0.34 | |
| | | Base | 35.096758 | 2,980,943.14 | 44.380000 | 3,769,415.30 | 788,472.16 | 0.34 | |
| 637870106 | NATIONAL STORAGE AFFILIATES REIT USD.01 | | | | | | | | |
| | 39,631.000 | Local | 47.598202 | 1,886,364.35 | 61.560000 | 2,439,684.36 | 553,320.01 | 0.22 | |
| | | Base | 47.598202 | 1,886,364.35 | 61.560000 | 2,439,684.36 | 553,320.01 | 0.22 | |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
| 63938C108 | NAVIENT CORP COMMON STOCK USD.01 | | 77,950.000 | Local 12.112188 | 944,145.06 | 17.430000 | 1,358,668.50 | 414,523.44 | 0.12 |
| | | | | Base 12.112188 | 944,145.06 | 17.430000 | 1,358,668.50 | 414,523.44 | 0.12 |
| 640491106 | NEOGEN CORP COMMON STOCK USD.16 | | 51,988.000 | Local 34.703603 | 1,804,170.93 | 36.470000 | 1,896,002.36 | 91,831.43 | 0.17 |
| | | | | Base 34.703603 | 1,804,170.93 | 36.470000 | 1,896,002.36 | 91,831.43 | 0.17 |
| 64125C109 | NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001 | | 45,881.000 | Local 95.217518 | 4,368,674.94 | 79.020000 | 3,625,516.62 | -743,158.32 | 0.32 |
| | | | | Base 95.217518 | 4,368,674.94 | 79.020000 | 3,625,516.62 | -743,158.32 | 0.32 |
| 646025106 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | | 46,639.000 | Local 35.347533 | 1,648,573.60 | 40.210000 | 1,875,354.19 | 226,780.59 | 0.17 |
| | | | | Base 35.347533 | 1,648,573.60 | 40.210000 | 1,875,354.19 | 226,780.59 | 0.17 |
| 649445103 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | | 224,903.000 | Local 14.869145 | 3,344,115.23 | 11.660000 | 2,622,368.98 | -721,746.25 | 0.23 |
| | | | | Base 14.869145 | 3,344,115.23 | 11.660000 | 2,622,368.98 | -721,746.25 | 0.23 |
| 650111107 | NEW YORK TIMES CO A COMMON STOCK USD.1 | | 80,813.000 | Local 20.342224 | 1,643,916.12 | 40.030000 | 3,234,944.39 | 1,591,028.27 | 0.29 |
| | | | | Base 20.342224 | 1,643,916.12 | 40.030000 | 3,234,944.39 | 1,591,028.27 | 0.29 |
| 651587107 | NEWMARKET CORP COMMON STOCK | | 3,342.000 | Local 210.146272 | 702,308.84 | 338.070000 | 1,129,829.94 | 427,521.10 | 0.10 |
| | | | | Base 210.146272 | 702,308.84 | 338.070000 | 1,129,829.94 | 427,521.10 | 0.10 |
| 655663102 | NORDSON CORP COMMON STOCK | | 26,139.000 | Local 71.328005 | 1,864,442.71 | 232.540000 | 6,078,363.06 | 4,213,920.35 | 0.54 |
| | | | | Base 71.328005 | 1,864,442.71 | 232.540000 | 6,078,363.06 | 4,213,920.35 | 0.54 |
| 655664100 | NORDSTROM INC COMMON STOCK | | 53,803.000 | Local 16.295746 | 876,760.00 | 22.500000 | 1,210,567.50 | 333,807.50 | 0.11 |
| | | | | Base 16.295746 | 876,760.00 | 22.500000 | 1,210,567.50 | 333,807.50 | 0.11 |
| 668074305 | NORTHWESTERN CORP COMMON STOCK USD.01 | | 25,465.000 | Local 60.872092 | 1,550,107.83 | 58.120000 | 1,480,025.80 | -70,082.03 | 0.13 |
| | | | | Base 60.872092 | 1,550,107.83 | 58.120000 | 1,480,025.80 | -70,082.03 | 0.13 |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 67018T105 | NU SKIN ENTERPRISES INC A COMMON STOCK USD.001 | | | | | | | | |
| | 24,097.000 | Local | 51.029425 | 1,229,656.06 | 48.190000 | 1,161,234.43 | -68,421.63 | 0.10 | |
| | | Base | 51.029425 | 1,229,656.06 | 48.190000 | 1,161,234.43 | -68,421.63 | 0.10 | |
| 670704105 | NUVASIVE INC COMMON STOCK USD.001 | | | | | | | | |
| | 25,021.000 | Local | 66.316520 | 1,659,305.64 | 52.010000 | 1,301,342.21 | -357,963.43 | 0.12 | |
| | | Base | 66.316520 | 1,659,305.64 | 52.010000 | 1,301,342.21 | -357,963.43 | 0.12 | |
| 670837103 | OGE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | 96,812.000 | Local | 23.626660 | 2,287,344.17 | 37.920000 | 3,671,111.04 | 1,383,766.87 | 0.33 | |
| | | Base | 23.626660 | 2,287,344.17 | 37.920000 | 3,671,111.04 | 1,383,766.87 | 0.33 | |
| 67098H104 | O I GLASS INC COMMON STOCK | | | | | | | | |
| | 74,442.000 | Local | 14.254322 | 1,061,120.21 | 13.310000 | 990,823.02 | -70,297.19 | 0.09 | |
| | | Base | 14.254322 | 1,061,120.21 | 13.310000 | 990,823.02 | -70,297.19 | 0.09 | |
| 680223104 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 138,088.000 | Local | 16.444817 | 2,270,831.87 | 25.630000 | 3,539,195.44 | 1,268,363.57 | 0.31 | |
| | | Base | 16.444817 | 2,270,831.87 | 25.630000 | 3,539,195.44 | 1,268,363.57 | 0.31 | |
| 680665205 | OLIN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 69,374.000 | Local | 18.420151 | 1,277,879.53 | 50.670000 | 3,515,180.58 | 2,237,301.05 | 0.31 | |
| | | Base | 18.420151 | 1,277,879.53 | 50.670000 | 3,515,180.58 | 2,237,301.05 | 0.31 | |
| 681116109 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | | | | | | | | |
| | 29,269.000 | Local | 70.144714 | 2,053,065.63 | 47.940000 | 1,403,155.86 | -649,909.77 | 0.12 | |
| | | Base | 70.144714 | 2,053,065.63 | 47.940000 | 1,403,155.86 | -649,909.77 | 0.12 | |
| 681936100 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | | | | | | | | |
| | 115,577.000 | Local | 30.111522 | 3,480,199.43 | 31.480000 | 3,638,363.96 | 158,164.53 | 0.32 | |
| | | Base | 30.111522 | 3,480,199.43 | 31.480000 | 3,638,363.96 | 158,164.53 | 0.32 | |
| 68235P108 | ONE GAS INC COMMON STOCK | | | | | | | | |
| | 25,917.000 | Local | 45.804821 | 1,187,123.54 | 77.890000 | 2,018,675.13 | 831,551.59 | 0.18 | |
| | | Base | 45.804821 | 1,187,123.54 | 77.890000 | 2,018,675.13 | 831,551.59 | 0.18 | |
| 68404L201 | OPTION CARE HEALTH INC COMMON STOCK USD.0001 | | | | | | | | |
| | 66,986.000 | Local | 28.423388 | 1,903,969.06 | 23.370000 | 1,565,462.82 | -338,506.24 | 0.14 | |
| | | Base | 28.423388 | 1,903,969.06 | 23.370000 | 1,565,462.82 | -338,506.24 | 0.14 | |

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As of: January 31, 2022

View Date: February 8, 2022

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| 688239201 | OSHKOSH CORP COMMON STOCK USD.01 | | 33,195.000 | Local 42.757311 | 1,419,328.95 | 113.810000 | 3,777,922.95 | 2,358,594.00 | 0.34 |
| | | | | Base 42.757311 | 1,419,328.95 | 113.810000 | 3,777,922.95 | 2,358,594.00 | 0.34 |
| 690742101 | OWENS CORNING COMMON STOCK USD.001 | | 48,600.000 | Local 58.836559 | 2,859,456.78 | 88.700000 | 4,310,820.00 | 1,451,363.22 | 0.38 |
| | | | | Base 58.836559 | 2,859,456.78 | 88.700000 | 4,310,820.00 | 1,451,363.22 | 0.38 |
| 69349H107 | PNM RESOURCES INC COMMON STOCK | | 41,513.000 | Local 22.412580 | 930,413.44 | 44.810000 | 1,860,197.53 | 929,784.09 | 0.17 |
| | | | | Base 22.412580 | 930,413.44 | 44.810000 | 1,860,197.53 | 929,784.09 | 0.17 |
| 69360J107 | PS BUSINESS PARKS INC/MD REIT USD.01 | | 9,727.000 | Local 149.515125 | 1,454,333.62 | 166.960000 | 1,624,019.92 | 169,686.30 | 0.14 |
| | | | | Base 149.515125 | 1,454,333.62 | 166.960000 | 1,624,019.92 | 169,686.30 | 0.14 |
| 695263103 | PACWEST BANCORP COMMON STOCK | | 56,710.000 | Local 40.685851 | 2,307,294.60 | 46.430000 | 2,633,045.30 | 325,750.70 | 0.23 |
| | | | | Base 40.685851 | 2,307,294.60 | 46.430000 | 2,633,045.30 | 325,750.70 | 0.23 |
| 698813102 | PAPA JOHN S INTL INC COMMON STOCK USD.01 | | 15,653.000 | Local 82.957359 | 1,298,531.54 | 123.450000 | 1,932,362.85 | 633,831.31 | 0.17 |
| | | | | Base 82.957359 | 1,298,531.54 | 123.450000 | 1,932,362.85 | 633,831.31 | 0.17 |
| 700517105 | PARK HOTELS + RESORTS INC REIT USD.01 | | 114,371.000 | Local 22.618533 | 2,586,904.25 | 18.200000 | 2,081,552.20 | -505,352.05 | 0.19 |
| | | | | Base 22.618533 | 2,586,904.25 | 18.200000 | 2,081,552.20 | -505,352.05 | 0.19 |
| 703395103 | PATTERSON COS INC COMMON STOCK USD.01 | | 41,891.000 | Local 22.039220 | 923,244.98 | 28.690000 | 1,201,852.79 | 278,607.81 | 0.11 |
| | | | | Base 22.039220 | 923,244.98 | 28.690000 | 1,201,852.79 | 278,607.81 | 0.11 |
| 70438V106 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001 | | 19,161.000 | Local 143.316477 | 2,746,087.02 | 203.980000 | 3,908,460.78 | 1,162,373.76 | 0.35 |
| | | | | Base 143.316477 | 2,746,087.02 | 203.980000 | 3,908,460.78 | 1,162,373.76 | 0.35 |
| 70509V100 | PEBBLEBROOK HOTEL TRUST REIT USD.01 | | 112,762.000 | Local 31.098240 | 3,506,699.76 | 21.650000 | 2,441,297.30 | -1,065,402.46 | 0.22 |
| | | | | Base 31.098240 | 3,506,699.76 | 21.650000 | 2,441,297.30 | -1,065,402.46 | 0.22 |

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ST OF AZ POOL 203 MID CAP

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| 70975L107 | PENUMBRA INC COMMON STOCK USD.001 | | | | | | | | |
| | 16,984.000 | Local | 145.098879 | 2,464,359.36 | 226.010000 | 3,838,553.84 | 1,374,194.48 | 0.34 | |
| | | Base | 145.098879 | 2,464,359.36 | 226.010000 | 3,838,553.84 | 1,374,194.48 | 0.34 | |
| 71377A103 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | | | | | | | | |
| | 74,633.000 | Local | 45.596475 | 3,403,001.69 | 42.190000 | 3,148,766.27 | -254,235.42 | 0.28 | |
| | | Base | 45.596475 | 3,403,001.69 | 42.190000 | 3,148,766.27 | -254,235.42 | 0.28 | |
| 71943U104 | PHYSICIANS REALTY TRUST REIT USD.01 | | | | | | | | |
| | 106,540.000 | Local | 17.000665 | 1,811,250.80 | 18.260000 | 1,945,420.40 | 134,169.60 | 0.17 | |
| | | Base | 17.000665 | 1,811,250.80 | 18.260000 | 1,945,420.40 | 134,169.60 | 0.17 | |
| 72147K108 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | | | | | | | | |
| | 23,570.000 | Local | 29.325722 | 691,207.26 | 27.970000 | 659,252.90 | -31,954.36 | 0.06 | |
| | | Base | 29.325722 | 691,207.26 | 27.970000 | 659,252.90 | -31,954.36 | 0.06 | |
| 72346Q104 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | | | | | | | | |
| | 36,822.000 | Local | 61.245391 | 2,255,177.80 | 96.710000 | 3,561,055.62 | 1,305,877.82 | 0.32 | |
| | | Base | 61.245391 | 2,255,177.80 | 96.710000 | 3,561,055.62 | 1,305,877.82 | 0.32 | |
| 731068102 | POLARIS INC COMMON STOCK USD.01 | | | | | | | | |
| | 27,587.000 | Local | 61.671378 | 1,701,328.31 | 112.590000 | 3,106,020.33 | 1,404,692.02 | 0.28 | |
| | | Base | 61.671378 | 1,701,328.31 | 112.590000 | 3,106,020.33 | 1,404,692.02 | 0.28 | |
| 737446104 | POST HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | 28,312.000 | Local | 53.598675 | 1,517,485.69 | 105.820000 | 2,995,975.84 | 1,478,490.15 | 0.27 | |
| | | Base | 53.598675 | 1,517,485.69 | 105.820000 | 2,995,975.84 | 1,478,490.15 | 0.27 | |
| 737630103 | POTLATCHDELTIC CORP REIT USD1.0 | | | | | | | | |
| | 35,201.000 | Local | 39.048325 | 1,374,540.09 | 53.790000 | 1,893,461.79 | 518,921.70 | 0.17 | |
| | | Base | 39.048325 | 1,374,540.09 | 53.790000 | 1,893,461.79 | 518,921.70 | 0.17 | |
| 739276103 | POWER INTEGRATIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | 29,179.000 | Local | 93.145000 | 2,717,877.95 | 80.710000 | 2,355,037.09 | -362,840.86 | 0.21 | |
| | | Base | 93.145000 | 2,717,877.95 | 80.710000 | 2,355,037.09 | -362,840.86 | 0.21 | |
| 74164M108 | PRIMERICA INC COMMON STOCK | | | | | | | | |
| | 19,099.000 | Local | 49.646429 | 948,197.14 | 154.340000 | 2,947,739.66 | 1,999,542.52 | 0.26 | |
| | | Base | 49.646429 | 948,197.14 | 154.340000 | 2,947,739.66 | 1,999,542.52 | 0.26 | |

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STATE OF ARIZONA

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| 74319R101 | PROG HOLDINGS INC COMMON STOCK USD.5 | 27,432.000 | Local | 22.664176 | 621,723.67 | 39.810000 | 1,092,067.92 | 470,344.25 | 0.10 |
| | | | Base | 22.664176 | 621,723.67 | 39.810000 | 1,092,067.92 | 470,344.25 | 0.10 |
| 74340E103 | PROGYNY INC COMMON STOCK USD.0001 | 33,676.000 | Local | 59.058440 | 1,988,852.03 | 40.500000 | 1,363,878.00 | -624,974.03 | 0.12 |
| | | | Base | 59.058440 | 1,988,852.03 | 40.500000 | 1,363,878.00 | -624,974.03 | 0.12 |
| 743606105 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 44,575.000 | Local | 54.002308 | 2,407,152.87 | 73.250000 | 3,265,118.75 | 857,965.88 | 0.29 |
| | | | Base | 54.002308 | 2,407,152.87 | 73.250000 | 3,265,118.75 | 857,965.88 | 0.29 |
| 74758T303 | QUALYS INC COMMON STOCK USD.001 | 16,149.000 | Local | 102.471527 | 1,654,812.69 | 128.140000 | 2,069,332.86 | 414,520.17 | 0.18 |
| | | | Base | 102.471527 | 1,654,812.69 | 128.140000 | 2,069,332.86 | 414,520.17 | 0.18 |
| 74838J101 | QUIDEL CORP COMMON STOCK USD.001 | 18,341.000 | Local | 200.834456 | 3,683,504.75 | 103.360000 | 1,895,725.76 | -1,787,778.99 | 0.17 |
| | | | Base | 200.834456 | 3,683,504.75 | 103.360000 | 1,895,725.76 | -1,787,778.99 | 0.17 |
| 749397105 | R1 RCM INC COMMON STOCK USD.01 | 64,446.000 | Local | 23.162086 | 1,492,703.79 | 23.780000 | 1,532,525.88 | 39,822.09 | 0.14 |
| | | | Base | 23.162086 | 1,492,703.79 | 23.780000 | 1,532,525.88 | 39,822.09 | 0.14 |
| 749607107 | RLI CORP COMMON STOCK USD1.0 | 385.000 | Local | 95.081896 | 36,606.53 | 104.780000 | 40,340.30 | 3,733.77 | 0.00 |
| | | | Base | 95.081896 | 36,606.53 | 104.780000 | 40,340.30 | 3,733.77 | 0.00 |
| 74967X103 | RH COMMON STOCK USD.0001 | 624.000 | Local | 556.207099 | 347,073.23 | 402.820000 | 251,359.68 | -95,713.55 | 0.02 |
| | | | Base | 556.207099 | 347,073.23 | 402.820000 | 251,359.68 | -95,713.55 | 0.02 |
| 749685103 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 62,736.000 | Local | 33.892897 | 2,126,304.81 | 88.610000 | 5,559,036.96 | 3,432,732.15 | 0.49 |
| | | | Base | 33.892897 | 2,126,304.81 | 88.610000 | 5,559,036.96 | 3,432,732.15 | 0.49 |
| 754907103 | RAYONIER INC REIT | 69,234.000 | Local | 24.453120 | 1,692,987.32 | 36.540000 | 2,529,810.36 | 836,823.04 | 0.23 |
| | | | Base | 24.453120 | 1,692,987.32 | 36.540000 | 2,529,810.36 | 836,823.04 | 0.23 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 758750103 | REGAL REXNORD CORP COMMON STOCK USD.01 | 32,771.000 | Local 108.303621 | 3,549,217.96 | 158.480000 | 5,193,548.08 | 1,644,330.12 | 0.46 | |
| | | | Base 108.303621 | 3,549,217.96 | 158.480000 | 5,193,548.08 | 1,644,330.12 | 0.46 | |
| 759351604 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 32,695.000 | Local 63.146160 | 2,064,563.69 | 114.830000 | 3,754,366.85 | 1,689,803.16 | 0.33 | |
| | | | Base 63.146160 | 2,064,563.69 | 114.830000 | 3,754,366.85 | 1,689,803.16 | 0.33 | |
| 759509102 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 30,303.000 | Local 50.382520 | 1,526,741.49 | 152.880000 | 4,632,722.64 | 3,105,981.15 | 0.41 | |
| | | | Base 50.382520 | 1,526,741.49 | 152.880000 | 4,632,722.64 | 3,105,981.15 | 0.41 | |
| 759916109 | REPLIGEN CORP COMMON STOCK USD.01 | 24,868.000 | Local 87.533869 | 2,176,792.26 | 198.340000 | 4,932,319.12 | 2,755,526.86 | 0.44 | |
| | | | Base 87.533869 | 2,176,792.26 | 198.340000 | 4,932,319.12 | 2,755,526.86 | 0.44 | |
| 76169C100 | REXFORD INDUSTRIAL REALTY IN REIT USD.01 | 73,265.000 | Local 50.510882 | 3,700,679.77 | 73.170000 | 5,360,800.05 | 1,660,120.28 | 0.48 | |
| | | | Base 50.510882 | 3,700,679.77 | 73.170000 | 5,360,800.05 | 1,660,120.28 | 0.48 | |
| 780287108 | ROYAL GOLD INC COMMON STOCK USD.01 | 31,744.000 | Local 81.588593 | 2,589,948.30 | 101.550000 | 3,223,603.20 | 633,654.90 | 0.29 | |
| | | | Base 81.588593 | 2,589,948.30 | 101.550000 | 3,223,603.20 | 633,654.90 | 0.29 | |
| 783549108 | RYDER SYSTEM INC COMMON STOCK USD.5 | 25,968.000 | Local 65.247235 | 1,694,340.19 | 73.190000 | 1,900,597.92 | 206,257.73 | 0.17 | |
| | | | Base 65.247235 | 1,694,340.19 | 73.190000 | 1,900,597.92 | 206,257.73 | 0.17 | |
| 784117103 | SEI INVESTMENTS COMPANY COMMON STOCK USD.01 | 51,259.000 | Local 31.251895 | 1,601,940.89 | 58.610000 | 3,004,289.99 | 1,402,349.10 | 0.27 | |
| | | | Base 31.251895 | 1,601,940.89 | 58.610000 | 3,004,289.99 | 1,402,349.10 | 0.27 | |
| 78440X887 | SL GREEN REALTY CORP REIT USD.01 | 32,240.000 | Local 75.599873 | 2,437,339.89 | 72.520000 | 2,338,044.80 | -99,295.09 | 0.21 | |
| | | | Base 75.599873 | 2,437,339.89 | 72.520000 | 2,338,044.80 | -99,295.09 | 0.21 | |
| 78442P106 | SLM CORP COMMON STOCK USD.2 | 141,793.000 | Local 9.375177 | 1,329,334.52 | 18.340000 | 2,600,483.62 | 1,271,149.10 | 0.23 | |
| | | | Base 9.375177 | 1,329,334.52 | 18.340000 | 2,600,483.62 | 1,271,149.10 | 0.23 | |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
| 78467Y107 | SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST | | | | | | | | |
| | 14,458.000 | Local | 420.826659 | 6,084,311.84 | 480.040000 | 6,940,418.32 | 856,106.48 | 0.62 | |
| | | Base | 420.826659 | 6,084,311.84 | 480.040000 | 6,940,418.32 | 856,106.48 | 0.62 | |
| 78573L106 | SABRA HEALTH CARE REIT INC REIT USD.01 | | | | | | | | |
| | 110,596.000 | Local | 22.352726 | 2,472,122.08 | 13.610000 | 1,505,211.56 | -966,910.52 | 0.13 | |
| | | Base | 22.352726 | 2,472,122.08 | 13.610000 | 1,505,211.56 | -966,910.52 | 0.13 | |
| 78573M104 | SABRE CORP COMMON STOCK USD.01 | | | | | | | | |
| | 156,427.000 | Local | 19.868209 | 3,107,924.32 | 9.150000 | 1,431,307.05 | -1,676,617.27 | 0.13 | |
| | | Base | 19.868209 | 3,107,924.32 | 9.150000 | 1,431,307.05 | -1,676,617.27 | 0.13 | |
| 78709Y105 | SAIA INC COMMON STOCK USD.001 | | | | | | | | |
| | 12,737.000 | Local | 350.583924 | 4,465,387.44 | 284.280000 | 3,620,874.36 | -844,513.08 | 0.32 | |
| | | Base | 350.583924 | 4,465,387.44 | 284.280000 | 3,620,874.36 | -844,513.08 | 0.32 | |
| 78781P105 | SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001 | | | | | | | | |
| | 45,106.000 | Local | 43.998668 | 1,984,603.90 | 38.690000 | 1,745,151.14 | -239,452.76 | 0.16 | |
| | | Base | 43.998668 | 1,984,603.90 | 38.690000 | 1,745,151.14 | -239,452.76 | 0.16 | |
| 800013104 | SANDERSON FARMS INC COMMON STOCK USD1.0 | | | | | | | | |
| | 10,259.000 | Local | 157.414989 | 1,614,920.37 | 184.000000 | 1,887,656.00 | 272,735.63 | 0.17 | |
| | | Base | 157.414989 | 1,614,920.37 | 184.000000 | 1,887,656.00 | 272,735.63 | 0.17 | |
| 808625107 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | | | | | | | | |
| | 27,842.000 | Local | 56.265726 | 1,566,550.35 | 82.030000 | 2,283,879.26 | 717,328.91 | 0.20 | |
| | | Base | 56.265726 | 1,566,550.35 | 82.030000 | 2,283,879.26 | 717,328.91 | 0.20 | |
| 80874P109 | SCIENTIFIC GAMES CORP COMMON STOCK USD.001 | | | | | | | | |
| | 46,677.000 | Local | 52.874976 | 2,468,045.24 | 57.700000 | 2,693,262.90 | 225,217.66 | 0.24 | |
| | | Base | 52.874976 | 2,468,045.24 | 57.700000 | 2,693,262.90 | 225,217.66 | 0.24 | |
| 810186106 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | | | | | | | | |
| | 19,701.000 | Local | 62.070348 | 1,222,847.93 | 151.200000 | 2,978,791.20 | 1,755,943.27 | 0.27 | |
| | | Base | 62.070348 | 1,222,847.93 | 151.200000 | 2,978,791.20 | 1,755,943.27 | 0.27 | |
| 816300107 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | | | | | | | | |
| | 29,078.000 | Local | 71.168652 | 2,069,442.06 | 78.900000 | 2,294,254.20 | 224,812.14 | 0.20 | |
| | | Base | 71.168652 | 2,069,442.06 | 78.900000 | 2,294,254.20 | 224,812.14 | 0.20 | |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 816850101 | SEMTECH CORP COMMON STOCK USD.01 | | | | | | | | |
| | 31,146.000 | Local | 51.657983 | 1,608,939.54 | 71.100000 | 2,214,480.60 | 605,541.06 | 0.20 | |
| | | Base | 51.657983 | 1,608,939.54 | 71.100000 | 2,214,480.60 | 605,541.06 | 0.20 | |
| 81725T100 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | | | | | | | | |
| | 20,326.000 | Local | 35.329373 | 718,104.84 | 84.740000 | 1,722,425.24 | 1,004,320.40 | 0.15 | |
| | | Base | 35.329373 | 718,104.84 | 84.740000 | 1,722,425.24 | 1,004,320.40 | 0.15 | |
| 817565104 | SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0 | | | | | | | | |
| | 79,759.000 | Local | 16.436923 | 1,310,992.55 | 61.720000 | 4,922,725.48 | 3,611,732.93 | 0.44 | |
| | | Base | 16.436923 | 1,310,992.55 | 61.720000 | 4,922,725.48 | 3,611,732.93 | 0.44 | |
| 826919102 | SILICON LABORATORIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | 19,437.000 | Local | 57.307530 | 1,113,886.47 | 165.190000 | 3,210,798.03 | 2,096,911.56 | 0.29 | |
| | | Base | 57.307530 | 1,113,886.47 | 165.190000 | 3,210,798.03 | 2,096,911.56 | 0.29 | |
| 827048109 | SILGAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | 40,583.000 | Local | 20.925811 | 849,232.17 | 44.780000 | 1,817,306.74 | 968,074.57 | 0.16 | |
| | | Base | 20.925811 | 849,232.17 | 44.780000 | 1,817,306.74 | 968,074.57 | 0.16 | |
| 829073105 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | | | | | | | | |
| | 21,009.000 | Local | 90.648962 | 1,904,444.04 | 112.790000 | 2,369,605.11 | 465,161.07 | 0.21 | |
| | | Base | 90.648962 | 1,904,444.04 | 112.790000 | 2,369,605.11 | 465,161.07 | 0.21 | |
| 82982T106 | SITIME CORP COMMON STOCK USD.0001 | | | | | | | | |
| | 7,248.000 | Local | 293.246780 | 2,125,452.66 | 233.090000 | 1,689,436.32 | -436,016.34 | 0.15 | |
| | | Base | 293.246780 | 2,125,452.66 | 233.090000 | 1,689,436.32 | -436,016.34 | 0.15 | |
| 83001A102 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | | | | | | | | |
| | 37,426.000 | Local | 54.222082 | 2,029,315.63 | 39.490000 | 1,477,952.74 | -551,362.89 | 0.13 | |
| | | Base | 54.222082 | 2,029,315.63 | 39.490000 | 1,477,952.74 | -551,362.89 | 0.13 | |
| 830566105 | SKECHERS USA INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | 65,244.000 | Local | 35.518859 | 2,317,392.42 | 42.000000 | 2,740,248.00 | 422,855.58 | 0.24 | |
| | | Base | 35.518859 | 2,317,392.42 | 42.000000 | 2,740,248.00 | 422,855.58 | 0.24 | |
| 835495102 | SONOCO PRODUCTS CO COMMON STOCK | | | | | | | | |
| | 47,554.000 | Local | 35.439615 | 1,685,295.47 | 56.640000 | 2,693,458.56 | 1,008,163.09 | 0.24 | |
| | | Base | 35.439615 | 1,685,295.47 | 56.640000 | 2,693,458.56 | 1,008,163.09 | 0.24 | |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 844895102 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | | | | | | | | |
| | 29,204.000 | Local | 77.012729 | 2,249,079.74 | 68.180000 | 1,991,128.72 | -257,951.02 | 0.18 | |
| | | Base | 77.012729 | 2,249,079.74 | 68.180000 | 1,991,128.72 | -257,951.02 | 0.18 | |
| 84857L101 | SPIRE INC COMMON STOCK USD1.0 | | | | | | | | |
| | 24,996.000 | Local | 77.194065 | 1,929,542.86 | 65.920000 | 1,647,736.32 | -281,806.54 | 0.15 | |
| | | Base | 77.194065 | 1,929,542.86 | 65.920000 | 1,647,736.32 | -281,806.54 | 0.15 | |
| 84860W300 | SPIRIT REALTY CAPITAL INC REIT USD.05 | | | | | | | | |
| | 59,640.000 | Local | 43.565064 | 2,598,220.40 | 47.460000 | 2,830,514.40 | 232,294.00 | 0.25 | |
| | | Base | 43.565064 | 2,598,220.40 | 47.460000 | 2,830,514.40 | 232,294.00 | 0.25 | |
| 85208M102 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | | | | | | | | |
| | 54,294.000 | Local | 21.406943 | 1,162,268.55 | 27.140000 | 1,473,539.16 | 311,270.61 | 0.13 | |
| | | Base | 21.406943 | 1,162,268.55 | 27.140000 | 1,473,539.16 | 311,270.61 | 0.13 | |
| 852312305 | STAAR SURGICAL CO COMMON STOCK USD.01 | | | | | | | | |
| | 23,021.000 | Local | 112.528829 | 2,590,526.18 | 72.720000 | 1,674,087.12 | -916,439.06 | 0.15 | |
| | | Base | 112.528829 | 2,590,526.18 | 72.720000 | 1,674,087.12 | -916,439.06 | 0.15 | |
| 858119100 | STEEL DYNAMICS INC COMMON STOCK USD.005 | | | | | | | | |
| | 91,181.000 | Local | 16.543996 | 1,508,498.13 | 55.520000 | 5,062,369.12 | 3,553,870.99 | 0.45 | |
| | | Base | 16.543996 | 1,508,498.13 | 55.520000 | 5,062,369.12 | 3,553,870.99 | 0.45 | |
| 858912108 | STERICYCLE INC COMMON STOCK USD.01 | | | | | | | | |
| | 44,428.000 | Local | 48.617045 | 2,159,958.08 | 58.740000 | 2,609,700.72 | 449,742.64 | 0.23 | |
| | | Base | 48.617045 | 2,159,958.08 | 58.740000 | 2,609,700.72 | 449,742.64 | 0.23 | |
| 85917A100 | STERLING BANCORP/DE COMMON STOCK USD.01 | | | | | | | | |
| | 93,198.000 | Local | 22.848999 | 2,129,481.00 | 26.290000 | 2,450,175.42 | 320,694.42 | 0.22 | |
| | | Base | 22.848999 | 2,129,481.00 | 26.290000 | 2,450,175.42 | 320,694.42 | 0.22 | |
| 860630102 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | | | | | | | | |
| | 50,353.000 | Local | 32.992603 | 1,661,276.55 | 74.900000 | 3,771,439.70 | 2,110,163.15 | 0.34 | |
| | | Base | 32.992603 | 1,661,276.55 | 74.900000 | 3,771,439.70 | 2,110,163.15 | 0.34 | |
| 862121100 | STORE CAPITAL CORP REIT USD.01 | | | | | | | | |
| | 118,688.000 | Local | 23.664467 | 2,808,688.22 | 31.710000 | 3,763,596.48 | 954,908.26 | 0.33 | |
| | | Base | 23.664467 | 2,808,688.22 | 31.710000 | 3,763,596.48 | 954,908.26 | 0.33 | |

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STATE OF ARIZONA
FUND: ATZ4



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| 867652406 | SUNPOWER CORP COMMON STOCK USD.001 | | | | | | | | |
| | 40,158.000 | Local | 30.295021 | 1,216,587.46 | 16.780000 | 673,851.24 | -542,736.22 | 0.06 | |
| | | Base | 30.295021 | 1,216,587.46 | 16.780000 | 673,851.24 | -542,736.22 | 0.06 | |
| 86771W105 | SUNRUN INC COMMON STOCK USD.0001 | | | | | | | | |
| | 100,116.000 | Local | 64.287940 | 6,436,251.37 | 25.930000 | 2,596,007.88 | -3,840,243.49 | 0.23 | |
| | | Base | 64.287940 | 6,436,251.37 | 25.930000 | 2,596,007.88 | -3,840,243.49 | 0.23 | |
| 87157D109 | SYNAPTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | 18,993.000 | Local | 99.989700 | 1,899,104.38 | 210.350000 | 3,995,177.55 | 2,096,073.17 | 0.36 | |
| | | Base | 99.989700 | 1,899,104.38 | 210.350000 | 3,995,177.55 | 2,096,073.17 | 0.36 | |
| 87161C501 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 70,376.000 | Local | 24.477422 | 1,722,623.08 | 49.760000 | 3,501,909.76 | 1,779,286.68 | 0.31 | |
| | | Base | 24.477422 | 1,722,623.08 | 49.760000 | 3,501,909.76 | 1,779,286.68 | 0.31 | |
| 87162W100 | TD SYNEX CORP COMMON STOCK USD.001 | | | | | | | | |
| | 19,967.000 | Local | 47.002975 | 938,508.40 | 104.570000 | 2,087,949.19 | 1,149,440.79 | 0.19 | |
| | | Base | 47.002975 | 938,508.40 | 104.570000 | 2,087,949.19 | 1,149,440.79 | 0.19 | |
| 87166B102 | SYNEOS HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | 50,149.000 | Local | 58.060412 | 2,911,671.62 | 90.560000 | 4,541,493.44 | 1,629,821.82 | 0.40 | |
| | | Base | 58.060412 | 2,911,671.62 | 90.560000 | 4,541,493.44 | 1,629,821.82 | 0.40 | |
| 87265H109 | TRI POINTE HOMES INC COMMON STOCK USD.01 | | | | | | | | |
| | 53,751.000 | Local | 14.196270 | 763,063.70 | 23.810000 | 1,279,811.31 | 516,747.61 | 0.11 | |
| | | Base | 14.196270 | 763,063.70 | 23.810000 | 1,279,811.31 | 516,747.61 | 0.11 | |
| 875372203 | TANDEM DIABETES CARE INC COMMON STOCK | | | | | | | | |
| | 30,727.000 | Local | 133.829886 | 4,112,190.91 | 118.110000 | 3,629,165.97 | -483,024.94 | 0.32 | |
| | | Base | 133.829886 | 4,112,190.91 | 118.110000 | 3,629,165.97 | -483,024.94 | 0.32 | |
| 87612G101 | TARGA RESOURCES CORP COMMON STOCK USD.001 | | | | | | | | |
| | 110,740.000 | Local | 45.622160 | 5,052,197.95 | 59.080000 | 6,542,519.20 | 1,490,321.25 | 0.58 | |
| | | Base | 45.622160 | 5,052,197.95 | 59.080000 | 6,542,519.20 | 1,490,321.25 | 0.58 | |
| 87724P106 | TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001 | | | | | | | | |
| | 59,436.000 | Local | 24.457593 | 1,453,661.48 | 30.690000 | 1,824,090.84 | 370,429.36 | 0.16 | |
| | | Base | 24.457593 | 1,453,661.48 | 30.690000 | 1,824,090.84 | 370,429.36 | 0.16 | |

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| 87901J105 | TEGNA INC COMMON STOCK USD1.0 | | | | | | | | |
| | 107,020.000 | Local | 14.350867 | 1,535,829.77 | 19.360000 | 2,071,907.20 | 536,077.43 | 0.18 | |
| | | Base | 14.350867 | 1,535,829.77 | 19.360000 | 2,071,907.20 | 536,077.43 | 0.18 | |
| 88023U101 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | | | | | | | | |
| | 93,106.000 | Local | 15.701406 | 1,461,895.15 | 39.810000 | 3,706,549.86 | 2,244,654.71 | 0.33 | |
| | | Base | 15.701406 | 1,461,895.15 | 39.810000 | 3,706,549.86 | 2,244,654.71 | 0.33 | |
| 88033G407 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | | | | | | | | |
| | 51,810.000 | Local | 29.065102 | 1,505,862.96 | 74.120000 | 3,840,157.20 | 2,334,294.24 | 0.34 | |
| | | Base | 29.065102 | 1,505,862.96 | 74.120000 | 3,840,157.20 | 2,334,294.24 | 0.34 | |
| 88076W103 | TERADATA CORP COMMON STOCK USD.01 | | | | | | | | |
| | 52,476.000 | Local | 29.086330 | 1,526,334.27 | 40.340000 | 2,116,881.84 | 590,547.57 | 0.19 | |
| | | Base | 29.086330 | 1,526,334.27 | 40.340000 | 2,116,881.84 | 590,547.57 | 0.19 | |
| 880779103 | TEREX CORP COMMON STOCK USD.01 | | | | | | | | |
| | 33,758.000 | Local | 22.985940 | 775,959.37 | 41.720000 | 1,408,383.76 | 632,424.39 | 0.13 | |
| | | Base | 22.985940 | 775,959.37 | 41.720000 | 1,408,383.76 | 632,424.39 | 0.13 | |
| 88162G103 | TETRA TECH INC COMMON STOCK USD.01 | | | | | | | | |
| | 26,150.000 | Local | 79.915269 | 2,089,784.28 | 139.190000 | 3,639,818.50 | 1,550,034.22 | 0.32 | |
| | | Base | 79.915269 | 2,089,784.28 | 139.190000 | 3,639,818.50 | 1,550,034.22 | 0.32 | |
| 88224Q107 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | 24,476.000 | Local | 72.696153 | 1,779,311.04 | 62.700000 | 1,534,645.20 | -244,665.84 | 0.14 | |
| | | Base | 72.696153 | 1,779,311.04 | 62.700000 | 1,534,645.20 | -244,665.84 | 0.14 | |
| 882681109 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | | | | | | | | |
| | 33,683.000 | Local | 48.785147 | 1,643,230.12 | 85.390000 | 2,876,191.37 | 1,232,961.25 | 0.26 | |
| | | Base | 48.785147 | 1,643,230.12 | 85.390000 | 2,876,191.37 | 1,232,961.25 | 0.26 | |
| 885160101 | THOR INDUSTRIES INC COMMON STOCK USD.1 | | | | | | | | |
| | 26,857.000 | Local | 44.079163 | 1,183,834.07 | 94.590000 | 2,540,403.63 | 1,356,569.56 | 0.23 | |
| | | Base | 44.079163 | 1,183,834.07 | 94.590000 | 2,540,403.63 | 1,356,569.56 | 0.23 | |
| 887389104 | TIMKEN CO COMMON STOCK | | | | | | | | |
| | 33,388.000 | Local | 29.431802 | 982,669.01 | 66.800000 | 2,230,318.40 | 1,247,649.39 | 0.20 | |
| | | Base | 29.431802 | 982,669.01 | 66.800000 | 2,230,318.40 | 1,247,649.39 | 0.20 | |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 889478103 | TOLL BROTHERS INC COMMON STOCK USD.01 | | | | | | | | |
| | 55,336.000 | Local | 29.384903 | 1,626,042.97 | 58.970000 | 3,263,163.92 | 1,637,120.95 | 0.29 | |
| | | Base | 29.384903 | 1,626,042.97 | 58.970000 | 3,263,163.92 | 1,637,120.95 | 0.29 | |
| 89055F103 | TOPBUILD CORP COMMON STOCK | | | | | | | | |
| | 15,923.000 | Local | 120.586079 | 1,920,092.14 | 232.650000 | 3,704,485.95 | 1,784,393.81 | 0.33 | |
| | | Base | 120.586079 | 1,920,092.14 | 232.650000 | 3,704,485.95 | 1,784,393.81 | 0.33 | |
| 891092108 | TORO CO COMMON STOCK USD1.0 | | | | | | | | |
| | 51,482.000 | Local | 42.658617 | 2,196,150.93 | 96.580000 | 4,972,131.56 | 2,775,980.63 | 0.44 | |
| | | Base | 42.658617 | 2,196,150.93 | 96.580000 | 4,972,131.56 | 2,775,980.63 | 0.44 | |
| 894164102 | TRAVEL LEISURE CO COMMON STOCK USD.01 | | | | | | | | |
| | 41,737.000 | Local | 43.411639 | 1,811,871.58 | 56.800000 | 2,370,661.60 | 558,790.02 | 0.21 | |
| | | Base | 43.411639 | 1,811,871.58 | 56.800000 | 2,370,661.60 | 558,790.02 | 0.21 | |
| 89531P105 | TREX COMPANY INC COMMON STOCK USD.01 | | | | | | | | |
| | 55,675.000 | Local | 33.825484 | 1,883,233.80 | 91.470000 | 5,092,592.25 | 3,209,358.45 | 0.45 | |
| | | Base | 33.825484 | 1,883,233.80 | 91.470000 | 5,092,592.25 | 3,209,358.45 | 0.45 | |
| 896522109 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | 39,559.000 | Local | 11.781465 | 466,062.98 | 28.730000 | 1,136,530.07 | 670,467.09 | 0.10 | |
| | | Base | 11.781465 | 466,062.98 | 28.730000 | 1,136,530.07 | 670,467.09 | 0.10 | |
| 896945201 | TRIPADVISOR INC COMMON STOCK USD.001 | | | | | | | | |
| | 47,905.000 | Local | 29.106753 | 1,394,359.01 | 27.150000 | 1,300,620.75 | -93,738.26 | 0.12 | |
| | | Base | 29.106753 | 1,394,359.01 | 27.150000 | 1,300,620.75 | -93,738.26 | 0.12 | |
| 902104108 | II VI INC COMMON STOCK | | | | | | | | |
| | 51,333.000 | Local | 34.998413 | 1,796,573.51 | 63.400000 | 3,254,512.20 | 1,457,938.69 | 0.29 | |
| | | Base | 34.998413 | 1,796,573.51 | 63.400000 | 3,254,512.20 | 1,457,938.69 | 0.29 | |
| 902681105 | UGI CORP COMMON STOCK | | | | | | | | |
| | 101,127.000 | Local | 27.069546 | 2,737,461.93 | 45.350000 | 4,586,109.45 | 1,848,647.52 | 0.41 | |
| | | Base | 27.069546 | 2,737,461.93 | 45.350000 | 4,586,109.45 | 1,848,647.52 | 0.41 | |
| 902788108 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 20,815.000 | Local | 73.634873 | 1,532,709.89 | 98.450000 | 2,049,236.75 | 516,526.86 | 0.18 | |
| | | Base | 73.634873 | 1,532,709.89 | 98.450000 | 2,049,236.75 | 516,526.86 | 0.18 | |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 904214103 | UMPQUA HOLDINGS CORP COMMON STOCK | | | | | | | |
| | | 104,768.000 | Local 17.359609 | 1,818,731.50 | 20.280000 | 2,124,695.04 | 305,963.54 | 0.19 |
| | | | Base 17.359609 | 1,818,731.50 | 20.280000 | 2,124,695.04 | 305,963.54 | 0.19 |
| 909907107 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | | | | | | | |
| | | 65,933.000 | Local 36.283589 | 2,392,285.89 | 35.330000 | 2,329,412.89 | -62,873.00 | 0.21 |
| | | | Base 36.283589 | 2,392,285.89 | 35.330000 | 2,329,412.89 | -62,873.00 | 0.21 |
| 912909108 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 130,695.000 | Local 22.435689 | 2,932,232.40 | 20.720000 | 2,708,000.40 | -224,232.00 | 0.24 |
| | | | Base 22.435689 | 2,932,232.40 | 20.720000 | 2,708,000.40 | -224,232.00 | 0.24 |
| 91307C102 | UNITED THERAPEUTICS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 21,781.000 | Local 71.603425 | 1,559,594.21 | 201.870000 | 4,396,930.47 | 2,837,336.26 | 0.39 |
| | | | Base 71.603425 | 1,559,594.21 | 201.870000 | 4,396,930.47 | 2,837,336.26 | 0.39 |
| 91336L107 | UNIVAR SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | |
| | | 82,682.000 | Local 16.750662 | 1,384,978.25 | 26.500000 | 2,191,073.00 | 806,094.75 | 0.19 |
| | | | Base 16.750662 | 1,384,978.25 | 26.500000 | 2,191,073.00 | 806,094.75 | 0.19 |
| 91347P105 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | | | | | | | |
| | | 20,968.000 | Local 105.562126 | 2,213,426.65 | 153.510000 | 3,218,797.68 | 1,005,371.03 | 0.29 |
| | | | Base 105.562126 | 2,213,426.65 | 153.510000 | 3,218,797.68 | 1,005,371.03 | 0.29 |
| 91529Y106 | UNUM GROUP COMMON STOCK USD.1 | | | | | | | |
| | | 98,881.000 | Local 25.523377 | 2,523,777.08 | 25.380000 | 2,509,599.78 | -14,177.30 | 0.22 |
| | | | Base 25.523377 | 2,523,777.08 | 25.380000 | 2,509,599.78 | -14,177.30 | 0.22 |
| 917047102 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | | | | | | | |
| | | 31,873.000 | Local 23.209192 | 739,746.59 | 28.720000 | 915,392.56 | 175,645.97 | 0.08 |
| | | | Base 23.209192 | 739,746.59 | 28.720000 | 915,392.56 | 175,645.97 | 0.08 |
| 91704F104 | URBAN EDGE PROPERTIES REIT USD.01 | | | | | | | |
| | | 53,253.000 | Local 21.589530 | 1,149,707.23 | 18.240000 | 971,334.72 | -178,372.51 | 0.09 |
| | | | Base 21.589530 | 1,149,707.23 | 18.240000 | 971,334.72 | -178,372.51 | 0.09 |
| 919794107 | VALLEY NATIONAL BANCORP COMMON STOCK | | | | | | | |
| | | 196,819.000 | Local 10.569452 | 2,080,269.02 | 13.920000 | 2,739,720.48 | 659,451.46 | 0.24 |
| | | | Base 10.569452 | 2,080,269.02 | 13.920000 | 2,739,720.48 | 659,451.46 | 0.24 |

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP
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 | |
| 920253101 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 10,264.000 | Local 101.327438 Base 101.327438 | 1,040,024.82 1,040,024.82 | 217.230000 217.230000 | 2,229,648.72 2,229,648.72 | 1,189,623.90 1,189,623.90 | 0.20 0.20 | |
| 92047W101 | VALVOLINE INC COMMON STOCK USD.01 | 87,423.000 | Local 12.801363 Base 12.801363 | 1,119,133.54 1,119,133.54 | 32.940000 32.940000 | 2,879,713.62 2,879,713.62 | 1,760,580.08 1,760,580.08 | 0.26 0.26 | |
| 921932885 | VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF | 36,000.000 | Local 182.732900 Base 182.732900 | 6,578,384.40 6,578,384.40 | 177.780000 177.780000 | 6,400,080.00 6,400,080.00 | -178,304.40 -178,304.40 | 0.57 0.57 | |
| 92552V100 | VIASAT INC COMMON STOCK USD.0001 | 35,520.000 | Local 65.426185 Base 65.426185 | 2,323,938.09 2,323,938.09 | 44.020000 44.020000 | 1,563,590.40 1,563,590.40 | -760,347.69 -760,347.69 | 0.14 0.14 | |
| 925815102 | VICOR CORP COMMON STOCK USD.01 | 10,372.000 | Local 126.478400 Base 126.478400 | 1,311,833.96 1,311,833.96 | 94.330000 94.330000 | 978,390.76 978,390.76 | -333,443.20 -333,443.20 | 0.09 0.09 | |
| 926400102 | VICTORIA S SECRET + CO COMMON STOCK USD.01 | 35,041.000 | Local 58.876400 Base 58.876400 | 2,063,087.93 2,063,087.93 | 55.830000 55.830000 | 1,956,339.03 1,956,339.03 | -106,748.90 -106,748.90 | 0.17 0.17 | |
| 928298108 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | 64,184.000 | Local 10.760427 Base 10.760427 | 690,647.25 690,647.25 | 20.710000 20.710000 | 1,329,250.64 1,329,250.64 | 638,603.39 638,603.39 | 0.12 0.12 | |
| 92839U206 | VISTEON CORP COMMON STOCK | 13,540.000 | Local 119.195365 Base 119.195365 | 1,613,905.24 1,613,905.24 | 101.510000 101.510000 | 1,374,445.40 1,374,445.40 | -239,459.84 -239,459.84 | 0.12 0.12 | |
| 928881101 | VONTIER CORP COMMON STOCK USD.0001 | 81,764.000 | Local 31.159296 Base 31.159296 | 2,547,708.71 2,547,708.71 | 28.110000 28.110000 | 2,298,386.04 2,298,386.04 | -249,322.67 -249,322.67 | 0.20 0.20 | |
| 929089100 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 53,681.000 | Local 66.618400 Base 66.618400 | 3,576,142.33 3,576,142.33 | 67.960000 67.960000 | 3,648,160.76 3,648,160.76 | 72,018.43 72,018.43 | 0.32 0.32 | |

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Holdings

ST OF AZ POOL 203 MID CAP

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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 |
| 938824109 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | 31,507.000 | Local | 19.357537 | 609,897.91 | 35.020000 | 1,103,375.14 | 493,477.23 | 0.10 | |
| | | Base | 19.357537 | 609,897.91 | 35.020000 | 1,103,375.14 | 493,477.23 | 0.10 | |
| 942622200 | WATSCO INC COMMON STOCK USD.5 | | | | | | | | |
| | 15,972.000 | Local | 102.145296 | 1,631,464.66 | 282.560000 | 4,513,048.32 | 2,881,583.66 | 0.40 | |
| | | Base | 102.145296 | 1,631,464.66 | 282.560000 | 4,513,048.32 | 2,881,583.66 | 0.40 | |
| 947890109 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | 43,812.000 | Local | 25.435094 | 1,114,362.32 | 56.810000 | 2,488,959.72 | 1,374,597.40 | 0.22 | |
| | | Base | 25.435094 | 1,114,362.32 | 56.810000 | 2,488,959.72 | 1,374,597.40 | 0.22 | |
| 95058W100 | WENDY S CO/THE COMMON STOCK USD.1 | | | | | | | | |
| | 85,367.000 | Local | 8.266160 | 705,657.26 | 23.030000 | 1,966,002.01 | 1,260,344.75 | 0.17 | |
| | | Base | 8.266160 | 705,657.26 | 23.030000 | 1,966,002.01 | 1,260,344.75 | 0.17 | |
| 950755108 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | 29,437.000 | Local | 30.625021 | 901,508.74 | 44.590000 | 1,312,595.83 | 411,087.09 | 0.12 | |
| | | Base | 30.625021 | 901,508.74 | 44.590000 | 1,312,595.83 | 411,087.09 | 0.12 | |
| 959802109 | WESTERN UNION CO COMMON STOCK USD.01 | | | | | | | | |
| | 194,427.000 | Local | 18.090400 | 3,517,262.20 | 18.910000 | 3,676,614.57 | 159,352.37 | 0.33 | |
| | | Base | 18.090400 | 3,517,262.20 | 18.910000 | 3,676,614.57 | 159,352.37 | 0.33 | |
| 96208T104 | WEX INC COMMON STOCK USD.01 | | | | | | | | |
| | 21,676.000 | Local | 96.419770 | 2,089,994.93 | 160.980000 | 3,489,402.48 | 1,399,407.55 | 0.31 | |
| | | Base | 96.419770 | 2,089,994.93 | 160.980000 | 3,489,402.48 | 1,399,407.55 | 0.31 | |
| 968223206 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | | | | | | | | |
| | 21,062.000 | Local | 43.142746 | 908,672.51 | 50.750000 | 1,068,896.50 | 160,223.99 | 0.10 | |
| | | Base | 43.142746 | 908,672.51 | 50.750000 | 1,068,896.50 | 160,223.99 | 0.10 | |
| 969904101 | WILLIAMS SONOMA INC COMMON STOCK USD.01 | | | | | | | | |
| | 35,967.000 | Local | 38.154943 | 1,372,318.84 | 160.540000 | 5,774,142.18 | 4,401,823.34 | 0.51 | |
| | | Base | 38.154943 | 1,372,318.84 | 160.540000 | 5,774,142.18 | 4,401,823.34 | 0.51 | |
| 974155103 | WINGSTOP INC COMMON STOCK USD.01 | | | | | | | | |
| | 14,425.000 | Local | 139.152163 | 2,007,269.95 | 153.250000 | 2,210,631.25 | 203,361.30 | 0.20 | |
| | | Base | 139.152163 | 2,007,269.95 | 153.250000 | 2,210,631.25 | 203,361.30 | 0.20 | |

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Holdings

ST OF AZ POOL 203 MID CAP

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 97650W108 | WINTRUST FINANCIAL CORP COMMON STOCK | 27,570.000 | Local 68.261976 | 1,881,982.67 | 98.070000 | 2,703,789.90 | 821,807.23 | 0.24 |
| | | | Base 68.261976 | 1,881,982.67 | 98.070000 | 2,703,789.90 | 821,807.23 | 0.24 |
| 977852102 | WOLFSPEED INC COMMON STOCK USD.00125 | 56,049.000 | Local 39.475551 | 2,212,565.16 | 94.240000 | 5,282,057.76 | 3,069,492.60 | 0.47 |
| | | | Base 39.475551 | 2,212,565.16 | 94.240000 | 5,282,057.76 | 3,069,492.60 | 0.47 |
| 980745103 | WOODWARD INC COMMON STOCK USD.00292 | 30,491.000 | Local 47.814129 | 1,457,900.60 | 110.270000 | 3,362,242.57 | 1,904,341.97 | 0.30 |
| | | | Base 47.814129 | 1,457,900.60 | 110.270000 | 3,362,242.57 | 1,904,341.97 | 0.30 |
| 98156Q108 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 21,628.000 | Local 72.396680 | 1,565,795.40 | 49.940000 | 1,080,102.32 | -485,693.08 | 0.10 |
| | | | Base 72.396680 | 1,565,795.40 | 49.940000 | 1,080,102.32 | -485,693.08 | 0.10 |
| 981811102 | WORTHINGTON INDUSTRIES COMMON STOCK | 15,646.000 | Local 19.928942 | 311,808.22 | 54.180000 | 847,700.28 | 535,892.06 | 0.08 |
| | | | Base 19.928942 | 311,808.22 | 54.180000 | 847,700.28 | 535,892.06 | 0.08 |
| 98311A105 | WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01 | 45,065.000 | Local 56.665834 | 2,553,645.83 | 83.950000 | 3,783,206.75 | 1,229,560.92 | 0.34 |
| | | | Base 56.665834 | 2,553,645.83 | 83.950000 | 3,783,206.75 | 1,229,560.92 | 0.34 |
| 983793100 | XPO LOGISTICS INC COMMON STOCK USD.001 | 47,711.000 | Local 39.717335 | 1,894,953.77 | 66.170000 | 3,157,036.87 | 1,262,083.10 | 0.28 |
| | | | Base 39.717335 | 1,894,953.77 | 66.170000 | 3,157,036.87 | 1,262,083.10 | 0.28 |
| 98421M106 | XEROX HOLDINGS CORP COMMON STOCK USD1.0 | 66,478.000 | Local 25.019522 | 1,663,247.76 | 21.110000 | 1,403,350.58 | -259,897.18 | 0.12 |
| | | | Base 25.019522 | 1,663,247.76 | 21.110000 | 1,403,350.58 | -259,897.18 | 0.12 |
| 985817105 | YELP INC COMMON STOCK USD.000001 | 33,195.000 | Local 32.676844 | 1,084,707.83 | 34.540000 | 1,146,555.30 | 61,847.47 | 0.10 |
| | | | Base 32.676844 | 1,084,707.83 | 34.540000 | 1,146,555.30 | 61,847.47 | 0.10 |
| 98585X104 | YETI HOLDINGS INC COMMON STOCK USD.01 | 42,387.000 | Local 77.606474 | 3,289,505.60 | 65.580000 | 2,779,739.46 | -509,766.14 | 0.25 |
| | | | Base 77.606474 | 3,289,505.60 | 65.580000 | 2,779,739.46 | -509,766.14 | 0.25 |

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| G0084W101 | ADIANT PLC COMMON STOCK USD.001 | 45,567.000 | Local 37.678396 | 1,716,891.49 | 41.970000 | 1,912,446.99 | 195,555.50 | 0.17 |
| | | | Base 37.678396 | 1,716,891.49 | 41.970000 | 1,912,446.99 | 195,555.50 | 0.17 |
| G14838109 | MIMECAST LTD COMMON STOCK USD.01 | 29,863.000 | Local 78.538865 | 2,345,406.12 | 79.710000 | 2,380,379.73 | 34,973.61 | 0.21 |
| | | | Base 78.538865 | 2,345,406.12 | 79.710000 | 2,380,379.73 | 34,973.61 | 0.21 |
| G1890L107 | CAPRI HOLDINGS LTD COMMON STOCK | 72,769.000 | Local 43.717535 | 3,181,281.33 | 60.070000 | 4,371,233.83 | 1,189,952.50 | 0.39 |
| | | | Base 43.717535 | 3,181,281.33 | 60.070000 | 4,371,233.83 | 1,189,952.50 | 0.39 |
| G3198U102 | ESSENT GROUP LTD COMMON STOCK USD.015 | 53,410.000 | Local 35.340083 | 1,887,513.85 | 45.640000 | 2,437,632.40 | 550,118.55 | 0.22 |
| | | | Base 35.340083 | 1,887,513.85 | 45.640000 | 2,437,632.40 | 550,118.55 | 0.22 |
| G3922B107 | GENPACT LTD COMMON STOCK USD.01 | 83,675.000 | Local 45.159448 | 3,778,716.84 | 49.750000 | 4,162,831.25 | 384,114.41 | 0.37 |
| | | | Base 45.159448 | 3,778,716.84 | 49.750000 | 4,162,831.25 | 384,114.41 | 0.37 |
| G4388N106 | HELEN OF TROY LTD COMMON STOCK USD.1 | 11,669.000 | Local 113.424194 | 1,323,546.92 | 209.330000 | 2,442,671.77 | 1,119,124.85 | 0.22 |
| | | | Base 113.424194 | 1,323,546.92 | 209.330000 | 2,442,671.77 | 1,119,124.85 | 0.22 |
| G4474Y214 | JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5 | 82,502.000 | Local 26.705944 | 2,203,293.77 | 36.900000 | 3,044,323.80 | 841,030.03 | 0.27 |
| | | | Base 26.705944 | 2,203,293.77 | 36.900000 | 3,044,323.80 | 841,030.03 | 0.27 |
| G50871105 | JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001 | 29,729.000 | Local 143.421703 | 4,263,783.81 | 138.910000 | 4,129,655.39 | -134,128.42 | 0.37 |
| | | | Base 143.421703 | 4,263,783.81 | 138.910000 | 4,129,655.39 | -134,128.42 | 0.37 |
| G5509L101 | LIVANOVA PLC COMMON STOCK GBP1.0 | 25,741.000 | Local 72.037035 | 1,854,305.33 | 75.110000 | 1,933,406.51 | 79,101.18 | 0.17 |
| | | | Base 72.037035 | 1,854,305.33 | 75.110000 | 1,933,406.51 | 79,101.18 | 0.17 |
| G6700G107 | NVENT ELECTRIC PLC COMMON STOCK USD.01 | 81,366.000 | Local 24.794727 | 2,017,447.76 | 34.590000 | 2,814,449.94 | 797,002.18 | 0.25 |
| | | | Base 24.794727 | 2,017,447.76 | 34.590000 | 2,814,449.94 | 797,002.18 | 0.25 |

& 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 203 MID CAP
 STATE OF ARIZONA
 FUND: ATZ4
 View Date: February 8, 2022



STATE STREET

As of: January 31, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| G7496G103 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 | | | | | | | | |
| | 22,258.000 | Local | | 118.933006 | 2,647,210.85 | 157.170000 | 3,498,289.86 | 851,079.01 | 0.31 |
| | | Base | | 118.933006 | 2,647,210.85 | 157.170000 | 3,498,289.86 | 851,079.01 | 0.31 |
| G8473T100 | STERIS PLC COMMON STOCK USD75.0 | | | | | | | | |
| | 6,188.000 | Local | | 247.764919 | 1,533,169.32 | 224.400000 | 1,388,587.20 | -144,582.12 | 0.12 |
| | | Base | | 247.764919 | 1,533,169.32 | 224.400000 | 1,388,587.20 | -144,582.12 | 0.12 |
| G97822103 | PERRIGO CO PLC COMMON STOCK EUR.001 | | | | | | | | |
| | 64,698.000 | Local | | 39.180233 | 2,534,882.74 | 38.070000 | 2,463,052.86 | -71,829.88 | 0.22 |
| | | Base | | 39.180233 | 2,534,882.74 | 38.070000 | 2,463,052.86 | -71,829.88 | 0.22 |
| US DOLLAR Total | | | | | | | | | |
| | 20,774,535.000 | Local | | | 778,981,650.08 | | 1,112,901,885.64 | 333,920,235.56 | 99.03 |
| | | Base | | | 778,981,650.08 | | 1,112,901,885.64 | 333,920,235.56 | 99.03 |
| EQUITY Total | | | | | | | | | |
| | 20,774,535.000 | Base | | | 778,981,650.08 | | 1,112,901,885.64 | 333,920,235.56 | 99.03 |

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 31,681,630.980 | Base | 789,892,080.90 | | 1,123,811,163.04 | 333,919,082.14 | 100.00 |

Holdings

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

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 | |
|-----|-----------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 14,456,635.240 | Local | 1.000000 | 14,456,635.24 | 1.000000 | 14,456,635.24 | 0.00 | 1.95 |
| | | | Base | 1.000000 | 14,456,635.24 | 1.000000 | 14,456,635.24 | 0.00 | 1.95 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|----------------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| | 14,456,635.240 | Local | 14,456,635.24 | | 14,456,635.24 | 0.00 | 1.95 |
| | | Base | 14,456,635.24 | | 14,456,635.24 | 0.00 | 1.95 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|----------------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| | 14,456,635.240 | Base | 14,456,635.24 | | 14,456,635.24 | 0.00 | 1.95 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|---|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 585,765.630 | Local | 100.031857 | 585,952.24 | 100.020000 | 585,882.78 | -69.46 | 0.08 |
| | | | Base | 100.031857 | 585,952.24 | 100.020000 | 585,882.78 | -69.46 | 0.08 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 585,765.630 | Local | 585,952.24 | | 585,882.78 | -69.46 | 0.08 |
| | | Base | 585,952.24 | | 585,882.78 | -69.46 | 0.08 |

| CASH EQUIVALENT Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 585,765.630 | Base | 585,952.24 | | 585,882.78 | -69.46 | 0.08 |

EQUITY

US DOLLAR Exchange Rate: 1.000000

| 000360206 | AAON INC COMMON STOCK USD.004 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|-------------------------------|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 28,721.000 | Local | 26.183824 | 752,025.60 | 64.250000 | 1,845,324.25 | 1,093,298.65 | 0.25 |
| | | | Base | 26.183824 | 752,025.60 | 64.250000 | 1,845,324.25 | 1,093,298.65 | 0.25 |

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 000361105 | AAR CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 23,121.000 | Local | | 26.236782 | 606,620.63 | 40.270000 | 931,082.67 | 324,462.04 | 0.13 |
| | | Base | | 26.236782 | 606,620.63 | 40.270000 | 931,082.67 | 324,462.04 | 0.13 |
| 000957100 | ABM INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | 46,628.000 | Local | | 28.008847 | 1,305,996.54 | 41.690000 | 1,943,921.32 | 637,924.78 | 0.26 |
| | | Base | | 28.008847 | 1,305,996.54 | 41.690000 | 1,943,921.32 | 637,924.78 | 0.26 |
| 00164V103 | AMC NETWORKS INC A COMMON STOCK | | | | | | | | |
| | 20,269.000 | Local | | 36.003868 | 729,762.41 | 42.630000 | 864,067.47 | 134,305.06 | 0.12 |
| | | Base | | 36.003868 | 729,762.41 | 42.630000 | 864,067.47 | 134,305.06 | 0.12 |
| 001744101 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | 32,782.000 | Local | | 31.143766 | 1,020,954.94 | 101.340000 | 3,322,127.88 | 2,301,172.94 | 0.45 |
| | | Base | | 31.143766 | 1,020,954.94 | 101.340000 | 3,322,127.88 | 2,301,172.94 | 0.45 |
| 00182C103 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | 7,505.000 | Local | | 58.160052 | 436,491.19 | 40.420000 | 303,352.10 | -133,139.09 | 0.04 |
| | | Base | | 58.160052 | 436,491.19 | 40.420000 | 303,352.10 | -133,139.09 | 0.04 |
| 00215F107 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | 7,571.000 | Local | | 48.884266 | 370,102.78 | 39.680000 | 300,417.28 | -69,685.50 | 0.04 |
| | | Base | | 48.884266 | 370,102.78 | 39.680000 | 300,417.28 | -69,685.50 | 0.04 |
| 002474104 | AZZ INC COMMON STOCK USD1.0 | | | | | | | | |
| | 17,225.000 | Local | | 32.429151 | 558,592.12 | 47.580000 | 819,565.50 | 260,973.38 | 0.11 |
| | | Base | | 32.429151 | 558,592.12 | 47.580000 | 819,565.50 | 260,973.38 | 0.11 |
| 00258W108 | AARON S CO INC/THE COMMON STOCK USD.5 | | | | | | | | |
| | 21,831.000 | Local | | 19.299317 | 421,323.38 | 21.170000 | 462,162.27 | 40,838.89 | 0.06 |
| | | Base | | 19.299317 | 421,323.38 | 21.170000 | 462,162.27 | 40,838.89 | 0.06 |
| 002896207 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | | | | | | | | |
| | 40,970.000 | Local | | 16.115006 | 660,231.78 | 39.000000 | 1,597,830.00 | 937,598.22 | 0.22 |
| | | Base | | 16.115006 | 660,231.78 | 39.000000 | 1,597,830.00 | 937,598.22 | 0.22 |
| 004239109 | ACADIA REALTY TRUST REIT USD.001 | | | | | | | | |
| | 61,338.000 | Local | | 24.188505 | 1,483,674.52 | 19.790000 | 1,213,879.02 | -269,795.50 | 0.16 |
| | | Base | | 24.188505 | 1,483,674.52 | 19.790000 | 1,213,879.02 | -269,795.50 | 0.16 |

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 006739106 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | | | | | | | |
| | | 11,044.000 | Local 75.639361 | 835,361.10 | 79.830000 | 881,642.52 | 46,281.42 | 0.12 |
| | | | Base 75.639361 | 835,361.10 | 79.830000 | 881,642.52 | 46,281.42 | 0.12 |
| 00737L103 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | | | | | | | |
| | | 34,509.000 | Local 35.735149 | 1,233,184.25 | 29.420000 | 1,015,254.78 | -217,929.47 | 0.14 |
| | | | Base 35.735149 | 1,233,184.25 | 29.420000 | 1,015,254.78 | -217,929.47 | 0.14 |
| 00738A106 | ADTRAN INC COMMON STOCK USD.01 | | | | | | | |
| | | 33,757.000 | Local 17.885083 | 603,746.73 | 19.210000 | 648,471.97 | 44,725.24 | 0.09 |
| | | | Base 17.885083 | 603,746.73 | 19.210000 | 648,471.97 | 44,725.24 | 0.09 |
| 00773T101 | ADVANSIX INC COMMON STOCK USD.01 | | | | | | | |
| | | 19,508.000 | Local 18.188411 | 354,819.52 | 42.090000 | 821,091.72 | 466,272.20 | 0.11 |
| | | | Base 18.188411 | 354,819.52 | 42.090000 | 821,091.72 | 466,272.20 | 0.11 |
| 007800105 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | | | | | | | |
| | | 51,915.000 | Local 22.038791 | 1,144,143.84 | 38.590000 | 2,003,399.85 | 859,256.01 | 0.27 |
| | | | Base 22.038791 | 1,144,143.84 | 38.590000 | 2,003,399.85 | 859,256.01 | 0.27 |
| 007973100 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | | | | | | | |
| | | 26,122.000 | Local 30.980757 | 809,279.34 | 86.180000 | 2,251,193.96 | 1,441,914.62 | 0.30 |
| | | | Base 30.980757 | 809,279.34 | 86.180000 | 2,251,193.96 | 1,441,914.62 | 0.30 |
| 008073108 | AEROVIRONMENT INC COMMON STOCK USD.0001 | | | | | | | |
| | | 16,001.000 | Local 40.641122 | 650,298.59 | 56.920000 | 910,776.92 | 260,478.33 | 0.12 |
| | | | Base 40.641122 | 650,298.59 | 56.920000 | 910,776.92 | 260,478.33 | 0.12 |
| 00847J105 | AGILYSYS INC COMMON STOCK USD.3 | | | | | | | |
| | | 13,482.000 | Local 15.207471 | 205,027.13 | 38.060000 | 513,124.92 | 308,097.79 | 0.07 |
| | | | Base 15.207471 | 205,027.13 | 38.060000 | 513,124.92 | 308,097.79 | 0.07 |
| 008492100 | AGREE REALTY CORP REIT USD.0001 | | | | | | | |
| | | 48,388.000 | Local 55.647812 | 2,692,686.31 | 65.380000 | 3,163,607.44 | 470,921.13 | 0.43 |
| | | | Base 55.647812 | 2,692,686.31 | 65.380000 | 3,163,607.44 | 470,921.13 | 0.43 |
| 011311107 | ALAMO GROUP INC COMMON STOCK USD.1 | | | | | | | |
| | | 6,863.000 | Local 77.187389 | 529,737.05 | 140.850000 | 966,653.55 | 436,916.50 | 0.13 |
| | | | Base 77.187389 | 529,737.05 | 140.850000 | 966,653.55 | 436,916.50 | 0.13 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 011642105 | ALARM.COM HOLDINGS INC COMMON STOCK | | | | | | | |
| | | 31,937.000 | Local 46.682579 | 1,490,901.51 | 74.570000 | 2,381,542.09 | 890,640.58 | 0.32 |
| | | | Base 46.682579 | 1,490,901.51 | 74.570000 | 2,381,542.09 | 890,640.58 | 0.32 |
| 012348108 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | | | | | | | |
| | | 22,453.000 | Local 42.769065 | 960,293.82 | 83.710000 | 1,879,540.63 | 919,246.81 | 0.25 |
| | | | Base 42.769065 | 960,293.82 | 83.710000 | 1,879,540.63 | 919,246.81 | 0.25 |
| 014491104 | ALEXANDER + BALDWIN INC REIT | | | | | | | |
| | | 50,295.000 | Local 20.275820 | 1,019,772.35 | 22.950000 | 1,154,270.25 | 134,497.90 | 0.16 |
| | | | Base 20.275820 | 1,019,772.35 | 22.950000 | 1,154,270.25 | 134,497.90 | 0.16 |
| 01741R102 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | |
| | | 88,239.000 | Local 9.372959 | 827,060.50 | 18.290000 | 1,613,891.31 | 786,830.81 | 0.22 |
| | | | Base 9.372959 | 827,060.50 | 18.290000 | 1,613,891.31 | 786,830.81 | 0.22 |
| 01748H107 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0 | | | | | | | |
| | | 13,060.000 | Local 33.881542 | 442,492.94 | 44.030000 | 575,031.80 | 132,538.86 | 0.08 |
| | | | Base 33.881542 | 442,492.94 | 44.030000 | 575,031.80 | 132,538.86 | 0.08 |
| 01748X102 | ALLEGIANT TRAVEL CO COMMON STOCK USD.001 | | | | | | | |
| | | 10,536.000 | Local 100.284191 | 1,056,594.24 | 178.660000 | 1,882,361.76 | 825,767.52 | 0.25 |
| | | | Base 100.284191 | 1,056,594.24 | 178.660000 | 1,882,361.76 | 825,767.52 | 0.25 |
| 01988P108 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | | | | | | | |
| | | 84,997.000 | Local 7.671840 | 652,083.42 | 20.220000 | 1,718,639.34 | 1,066,555.92 | 0.23 |
| | | | Base 7.671840 | 652,083.42 | 20.220000 | 1,718,639.34 | 1,066,555.92 | 0.23 |
| 023139884 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 32,109.000 | Local 18.544983 | 595,460.86 | 14.170000 | 454,984.53 | -140,476.33 | 0.06 |
| | | | Base 18.544983 | 595,460.86 | 14.170000 | 454,984.53 | -140,476.33 | 0.06 |
| 024013104 | AMERICAN ASSETS TRUST INC REIT USD.01 | | | | | | | |
| | | 36,482.000 | Local 35.391394 | 1,291,148.83 | 35.970000 | 1,312,257.54 | 21,108.71 | 0.18 |
| | | | Base 35.391394 | 1,291,148.83 | 35.970000 | 1,312,257.54 | 21,108.71 | 0.18 |
| 024061103 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | | | | | | | |
| | | 79,095.000 | Local 13.355586 | 1,056,360.05 | 8.140000 | 643,833.30 | -412,526.75 | 0.09 |
| | | | Base 13.355586 | 1,056,360.05 | 8.140000 | 643,833.30 | -412,526.75 | 0.09 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 025676206 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | | | | | | | |
| | | 57,096.000 | Local 24.949290 | 1,424,504.67 | 41.140000 | 2,348,929.44 | 924,424.77 | 0.32 |
| | | | Base 24.949290 | 1,424,504.67 | 41.140000 | 2,348,929.44 | 924,424.77 | 0.32 |
| 02913V103 | AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01 | | | | | | | |
| | | 12,973.000 | Local 32.808599 | 425,625.96 | 21.390000 | 277,492.47 | -148,133.49 | 0.04 |
| | | | Base 32.808599 | 425,625.96 | 21.390000 | 277,492.47 | -148,133.49 | 0.04 |
| 029899101 | AMERICAN STATES WATER CO COMMON STOCK | | | | | | | |
| | | 25,613.000 | Local 42.240723 | 1,081,911.65 | 92.230000 | 2,362,286.99 | 1,280,375.34 | 0.32 |
| | | | Base 42.240723 | 1,081,911.65 | 92.230000 | 2,362,286.99 | 1,280,375.34 | 0.32 |
| 030371108 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | | | | | | | |
| | | 18,662.000 | Local 14.507734 | 270,743.33 | 15.170000 | 283,102.54 | 12,359.21 | 0.04 |
| | | | Base 14.507734 | 270,743.33 | 15.170000 | 283,102.54 | 12,359.21 | 0.04 |
| 030506109 | AMERICAN WOODMARK CORP COMMON STOCK | | | | | | | |
| | | 11,489.000 | Local 53.635866 | 616,222.47 | 59.930000 | 688,535.77 | 72,313.30 | 0.09 |
| | | | Base 53.635866 | 616,222.47 | 59.930000 | 688,535.77 | 72,313.30 | 0.09 |
| 03062T105 | AMERICA S CAR MART INC COMMON STOCK USD.01 | | | | | | | |
| | | 4,215.000 | Local 95.720664 | 403,462.60 | 94.920000 | 400,087.80 | -3,374.80 | 0.05 |
| | | | Base 95.720664 | 403,462.60 | 94.920000 | 400,087.80 | -3,374.80 | 0.05 |
| 03071H100 | AMERISAFE INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,428.000 | Local 38.488603 | 516,824.96 | 52.520000 | 705,238.56 | 188,413.60 | 0.10 |
| | | | Base 38.488603 | 516,824.96 | 52.520000 | 705,238.56 | 188,413.60 | 0.10 |
| 03076K108 | AMERIS BANCORP COMMON STOCK USD1.0 | | | | | | | |
| | | 45,873.000 | Local 32.284917 | 1,481,006.00 | 49.310000 | 2,261,997.63 | 780,991.63 | 0.30 |
| | | | Base 32.284917 | 1,481,006.00 | 49.310000 | 2,261,997.63 | 780,991.63 | 0.30 |
| 03209R103 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | | | | | | | |
| | | 25,549.000 | Local 19.530145 | 498,975.67 | 23.090000 | 589,926.41 | 90,950.74 | 0.08 |
| | | | Base 19.530145 | 498,975.67 | 23.090000 | 589,926.41 | 90,950.74 | 0.08 |
| 034164103 | ANDERSONS INC/THE COMMON STOCK | | | | | | | |
| | | 21,466.000 | Local 28.398099 | 609,593.60 | 38.100000 | 817,854.60 | 208,261.00 | 0.11 |
| | | | Base 28.398099 | 609,593.60 | 38.100000 | 817,854.60 | 208,261.00 | 0.11 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 03475V101 | ANGIODYNAMICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 26,802.000 | Local 16.309808 | 437,135.48 | 21.630000 | 579,727.26 | 142,591.78 | 0.08 |
| | | | Base 16.309808 | 437,135.48 | 21.630000 | 579,727.26 | 142,591.78 | 0.08 |
| 035255108 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 10,011.000 | Local 36.862870 | 369,034.19 | 31.800000 | 318,349.80 | -50,684.39 | 0.04 |
| | | | Base 36.862870 | 369,034.19 | 31.800000 | 318,349.80 | -50,684.39 | 0.04 |
| 037598109 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | | | | | | | |
| | | 17,568.000 | Local 23.101352 | 405,844.56 | 44.650000 | 784,411.20 | 378,566.64 | 0.11 |
| | | | Base 23.101352 | 405,844.56 | 44.650000 | 784,411.20 | 378,566.64 | 0.11 |
| 03762U105 | APOLLO COMMERCIAL REAL ESTAT REIT USD.01 | | | | | | | |
| | | 91,188.000 | Local 16.735595 | 1,526,085.43 | 13.650000 | 1,244,716.20 | -281,369.23 | 0.17 |
| | | | Base 16.735595 | 1,526,085.43 | 13.650000 | 1,244,716.20 | -281,369.23 | 0.17 |
| 03763A207 | APOLLO MEDICAL HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | | 26,194.000 | Local 82.032391 | 2,148,756.44 | 51.480000 | 1,348,467.12 | -800,289.32 | 0.18 |
| | | | Base 82.032391 | 2,148,756.44 | 51.480000 | 1,348,467.12 | -800,289.32 | 0.18 |
| 03820C105 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | | | | | | | |
| | | 26,668.000 | Local 44.766946 | 1,193,844.92 | 97.980000 | 2,612,930.64 | 1,419,085.72 | 0.35 |
| | | | Base 44.766946 | 1,193,844.92 | 97.980000 | 2,612,930.64 | 1,419,085.72 | 0.35 |
| 03937C105 | ARCBEST CORP COMMON STOCK USD.01 | | | | | | | |
| | | 17,730.000 | Local 29.778859 | 527,979.17 | 88.440000 | 1,568,041.20 | 1,040,062.03 | 0.21 |
| | | | Base 29.778859 | 527,979.17 | 88.440000 | 1,568,041.20 | 1,040,062.03 | 0.21 |
| 03957W106 | ARCHROCK INC COMMON STOCK USD.01 | | | | | | | |
| | | 92,938.000 | Local 9.660389 | 897,817.22 | 8.440000 | 784,396.72 | -113,420.50 | 0.11 |
| | | | Base 9.660389 | 897,817.22 | 8.440000 | 784,396.72 | -113,420.50 | 0.11 |
| 039653100 | ARCOSA INC COMMON STOCK USD.01 | | | | | | | |
| | | 33,514.000 | Local 32.058066 | 1,074,394.02 | 46.660000 | 1,563,763.24 | 489,369.22 | 0.21 |
| | | | Base 32.058066 | 1,074,394.02 | 46.660000 | 1,563,763.24 | 489,369.22 | 0.21 |
| 03966V107 | ARCONIC CORP COMMON STOCK USD.01 | | | | | | | |
| | | 73,843.000 | Local 11.622465 | 858,237.69 | 30.930000 | 2,283,963.99 | 1,425,726.30 | 0.31 |
| | | | Base 11.622465 | 858,237.69 | 30.930000 | 2,283,963.99 | 1,425,726.30 | 0.31 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 04206A101 | ARLO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | | 58,457.000 | Local 6.510309 | 380,573.14 | 8.690000 | 507,991.33 | 127,418.19 | 0.07 |
| | | | Base 6.510309 | 380,573.14 | 8.690000 | 507,991.33 | 127,418.19 | 0.07 |
| 04208T108 | ARMADA HOFFLER PROPERTIES IN REIT USD.01 | | | | | | | |
| | | 42,650.000 | Local 13.392834 | 571,204.35 | 14.030000 | 598,379.50 | 27,175.15 | 0.08 |
| | | | Base 13.392834 | 571,204.35 | 14.030000 | 598,379.50 | 27,175.15 | 0.08 |
| 042315507 | ARMOUR RESIDENTIAL REIT INC REIT USD.0001 | | | | | | | |
| | | 62,194.000 | Local 17.346899 | 1,078,873.04 | 9.380000 | 583,379.72 | -495,493.32 | 0.08 |
| | | | Base 17.346899 | 1,078,873.04 | 9.380000 | 583,379.72 | -495,493.32 | 0.08 |
| 043436104 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | | | | | | | |
| | | 16,044.000 | Local 79.617724 | 1,277,386.77 | 160.970000 | 2,582,602.68 | 1,305,215.91 | 0.35 |
| | | | Base 79.617724 | 1,277,386.77 | 160.970000 | 2,582,602.68 | 1,305,215.91 | 0.35 |
| 046224101 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | | | | | | |
| | | 15,786.000 | Local 38.761725 | 611,892.59 | 63.290000 | 999,095.94 | 387,203.35 | 0.13 |
| | | | Base 38.761725 | 611,892.59 | 63.290000 | 999,095.94 | 387,203.35 | 0.13 |
| 049164205 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | | | | | | | |
| | | 18,720.000 | Local 43.221697 | 809,110.16 | 80.330000 | 1,503,777.60 | 694,667.44 | 0.20 |
| | | | Base 43.221697 | 809,110.16 | 80.330000 | 1,503,777.60 | 694,667.44 | 0.20 |
| 05350V106 | AVANOS MEDICAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 33,415.000 | Local 38.275804 | 1,278,985.98 | 30.260000 | 1,011,137.90 | -267,848.08 | 0.14 |
| | | | Base 38.275804 | 1,278,985.98 | 30.260000 | 1,011,137.90 | -267,848.08 | 0.14 |
| 05368M106 | AVID BIOSERVICES INC COMMON STOCK USD.001 | | | | | | | |
| | | 42,536.000 | Local 30.872719 | 1,313,201.96 | 18.870000 | 802,654.32 | -510,547.64 | 0.11 |
| | | | Base 30.872719 | 1,313,201.96 | 18.870000 | 802,654.32 | -510,547.64 | 0.11 |
| 05379B107 | AVISTA CORP COMMON STOCK | | | | | | | |
| | | 49,073.000 | Local 33.573880 | 1,647,571.03 | 44.460000 | 2,181,785.58 | 534,214.55 | 0.29 |
| | | | Base 33.573880 | 1,647,571.03 | 44.460000 | 2,181,785.58 | 534,214.55 | 0.29 |
| 054540208 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | | 23,100.000 | Local 31.715774 | 732,634.38 | 62.610000 | 1,446,291.00 | 713,656.62 | 0.19 |
| | | | Base 31.715774 | 732,634.38 | 62.610000 | 1,446,291.00 | 713,656.62 | 0.19 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 05465C100 | AXOS FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 37,131.000 | Local 23.829621 | 884,817.65 | 51.500000 | 1,912,246.50 | 1,027,428.85 | 0.26 |
| | | | Base 23.829621 | 884,817.65 | 51.500000 | 1,912,246.50 | 1,027,428.85 | 0.26 |
| 05508R106 | B+G FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | | 45,002.000 | Local 24.572065 | 1,105,792.08 | 31.100000 | 1,399,562.20 | 293,770.12 | 0.19 |
| | | | Base 24.572065 | 1,105,792.08 | 31.100000 | 1,399,562.20 | 293,770.12 | 0.19 |
| 05580M108 | B. RILEY FINANCIAL INC COMMON STOCK USD.0001 | | | | | | | |
| | | 11,089.000 | Local 72.500220 | 803,954.94 | 61.570000 | 682,749.73 | -121,205.21 | 0.09 |
| | | | Base 72.500220 | 803,954.94 | 61.570000 | 682,749.73 | -121,205.21 | 0.09 |
| 056525108 | BADGER METER INC COMMON STOCK USD1.0 | | | | | | | |
| | | 20,283.000 | Local 35.462263 | 719,281.08 | 101.170000 | 2,052,031.11 | 1,332,750.03 | 0.28 |
| | | | Base 35.462263 | 719,281.08 | 101.170000 | 2,052,031.11 | 1,332,750.03 | 0.28 |
| 057665200 | BALCHEM CORP COMMON STOCK USD.0667 | | | | | | | |
| | | 22,455.000 | Local 65.001559 | 1,459,610.01 | 146.940000 | 3,299,537.70 | 1,839,927.69 | 0.44 |
| | | | Base 65.001559 | 1,459,610.01 | 146.940000 | 3,299,537.70 | 1,839,927.69 | 0.44 |
| 05945F103 | BANCFIRST CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 13,100.000 | Local 47.697555 | 624,837.97 | 74.950000 | 981,845.00 | 357,007.03 | 0.13 |
| | | | Base 47.697555 | 624,837.97 | 74.950000 | 981,845.00 | 357,007.03 | 0.13 |
| 05969A105 | BANCORP INC/THE COMMON STOCK USD1.0 | | | | | | | |
| | | 39,512.000 | Local 24.317137 | 960,818.72 | 29.820000 | 1,178,247.84 | 217,429.12 | 0.16 |
| | | | Base 24.317137 | 960,818.72 | 29.820000 | 1,178,247.84 | 217,429.12 | 0.16 |
| 05990K106 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | | | | | | | |
| | | 37,513.000 | Local 17.066458 | 640,214.05 | 19.320000 | 724,751.16 | 84,537.11 | 0.10 |
| | | | Base 17.066458 | 640,214.05 | 19.320000 | 724,751.16 | 84,537.11 | 0.10 |
| 06652K103 | BANKUNITED INC COMMON STOCK USD.01 | | | | | | | |
| | | 61,779.000 | Local 23.102485 | 1,427,248.41 | 41.750000 | 2,579,273.25 | 1,152,024.84 | 0.35 |
| | | | Base 23.102485 | 1,427,248.41 | 41.750000 | 2,579,273.25 | 1,152,024.84 | 0.35 |
| 06652V208 | BANNER CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | | 23,752.000 | Local 43.813300 | 1,040,653.50 | 62.110000 | 1,475,236.72 | 434,583.22 | 0.20 |
| | | | Base 43.813300 | 1,040,653.50 | 62.110000 | 1,475,236.72 | 434,583.22 | 0.20 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 06777U101 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | | | | | | | |
| | | 25,041.000 | Local 8.613134 | 215,681.50 | 6.020000 | 150,746.82 | -64,934.68 | 0.02 |
| | | | Base 8.613134 | 215,681.50 | 6.020000 | 150,746.82 | -64,934.68 | 0.02 |
| 067806109 | BARNES GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 32,298.000 | Local 33.377763 | 1,078,035.00 | 45.170000 | 1,458,900.66 | 380,865.66 | 0.20 |
| | | | Base 33.377763 | 1,078,035.00 | 45.170000 | 1,458,900.66 | 380,865.66 | 0.20 |
| 075896100 | BED BATH + BEYOND INC COMMON STOCK USD.01 | | | | | | | |
| | | 70,079.000 | Local 10.635926 | 745,355.04 | 16.240000 | 1,138,082.96 | 392,727.92 | 0.15 |
| | | | Base 10.635926 | 745,355.04 | 16.240000 | 1,138,082.96 | 392,727.92 | 0.15 |
| 08160H101 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | | | | | | | |
| | | 24,426.000 | Local 19.339277 | 472,381.19 | 24.140000 | 589,643.64 | 117,262.45 | 0.08 |
| | | | Base 19.339277 | 472,381.19 | 24.140000 | 589,643.64 | 117,262.45 | 0.08 |
| 084680107 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | | 33,742.000 | Local 31.206633 | 1,052,974.21 | 29.590000 | 998,425.78 | -54,548.43 | 0.13 |
| | | | Base 31.206633 | 1,052,974.21 | 29.590000 | 998,425.78 | -54,548.43 | 0.13 |
| 089302103 | BIG LOTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 22,576.000 | Local 32.636300 | 736,797.10 | 41.910000 | 946,160.16 | 209,363.06 | 0.13 |
| | | | Base 32.636300 | 736,797.10 | 41.910000 | 946,160.16 | 209,363.06 | 0.13 |
| 09062W204 | BIOLIFE SOLUTIONS INC COMMON STOCK USD.001 | | | | | | | |
| | | 20,321.000 | Local 54.725437 | 1,112,075.60 | 29.840000 | 606,378.64 | -505,696.96 | 0.08 |
| | | | Base 54.725437 | 1,112,075.60 | 29.840000 | 606,378.64 | -505,696.96 | 0.08 |
| 09180C106 | BJ S RESTAURANTS INC COMMON STOCK | | | | | | | |
| | | 16,160.000 | Local 38.744275 | 626,107.49 | 30.090000 | 486,254.40 | -139,853.09 | 0.07 |
| | | | Base 38.744275 | 626,107.49 | 30.090000 | 486,254.40 | -139,853.09 | 0.07 |
| 094235108 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | | | | | | | |
| | | 56,319.000 | Local 17.778013 | 1,001,239.92 | 20.330000 | 1,144,965.27 | 143,725.35 | 0.15 |
| | | | Base 17.778013 | 1,001,239.92 | 20.330000 | 1,144,965.27 | 143,725.35 | 0.15 |
| 095229100 | BLUCORA INC COMMON STOCK USD.0001 | | | | | | | |
| | | 33,784.000 | Local 14.138983 | 477,671.40 | 16.220000 | 547,976.48 | 70,305.08 | 0.07 |
| | | | Base 14.138983 | 477,671.40 | 16.220000 | 547,976.48 | 70,305.08 | 0.07 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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 |
|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 09739D100 | BOISE CASCADE CO COMMON STOCK USD.01 | | | | | | | |
| | | 27,274.000 | Local 33.114935 | 903,176.73 | 70.220000 | 1,915,180.28 | 1,012,003.55 | 0.26 |
| | | | Base 33.114935 | 903,176.73 | 70.220000 | 1,915,180.28 | 1,012,003.55 | 0.26 |
| 099406100 | BOOT BARN HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | |
| | | 20,532.000 | Local 35.495628 | 728,796.24 | 91.970000 | 1,888,328.04 | 1,159,531.80 | 0.25 |
| | | | Base 35.495628 | 728,796.24 | 91.970000 | 1,888,328.04 | 1,159,531.80 | 0.25 |
| 101388106 | BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001 | | | | | | | |
| | | 26,820.000 | Local 32.409188 | 869,214.42 | 56.390000 | 1,512,379.80 | 643,165.38 | 0.20 |
| | | | Base 32.409188 | 869,214.42 | 56.390000 | 1,512,379.80 | 643,165.38 | 0.20 |
| 104674106 | BRADY CORPORATION CL A COMMON STOCK USD.01 | | | | | | | |
| | | 33,651.000 | Local 35.970074 | 1,210,428.96 | 51.920000 | 1,747,159.92 | 536,730.96 | 0.24 |
| | | | Base 35.970074 | 1,210,428.96 | 51.920000 | 1,747,159.92 | 536,730.96 | 0.24 |
| 105368203 | BRANDYWINE REALTY TRUST REIT USD.01 | | | | | | | |
| | | 118,666.000 | Local 10.393279 | 1,233,328.89 | 12.860000 | 1,526,044.76 | 292,715.87 | 0.21 |
| | | | Base 10.393279 | 1,233,328.89 | 12.860000 | 1,526,044.76 | 292,715.87 | 0.21 |
| 10948W103 | BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001 | | | | | | | |
| | | 24,859.000 | Local 11.543658 | 286,963.79 | 21.580000 | 536,457.22 | 249,493.43 | 0.07 |
| | | | Base 11.543658 | 286,963.79 | 21.580000 | 536,457.22 | 249,493.43 | 0.07 |
| 109641100 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | | | | | | | |
| | | 31,494.000 | Local 24.227654 | 763,025.75 | 33.210000 | 1,045,915.74 | 282,889.99 | 0.14 |
| | | | Base 24.227654 | 763,025.75 | 33.210000 | 1,045,915.74 | 282,889.99 | 0.14 |
| 11040G103 | BRISTOW GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 16,072.000 | Local 29.375187 | 472,118.00 | 32.850000 | 527,965.20 | 55,847.20 | 0.07 |
| | | | Base 29.375187 | 472,118.00 | 32.850000 | 527,965.20 | 55,847.20 | 0.07 |
| 11373M107 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | | 53,839.000 | Local 11.107282 | 598,004.93 | 17.100000 | 920,646.90 | 322,641.97 | 0.12 |
| | | | Base 11.107282 | 598,004.93 | 17.100000 | 920,646.90 | 322,641.97 | 0.12 |
| 118440106 | BUCKLE INC/THE COMMON STOCK USD.01 | | | | | | | |
| | | 20,368.000 | Local 36.595433 | 745,375.78 | 37.640000 | 766,651.52 | 21,275.74 | 0.10 |
| | | | Base 36.595433 | 745,375.78 | 37.640000 | 766,651.52 | 21,275.74 | 0.10 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

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 |
| 126349109 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | | | | | | | | |
| | 22,638.000 | Local | 29.218095 | 661,439.23 | 56.770000 | 1,285,159.26 | 623,720.03 | 0.17 | |
| | | Base | 29.218095 | 661,439.23 | 56.770000 | 1,285,159.26 | 623,720.03 | 0.17 | |
| 126501105 | CTS CORP COMMON STOCK | | | | | | | | |
| | 22,346.000 | Local | 16.745156 | 374,187.26 | 33.550000 | 749,708.30 | 375,521.04 | 0.10 | |
| | | Base | 16.745156 | 374,187.26 | 33.550000 | 749,708.30 | 375,521.04 | 0.10 | |
| 126600105 | CVB FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | 88,338.000 | Local | 16.442835 | 1,452,527.13 | 22.030000 | 1,946,086.14 | 493,559.01 | 0.26 | |
| | | Base | 16.442835 | 1,452,527.13 | 22.030000 | 1,946,086.14 | 493,559.01 | 0.26 | |
| 128030202 | CAL MAINE FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | 25,968.000 | Local | 30.760266 | 798,782.60 | 39.000000 | 1,012,752.00 | 213,969.40 | 0.14 | |
| | | Base | 30.760266 | 798,782.60 | 39.000000 | 1,012,752.00 | 213,969.40 | 0.14 | |
| 128126109 | CALAMP CORP COMMON STOCK USD.01 | | | | | | | | |
| | 24,882.000 | Local | 12.671887 | 315,301.90 | 5.940000 | 147,799.08 | -167,502.82 | 0.02 | |
| | | Base | 12.671887 | 315,301.90 | 5.940000 | 147,799.08 | -167,502.82 | 0.02 | |
| 128246105 | CALAVO GROWERS INC COMMON STOCK USD.001 | | | | | | | | |
| | 12,262.000 | Local | 42.286397 | 518,515.80 | 41.410000 | 507,769.42 | -10,746.38 | 0.07 | |
| | | Base | 42.286397 | 518,515.80 | 41.410000 | 507,769.42 | -10,746.38 | 0.07 | |
| 129500104 | CALERES INC COMMON STOCK USD.01 | | | | | | | | |
| | 26,536.000 | Local | 15.076356 | 400,066.18 | 23.980000 | 636,333.28 | 236,267.10 | 0.09 | |
| | | Base | 15.076356 | 400,066.18 | 23.980000 | 636,333.28 | 236,267.10 | 0.09 | |
| 130788102 | CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01 | | | | | | | | |
| | 36,481.000 | Local | 35.840868 | 1,307,510.70 | 62.090000 | 2,265,105.29 | 957,594.59 | 0.31 | |
| | | Base | 35.840868 | 1,307,510.70 | 62.090000 | 2,265,105.29 | 957,594.59 | 0.31 | |
| 13123X508 | CALLON PETROLEUM CO COMMON STOCK USD.01 | | | | | | | | |
| | 32,919.000 | Local | 69.686176 | 2,293,999.23 | 49.440000 | 1,627,515.36 | -666,483.87 | 0.22 | |
| | | Base | 69.686176 | 2,293,999.23 | 49.440000 | 1,627,515.36 | -666,483.87 | 0.22 | |
| 14057J101 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | | | | | | | | |
| | 89,533.000 | Local | 11.911197 | 1,066,445.19 | 11.130000 | 996,502.29 | -69,942.90 | 0.13 | |
| | | Base | 11.911197 | 1,066,445.19 | 11.130000 | 996,502.29 | -69,942.90 | 0.13 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 140755109 | CARA THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | 29,286.000 | Local | 15.345069 | 449,395.69 | 11.580000 | 339,131.88 | -110,263.81 | 0.05 | |
| | | Base | 15.345069 | 449,395.69 | 11.580000 | 339,131.88 | -110,263.81 | 0.05 | |
| 141619106 | CARDIOVASCULAR SYSTEMS INC COMMON STOCK | | | | | | | | |
| | 28,120.000 | Local | 38.023828 | 1,069,230.03 | 17.570000 | 494,068.40 | -575,161.63 | 0.07 | |
| | | Base | 38.023828 | 1,069,230.03 | 17.570000 | 494,068.40 | -575,161.63 | 0.07 | |
| 14174T107 | CARETRUST REIT INC REIT USD.01 | | | | | | | | |
| | 74,605.000 | Local | 15.745366 | 1,174,683.00 | 21.210000 | 1,582,372.05 | 407,689.05 | 0.21 | |
| | | Base | 15.745366 | 1,174,683.00 | 21.210000 | 1,582,372.05 | 407,689.05 | 0.21 | |
| 144285103 | CARPENTER TECHNOLOGY COMMON STOCK USD5.0 | | | | | | | | |
| | 33,415.000 | Local | 21.381409 | 714,459.79 | 28.720000 | 959,678.80 | 245,219.01 | 0.13 | |
| | | Base | 21.381409 | 714,459.79 | 28.720000 | 959,678.80 | 245,219.01 | 0.13 | |
| 14575E105 | CARS.COM INC COMMON STOCK USD.01 | | | | | | | | |
| | 45,043.000 | Local | 16.154909 | 727,665.56 | 15.580000 | 701,769.94 | -25,895.62 | 0.09 | |
| | | Base | 16.154909 | 727,665.56 | 15.580000 | 701,769.94 | -25,895.62 | 0.09 | |
| 149205106 | CATO CORP CLASS A COMMON STOCK USD.033 | | | | | | | | |
| | 13,543.000 | Local | 23.552486 | 318,971.32 | 16.520000 | 223,730.36 | -95,240.96 | 0.03 | |
| | | Base | 23.552486 | 318,971.32 | 16.520000 | 223,730.36 | -95,240.96 | 0.03 | |
| 149568107 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | 5,918.000 | Local | 130.883533 | 774,568.75 | 269.440000 | 1,594,545.92 | 819,977.17 | 0.21 | |
| | | Base | 130.883533 | 774,568.75 | 269.440000 | 1,594,545.92 | 819,977.17 | 0.21 | |
| 15118V207 | CELSIUS HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | 26,459.000 | Local | 65.906697 | 1,743,825.29 | 47.730000 | 1,262,888.07 | -480,937.22 | 0.17 | |
| | | Base | 65.906697 | 1,743,825.29 | 47.730000 | 1,262,888.07 | -480,937.22 | 0.17 | |
| 15202L107 | CENTERSPACE REIT | | | | | | | | |
| | 9,903.000 | Local | 75.027175 | 742,994.11 | 95.380000 | 944,548.14 | 201,554.03 | 0.13 | |
| | | Base | 75.027175 | 742,994.11 | 95.380000 | 944,548.14 | 201,554.03 | 0.13 | |
| 153527106 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | | | | | | | | |
| | 6,760.000 | Local | 21.599382 | 146,011.82 | 46.390000 | 313,596.40 | 167,584.58 | 0.04 | |
| | | Base | 21.599382 | 146,011.82 | 46.390000 | 313,596.40 | 167,584.58 | 0.04 | |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

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|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 153527205 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | | | | | | |
| | | 27,850.000 | Local 19.448305 | 541,635.30 | 43.330000 | 1,206,740.50 | 665,105.20 | 0.16 |
| | | | Base 19.448305 | 541,635.30 | 43.330000 | 1,206,740.50 | 665,105.20 | 0.16 |
| 154760409 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | | | | | | | |
| | | 19,393.000 | Local 21.942133 | 425,523.78 | 29.100000 | 564,336.30 | 138,812.52 | 0.08 |
| | | | Base 21.942133 | 425,523.78 | 29.100000 | 564,336.30 | 138,812.52 | 0.08 |
| 156431108 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | | | | | | |
| | | 35,000.000 | Local 11.547723 | 404,170.32 | 15.340000 | 536,900.00 | 132,729.68 | 0.07 |
| | | | Base 11.547723 | 404,170.32 | 15.340000 | 536,900.00 | 132,729.68 | 0.07 |
| 156504300 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 20,602.000 | Local 29.779730 | 613,522.00 | 65.850000 | 1,356,641.70 | 743,119.70 | 0.18 |
| | | | Base 29.779730 | 613,522.00 | 65.850000 | 1,356,641.70 | 743,119.70 | 0.18 |
| 157210105 | CEVA INC COMMON STOCK USD.001 | | | | | | | |
| | | 15,931.000 | Local 27.560639 | 439,068.54 | 37.670000 | 600,120.77 | 161,052.23 | 0.08 |
| | | | Base 27.560639 | 439,068.54 | 37.670000 | 600,120.77 | 161,052.23 | 0.08 |
| 16115Q308 | CHART INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 24,702.000 | Local 49.016138 | 1,210,796.65 | 121.870000 | 3,010,432.74 | 1,799,636.09 | 0.41 |
| | | | Base 49.016138 | 1,210,796.65 | 121.870000 | 3,010,432.74 | 1,799,636.09 | 0.41 |
| 16208T102 | CHATHAM LODGING TRUST REIT USD.01 | | | | | | | |
| | | 33,818.000 | Local 17.581964 | 594,586.85 | 13.270000 | 448,764.86 | -145,821.99 | 0.06 |
| | | | Base 17.581964 | 594,586.85 | 13.270000 | 448,764.86 | -145,821.99 | 0.06 |
| 163072101 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | | | | | | | |
| | | 33,644.000 | Local 27.073762 | 910,869.65 | 35.680000 | 1,200,417.92 | 289,548.27 | 0.16 |
| | | | Base 27.073762 | 910,869.65 | 35.680000 | 1,200,417.92 | 289,548.27 | 0.16 |
| 163086101 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | | | | | | | |
| | | 22,592.000 | Local 28.590526 | 645,917.16 | 29.840000 | 674,145.28 | 28,228.12 | 0.09 |
| | | | Base 28.590526 | 645,917.16 | 29.840000 | 674,145.28 | 28,228.12 | 0.09 |
| 165303108 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | | | | | | | |
| | | 12,207.000 | Local 97.400922 | 1,188,973.05 | 136.210000 | 1,662,715.47 | 473,742.42 | 0.22 |
| | | | Base 97.400922 | 1,188,973.05 | 136.210000 | 1,662,715.47 | 473,742.42 | 0.22 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 168615102 | CHICO S FAS INC COMMON STOCK USD.01 | | | | | | | |
| | | 84,923.000 | Local 6.839403 | 580,822.58 | 4.710000 | 399,987.33 | -180,835.25 | 0.05 |
| | | | Base 6.839403 | 580,822.58 | 4.710000 | 399,987.33 | -180,835.25 | 0.05 |
| 168905107 | CHILDREN S PLACE INC/THE COMMON STOCK USD.1 | | | | | | | |
| | | 9,697.000 | Local 51.948613 | 503,745.70 | 70.750000 | 686,062.75 | 182,317.05 | 0.09 |
| | | | Base 51.948613 | 503,745.70 | 70.750000 | 686,062.75 | 182,317.05 | 0.09 |
| 171604101 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,731.000 | Local 25.902234 | 355,663.57 | 25.210000 | 346,158.51 | -9,505.06 | 0.05 |
| | | | Base 25.902234 | 355,663.57 | 25.210000 | 346,158.51 | -9,505.06 | 0.05 |
| 17243V102 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | | 73,829.000 | Local 15.971743 | 1,179,177.85 | 15.100000 | 1,114,817.90 | -64,359.95 | 0.15 |
| | | | Base 15.971743 | 1,179,177.85 | 15.100000 | 1,114,817.90 | -64,359.95 | 0.15 |
| 17273K109 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 14,048.000 | Local 36.564308 | 513,655.40 | 27.770000 | 390,112.96 | -123,542.44 | 0.05 |
| | | | Base 36.564308 | 513,655.40 | 27.770000 | 390,112.96 | -123,542.44 | 0.05 |
| 177835105 | CITY HOLDING CO COMMON STOCK USD2.5 | | | | | | | |
| | | 10,483.000 | Local 49.689619 | 520,896.28 | 80.210000 | 840,841.43 | 319,945.15 | 0.11 |
| | | | Base 49.689619 | 520,896.28 | 80.210000 | 840,841.43 | 319,945.15 | 0.11 |
| 17888H103 | CIVITAS RESOURCES INC COMMON STOCK | | | | | | | |
| | | 50,141.000 | Local 54.359338 | 2,725,631.57 | 54.500000 | 2,732,684.50 | 7,052.93 | 0.37 |
| | | | Base 54.359338 | 2,725,631.57 | 54.500000 | 2,732,684.50 | 7,052.93 | 0.37 |
| 18538R103 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | | | | | | | |
| | | 11,573.000 | Local 35.998465 | 416,610.23 | 31.620000 | 365,938.26 | -50,671.97 | 0.05 |
| | | | Base 35.998465 | 416,610.23 | 31.620000 | 365,938.26 | -50,671.97 | 0.05 |
| 191098102 | COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0 | | | | | | | |
| | | 3,218.000 | Local 245.201827 | 789,059.48 | 573.000000 | 1,843,914.00 | 1,054,854.52 | 0.25 |
| | | | Base 245.201827 | 789,059.48 | 573.000000 | 1,843,914.00 | 1,054,854.52 | 0.25 |
| 19239V302 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | | | | | | | |
| | | 29,423.000 | Local 48.896494 | 1,438,681.53 | 63.610000 | 1,871,597.03 | 432,915.50 | 0.25 |
| | | | Base 48.896494 | 1,438,681.53 | 63.610000 | 1,871,597.03 | 432,915.50 | 0.25 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

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| 19249H103 | COHERUS BIOSCIENCES INC COMMON STOCK USD.0001 | | | | | | | |
| | | 44,194.000 | Local 17.586223 | 777,205.55 | 12.360000 | 546,237.84 | -230,967.71 | 0.07 |
| | | | Base 17.586223 | 777,205.55 | 12.360000 | 546,237.84 | -230,967.71 | 0.07 |
| 192576106 | COHU INC COMMON STOCK USD1.0 | | | | | | | |
| | | 33,762.000 | Local 17.138053 | 578,614.95 | 32.980000 | 1,113,470.76 | 534,855.81 | 0.15 |
| | | | Base 17.138053 | 578,614.95 | 32.980000 | 1,113,470.76 | 534,855.81 | 0.15 |
| 19459J104 | COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001 | | | | | | | |
| | | 23,971.000 | Local 22.784048 | 546,156.42 | 17.850000 | 427,882.35 | -118,274.07 | 0.06 |
| | | | Base 22.784048 | 546,156.42 | 17.850000 | 427,882.35 | -118,274.07 | 0.06 |
| 197236102 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | | | | | | | |
| | | 53,907.000 | Local 28.629797 | 1,543,346.46 | 34.770000 | 1,874,346.39 | 330,999.93 | 0.25 |
| | | | Base 28.629797 | 1,543,346.46 | 34.770000 | 1,874,346.39 | 330,999.93 | 0.25 |
| 199908104 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | | | | | | | |
| | | 24,992.000 | Local 25.697160 | 642,223.42 | 89.780000 | 2,243,781.76 | 1,601,558.34 | 0.30 |
| | | | Base 25.697160 | 642,223.42 | 89.780000 | 2,243,781.76 | 1,601,558.34 | 0.30 |
| 203607106 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | | | | | | | |
| | | 37,398.000 | Local 42.274756 | 1,580,991.33 | 71.420000 | 2,670,965.16 | 1,089,973.83 | 0.36 |
| | | | Base 42.274756 | 1,580,991.33 | 71.420000 | 2,670,965.16 | 1,089,973.83 | 0.36 |
| 203668108 | COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | | 86,104.000 | Local 9.477309 | 816,034.18 | 12.690000 | 1,092,659.76 | 276,625.58 | 0.15 |
| | | | Base 9.477309 | 816,034.18 | 12.690000 | 1,092,659.76 | 276,625.58 | 0.15 |
| 20369C106 | COMMUNITY HEALTHCARE TRUST I REIT USD.01 | | | | | | | |
| | | 16,285.000 | Local 33.170786 | 540,186.25 | 45.340000 | 738,361.90 | 198,175.65 | 0.10 |
| | | | Base 33.170786 | 540,186.25 | 45.340000 | 738,361.90 | 198,175.65 | 0.10 |
| 205306103 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | | | | | | | |
| | | 10,157.000 | Local 44.479495 | 451,778.23 | 28.320000 | 287,646.24 | -164,131.99 | 0.04 |
| | | | Base 44.479495 | 451,778.23 | 28.320000 | 287,646.24 | -164,131.99 | 0.04 |
| 205826209 | COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1 | | | | | | | |
| | | 18,270.000 | Local 23.174122 | 423,391.20 | 20.330000 | 371,429.10 | -51,962.10 | 0.05 |
| | | | Base 23.174122 | 423,391.20 | 20.330000 | 371,429.10 | -51,962.10 | 0.05 |

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Holdings

ST OF AZ POOL 204 SMALL CAP

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STATE STREET

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| 207410101 | CONMED CORP COMMON STOCK USD.01 | | | | | | | |
| | | 20,281.000 | Local 54.049596 | 1,096,179.85 | 137.580000 | 2,790,259.98 | 1,694,080.13 | 0.38 |
| | | | Base 54.049596 | 1,096,179.85 | 137.580000 | 2,790,259.98 | 1,694,080.13 | 0.38 |
| 208242107 | CONN S INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,289.000 | Local 17.759135 | 236,001.14 | 24.270000 | 322,524.03 | 86,522.89 | 0.04 |
| | | | Base 17.759135 | 236,001.14 | 24.270000 | 322,524.03 | 86,522.89 | 0.04 |
| 20848V105 | CONSENSUS CLOUD SOLUTION COMMON STOCK USD.01 | | | | | | | |
| | | 11,129.000 | Local 58.804844 | 654,439.11 | 56.700000 | 631,014.30 | -23,424.81 | 0.09 |
| | | | Base 58.804844 | 654,439.11 | 56.700000 | 631,014.30 | -23,424.81 | 0.09 |
| 20854L108 | CONSOL ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,997.000 | Local 19.053739 | 419,125.10 | 21.740000 | 478,214.78 | 59,089.68 | 0.06 |
| | | | Base 19.053739 | 419,125.10 | 21.740000 | 478,214.78 | 59,089.68 | 0.06 |
| 209034107 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | | | | | | | |
| | | 49,991.000 | Local 17.164827 | 858,086.88 | 7.190000 | 359,435.29 | -498,651.59 | 0.05 |
| | | | Base 17.164827 | 858,086.88 | 7.190000 | 359,435.29 | -498,651.59 | 0.05 |
| 21676P103 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | | | | | | | |
| | | 11,782.000 | Local 73.526491 | 866,289.12 | 20.590000 | 242,591.38 | -623,697.74 | 0.03 |
| | | | Base 73.526491 | 866,289.12 | 20.590000 | 242,591.38 | -623,697.74 | 0.03 |
| 218352102 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | |
| | | 65,812.000 | Local 18.522521 | 1,219,004.14 | 18.770000 | 1,235,291.24 | 16,287.10 | 0.17 |
| | | | Base 18.522521 | 1,219,004.14 | 18.770000 | 1,235,291.24 | 16,287.10 | 0.17 |
| 21871N101 | CORECIVIC INC COMMON STOCK USD.01 | | | | | | | |
| | | 83,411.000 | Local 9.790502 | 816,635.55 | 10.110000 | 843,285.21 | 26,649.66 | 0.11 |
| | | | Base 9.790502 | 816,635.55 | 10.110000 | 843,285.21 | 26,649.66 | 0.11 |
| 221006109 | CORVEL CORP COMMON STOCK USD.0001 | | | | | | | |
| | | 6,512.000 | Local 55.256992 | 359,833.53 | 176.120000 | 1,146,893.44 | 787,059.91 | 0.15 |
| | | | Base 55.256992 | 359,833.53 | 176.120000 | 1,146,893.44 | 787,059.91 | 0.15 |
| 22304C100 | COVETRUS INC COMMON STOCK | | | | | | | |
| | | 71,659.000 | Local 11.903652 | 853,003.82 | 18.070000 | 1,294,878.13 | 441,874.31 | 0.17 |
| | | | Base 11.903652 | 853,003.82 | 18.070000 | 1,294,878.13 | 441,874.31 | 0.17 |

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| 227483104 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | | | | | | | |
| | | 24,509.000 | Local 10.015427 | 245,468.10 | 21.510000 | 527,188.59 | 281,720.49 | 0.07 |
| | | | Base 10.015427 | 245,468.10 | 21.510000 | 527,188.59 | 281,720.49 | 0.07 |
| 228903100 | ARTIVION INC COMMON STOCK USD.01 | | | | | | | |
| | | 27,273.000 | Local 14.374150 | 392,026.19 | 17.800000 | 485,459.40 | 93,433.21 | 0.07 |
| | | | Base 14.374150 | 392,026.19 | 17.800000 | 485,459.40 | 93,433.21 | 0.07 |
| 23204G100 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | | | | | | | |
| | | 20,678.000 | Local 26.391706 | 545,727.70 | 58.300000 | 1,205,527.40 | 659,799.70 | 0.16 |
| | | | Base 26.391706 | 545,727.70 | 58.300000 | 1,205,527.40 | 659,799.70 | 0.16 |
| 232109108 | CUTERA INC COMMON STOCK USD.001 | | | | | | | |
| | | 11,331.000 | Local 35.126534 | 398,018.76 | 36.410000 | 412,561.71 | 14,542.95 | 0.06 |
| | | | Base 35.126534 | 398,018.76 | 36.410000 | 412,561.71 | 14,542.95 | 0.06 |
| 23282W605 | CYTOKINETICS INC COMMON STOCK USD.001 | | | | | | | |
| | | 58,168.000 | Local 20.686936 | 1,203,317.71 | 33.190000 | 1,930,595.92 | 727,278.21 | 0.26 |
| | | | Base 20.686936 | 1,203,317.71 | 33.190000 | 1,930,595.92 | 727,278.21 | 0.26 |
| 23291C103 | DMC GLOBAL INC COMMON STOCK USD.05 | | | | | | | |
| | | 12,984.000 | Local 56.454484 | 733,005.02 | 40.340000 | 523,774.56 | -209,230.46 | 0.07 |
| | | | Base 56.454484 | 733,005.02 | 40.340000 | 523,774.56 | -209,230.46 | 0.07 |
| 233377407 | DXP ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,848.000 | Local 46.771765 | 554,151.87 | 28.550000 | 338,260.40 | -215,891.47 | 0.05 |
| | | | Base 46.771765 | 554,151.87 | 28.550000 | 338,260.40 | -215,891.47 | 0.05 |
| 238337109 | DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01 | | | | | | | |
| | | 26,770.000 | Local 31.198063 | 835,172.14 | 35.790000 | 958,098.30 | 122,926.16 | 0.13 |
| | | | Base 31.198063 | 835,172.14 | 35.790000 | 958,098.30 | 122,926.16 | 0.13 |
| 24790A127 | DENBURY INC DENBURY CW23 | | | | | | | |
| | | 1,126.000 | Local 708.923739 | 798,248.13 | 40.260000 | 45,332.76 | -752,915.37 | 0.01 |
| | | | Base 708.923739 | 798,248.13 | 40.260000 | 45,332.76 | -752,915.37 | 0.01 |
| 248019101 | DELUXE CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 29,544.000 | Local 29.334766 | 866,666.32 | 30.100000 | 889,274.40 | 22,608.08 | 0.12 |
| | | | Base 29.334766 | 866,666.32 | 30.100000 | 889,274.40 | 22,608.08 | 0.12 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|--|--|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 250565108 | DESIGNER BRANDS INC CLASS A COMMON STOCK | | 42,543.000 | Local | 16.979742 | 722,369.15 | 13.170000 | 560,291.31 | -162,077.84 | 0.08 |
| | | | | Base | 16.979742 | 722,369.15 | 13.170000 | 560,291.31 | -162,077.84 | 0.08 |
| 252784301 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | | 146,053.000 | Local | 9.565281 | 1,397,038.03 | 9.350000 | 1,365,595.55 | -31,442.48 | 0.18 |
| | | | | Base | 9.565281 | 1,397,038.03 | 9.350000 | 1,365,595.55 | -31,442.48 | 0.18 |
| 253651103 | DIEBOLD NIXDORF INC COMMON STOCK USD1.25 | | 50,531.000 | Local | 10.790529 | 545,256.21 | 9.340000 | 471,959.54 | -73,296.67 | 0.06 |
| | | | | Base | 10.790529 | 545,256.21 | 9.340000 | 471,959.54 | -73,296.67 | 0.06 |
| 253798102 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | 23,654.000 | Local | 12.202490 | 288,637.69 | 22.340000 | 528,430.36 | 239,792.67 | 0.07 |
| | | | | Base | 12.202490 | 288,637.69 | 22.340000 | 528,430.36 | 239,792.67 | 0.07 |
| 25432X102 | DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01 | | 23,003.000 | Local | 27.197439 | 625,622.69 | 34.960000 | 804,184.88 | 178,562.19 | 0.11 |
| | | | | Base | 27.197439 | 625,622.69 | 34.960000 | 804,184.88 | 178,562.19 | 0.11 |
| 254423106 | DINE BRANDS GLOBAL INC COMMON STOCK USD.01 | | 11,939.000 | Local | 60.476139 | 722,024.62 | 67.850000 | 810,061.15 | 88,036.53 | 0.11 |
| | | | | Base | 60.476139 | 722,024.62 | 67.850000 | 810,061.15 | 88,036.53 | 0.11 |
| 254543101 | DIODES INC COMMON STOCK USD.667 | | 31,217.000 | Local | 39.249448 | 1,225,250.02 | 92.790000 | 2,896,625.43 | 1,671,375.41 | 0.39 |
| | | | | Base | 39.249448 | 1,225,250.02 | 92.790000 | 2,896,625.43 | 1,671,375.41 | 0.39 |
| 25525P107 | DIVERSIFIED HEALTHCARE TRUST REIT USD.01 | | 165,730.000 | Local | 4.034876 | 668,699.96 | 3.050000 | 505,476.50 | -163,223.46 | 0.07 |
| | | | | Base | 4.034876 | 668,699.96 | 3.050000 | 505,476.50 | -163,223.46 | 0.07 |
| 25787G100 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | | 20,225.000 | Local | 22.199788 | 448,990.72 | 37.220000 | 752,774.50 | 303,783.78 | 0.10 |
| | | | | Base | 22.199788 | 448,990.72 | 37.220000 | 752,774.50 | 303,783.78 | 0.10 |
| 258278100 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | | 19,736.000 | Local | 50.532559 | 997,310.59 | 93.630000 | 1,847,881.68 | 850,571.09 | 0.25 |
| | | | | Base | 50.532559 | 997,310.59 | 93.630000 | 1,847,881.68 | 850,571.09 | 0.25 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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View Date: February 8, 2022

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 25961D105 | DOUGLAS ELLIMAN INC COMMON STOCK | | | | | | | |
| | | 45,374.000 | Local 6.358839 | 288,525.96 | 7.760000 | 352,102.24 | 63,576.28 | 0.05 |
| | | | Base 6.358839 | 288,525.96 | 7.760000 | 352,102.24 | 63,576.28 | 0.05 |
| 262037104 | DRIL QUIP INC COMMON STOCK USD.01 | | | | | | | |
| | | 24,538.000 | Local 35.975538 | 882,767.75 | 25.290000 | 620,566.02 | -262,201.73 | 0.08 |
| | | | Base 35.975538 | 882,767.75 | 25.290000 | 620,566.02 | -262,201.73 | 0.08 |
| 26856L103 | ELF BEAUTY INC COMMON STOCK USD.01 | | | | | | | |
| | | 33,197.000 | Local 25.461212 | 845,235.85 | 29.560000 | 981,303.32 | 136,067.47 | 0.13 |
| | | | Base 25.461212 | 845,235.85 | 29.560000 | 981,303.32 | 136,067.47 | 0.13 |
| 268603107 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,437.000 | Local 12.815623 | 172,203.53 | 13.340000 | 179,249.58 | 7,046.05 | 0.02 |
| | | | Base 12.815623 | 172,203.53 | 13.340000 | 179,249.58 | 7,046.05 | 0.02 |
| 268948106 | EAGLE BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | | 22,153.000 | Local 51.924776 | 1,150,289.56 | 59.970000 | 1,328,515.41 | 178,225.85 | 0.18 |
| | | | Base 51.924776 | 1,150,289.56 | 59.970000 | 1,328,515.41 | 178,225.85 | 0.18 |
| 269796108 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | |
| | | 7,880.000 | Local 52.997411 | 417,619.60 | 45.940000 | 362,007.20 | -55,612.40 | 0.05 |
| | | | Base 52.997411 | 417,619.60 | 45.940000 | 362,007.20 | -55,612.40 | 0.05 |
| 27616P103 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | | | | | | | |
| | | 59,732.000 | Local 21.711621 | 1,296,878.53 | 20.970000 | 1,252,580.04 | -44,298.49 | 0.17 |
| | | | Base 21.711621 | 1,296,878.53 | 20.970000 | 1,252,580.04 | -44,298.49 | 0.17 |
| 278715206 | EBIX INC COMMON STOCK USD.1 | | | | | | | |
| | | 16,522.000 | Local 23.272193 | 384,503.18 | 30.390000 | 502,103.58 | 117,600.40 | 0.07 |
| | | | Base 23.272193 | 384,503.18 | 30.390000 | 502,103.58 | 117,600.40 | 0.07 |
| 28035Q102 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | | | | | | | |
| | | 37,698.000 | Local 44.013486 | 1,659,220.39 | 45.800000 | 1,726,568.40 | 67,348.01 | 0.23 |
| | | | Base 44.013486 | 1,659,220.39 | 45.800000 | 1,726,568.40 | 67,348.01 | 0.23 |
| 28238P109 | EHEALTH INC COMMON STOCK USD.001 | | | | | | | |
| | | 16,469.000 | Local 61.257872 | 1,008,855.90 | 21.850000 | 359,847.65 | -649,008.25 | 0.05 |
| | | | Base 61.257872 | 1,008,855.90 | 21.850000 | 359,847.65 | -649,008.25 | 0.05 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 282914100 | 8X8 INC COMMON STOCK USD.001 | | | | | | | |
| | | 79,018.000 | Local 13.438982 | 1,061,921.46 | 15.350000 | 1,212,926.30 | 151,004.84 | 0.16 |
| | | | Base 13.438982 | 1,061,921.46 | 15.350000 | 1,212,926.30 | 151,004.84 | 0.16 |
| 28852N109 | ELLINGTON FINANCIAL INC REIT | | | | | | | |
| | | 37,832.000 | Local 18.557575 | 702,070.18 | 17.770000 | 672,274.64 | -29,795.54 | 0.09 |
| | | | Base 18.557575 | 702,070.18 | 17.770000 | 672,274.64 | -29,795.54 | 0.09 |
| 29089Q105 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | | | | | | | |
| | | 33,203.000 | Local 43.882422 | 1,457,028.07 | 46.800000 | 1,553,900.40 | 96,872.33 | 0.21 |
| | | | Base 43.882422 | 1,457,028.07 | 46.800000 | 1,553,900.40 | 96,872.33 | 0.21 |
| 292218104 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 19,391.000 | Local 24.706396 | 479,081.73 | 39.100000 | 758,188.10 | 279,106.37 | 0.10 |
| | | | Base 24.706396 | 479,081.73 | 39.100000 | 758,188.10 | 279,106.37 | 0.10 |
| 29251M106 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | |
| | | 12,476.000 | Local 51.381322 | 641,033.37 | 59.420000 | 741,323.92 | 100,290.55 | 0.10 |
| | | | Base 51.381322 | 641,033.37 | 59.420000 | 741,323.92 | 100,290.55 | 0.10 |
| 292554102 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,195.000 | Local 32.628451 | 561,046.21 | 64.500000 | 1,109,077.50 | 548,031.29 | 0.15 |
| | | | Base 32.628451 | 561,046.21 | 64.500000 | 1,109,077.50 | 548,031.29 | 0.15 |
| 292562105 | ENCORE WIRE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 14,046.000 | Local 41.107577 | 577,397.02 | 112.690000 | 1,582,843.74 | 1,005,446.72 | 0.21 |
| | | | Base 41.107577 | 577,397.02 | 112.690000 | 1,582,843.74 | 1,005,446.72 | 0.21 |
| 292765104 | ENERPAC TOOL GROUP CORP COMMON STOCK USD.2 | | | | | | | |
| | | 41,808.000 | Local 23.429529 | 979,541.76 | 17.850000 | 746,272.80 | -233,268.96 | 0.10 |
| | | | Base 23.429529 | 979,541.76 | 17.850000 | 746,272.80 | -233,268.96 | 0.10 |
| 29355X107 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 14,288.000 | Local 52.499632 | 750,114.74 | 105.020000 | 1,500,525.76 | 750,411.02 | 0.20 |
| | | | Base 52.499632 | 750,114.74 | 105.020000 | 1,500,525.76 | 750,411.02 | 0.20 |
| 29357K103 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | | | | | | | |
| | | 25,256.000 | Local 22.777407 | 575,266.19 | 40.280000 | 1,017,311.68 | 442,045.49 | 0.14 |
| | | | Base 22.777407 | 575,266.19 | 40.280000 | 1,017,311.68 | 442,045.49 | 0.14 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 29358P101 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | | | | | | | |
| | | 36,400.000 | Local 24.518834 | 892,485.55 | 75.430000 | 2,745,652.00 | 1,853,166.45 | 0.37 |
| | | | Base 24.518834 | 892,485.55 | 75.430000 | 2,745,652.00 | 1,853,166.45 | 0.37 |
| 294268107 | EPLUS INC COMMON STOCK USD.01 | | | | | | | |
| | | 18,734.000 | Local 26.376640 | 494,139.97 | 45.970000 | 861,201.98 | 367,062.01 | 0.12 |
| | | | Base 26.376640 | 494,139.97 | 45.970000 | 861,201.98 | 367,062.01 | 0.12 |
| 296315104 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 18,071.000 | Local 49.441964 | 893,465.74 | 79.780000 | 1,441,704.38 | 548,238.64 | 0.19 |
| | | | Base 49.441964 | 893,465.74 | 79.780000 | 1,441,704.38 | 548,238.64 | 0.19 |
| 29670E107 | ESSENTIAL PROPERTIES REALTY REIT USD.01 | | | | | | | |
| | | 84,305.000 | Local 23.047571 | 1,943,025.47 | 26.550000 | 2,238,297.75 | 295,272.28 | 0.30 |
| | | | Base 23.047571 | 1,943,025.47 | 26.550000 | 2,238,297.75 | 295,272.28 | 0.30 |
| 297602104 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | | | | | | | |
| | | 15,239.000 | Local 20.282510 | 309,085.17 | 25.210000 | 384,175.19 | 75,090.02 | 0.05 |
| | | | Base 20.282510 | 309,085.17 | 25.210000 | 384,175.19 | 75,090.02 | 0.05 |
| 30040P103 | EVERTEC INC COMMON STOCK USD.01 | | | | | | | |
| | | 41,423.000 | Local 23.216806 | 961,709.74 | 43.640000 | 1,807,699.72 | 845,989.98 | 0.24 |
| | | | Base 23.216806 | 961,709.74 | 43.640000 | 1,807,699.72 | 845,989.98 | 0.24 |
| 302081104 | EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | | 23,094.000 | Local 44.197683 | 1,020,701.30 | 120.520000 | 2,783,288.88 | 1,762,587.58 | 0.38 |
| | | | Base 44.197683 | 1,020,701.30 | 120.520000 | 2,783,288.88 | 1,762,587.58 | 0.38 |
| 30214U102 | EXPONENT INC COMMON STOCK USD.001 | | | | | | | |
| | | 36,137.000 | Local 34.200202 | 1,235,892.71 | 94.980000 | 3,432,292.26 | 2,196,399.55 | 0.46 |
| | | | Base 34.200202 | 1,235,892.71 | 94.980000 | 3,432,292.26 | 2,196,399.55 | 0.46 |
| 30226D106 | EXTREME NETWORKS INC COMMON STOCK USD.001 | | | | | | | |
| | | 90,064.000 | Local 12.169968 | 1,096,076.01 | 12.690000 | 1,142,912.16 | 46,836.15 | 0.15 |
| | | | Base 12.169968 | 1,096,076.01 | 12.690000 | 1,142,912.16 | 46,836.15 | 0.15 |
| 302301106 | EZCORP INC CL A COMMON STOCK USD.01 | | | | | | | |
| | | 36,812.000 | Local 16.988609 | 625,384.66 | 5.970000 | 219,767.64 | -405,617.02 | 0.03 |
| | | | Base 16.988609 | 625,384.66 | 5.970000 | 219,767.64 | -405,617.02 | 0.03 |

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Holdings

ST OF AZ POOL 204 SMALL CAP

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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 |
| 30257X104 | FB FINANCIAL CORP COMMON STOCK USD1.0 | | 24,814.000 | 31.949900 | 792,804.83 | 44.520000 | 1,104,719.28 | 311,914.45 | 0.15 |
| | | Local | | 31.949900 | 792,804.83 | 44.520000 | 1,104,719.28 | 311,914.45 | 0.15 |
| 311642102 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | | 12,623.000 | 45.573973 | 575,280.26 | 54.310000 | 685,555.13 | 110,274.87 | 0.09 |
| | | Local | | 45.573973 | 575,280.26 | 54.310000 | 685,555.13 | 110,274.87 | 0.09 |
| 313855108 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | | 42,350.000 | 15.594602 | 660,431.41 | 39.020000 | 1,652,497.00 | 992,065.59 | 0.22 |
| | | Local | | 15.594602 | 660,431.41 | 39.020000 | 1,652,497.00 | 992,065.59 | 0.22 |
| 315405100 | FERRO CORP COMMON STOCK USD1.0 | | 57,377.000 | 17.446121 | 1,001,006.08 | 21.800000 | 1,250,818.60 | 249,812.52 | 0.17 |
| | | Local | | 17.446121 | 1,001,006.08 | 21.800000 | 1,250,818.60 | 249,812.52 | 0.17 |
| 31620R303 | FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001 | | 30,845.000 | 36.481365 | 1,125,267.71 | 50.350000 | 1,553,045.75 | 427,778.04 | 0.21 |
| | | Local | | 36.481365 | 1,125,267.71 | 50.350000 | 1,553,045.75 | 427,778.04 | 0.21 |
| 31660B101 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | | 11,881.000 | 19.421202 | 230,743.30 | 9.470000 | 112,513.07 | -118,230.23 | 0.02 |
| | | Local | | 19.421202 | 230,743.30 | 9.470000 | 112,513.07 | -118,230.23 | 0.02 |
| 318672706 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | | 142,604.000 | 6.613436 | 943,102.42 | 14.550000 | 2,074,888.20 | 1,131,785.78 | 0.28 |
| | | Local | | 6.613436 | 943,102.42 | 14.550000 | 2,074,888.20 | 1,131,785.78 | 0.28 |
| 318910106 | FIRST BANCORP/NC COMMON STOCK | | 23,943.000 | 36.827022 | 881,749.38 | 43.910000 | 1,051,337.13 | 169,587.75 | 0.14 |
| | | Local | | 36.827022 | 881,749.38 | 43.910000 | 1,051,337.13 | 169,587.75 | 0.14 |
| 319829107 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | | 65,830.000 | 8.593856 | 565,733.53 | 16.560000 | 1,090,144.80 | 524,411.27 | 0.15 |
| | | Local | | 8.593856 | 565,733.53 | 16.560000 | 1,090,144.80 | 524,411.27 | 0.15 |
| 320209109 | FIRST FINANCIAL BANCORP COMMON STOCK | | 65,010.000 | 20.652905 | 1,342,645.34 | 25.210000 | 1,638,902.10 | 296,256.76 | 0.22 |
| | | Local | | 20.652905 | 1,342,645.34 | 25.210000 | 1,638,902.10 | 296,256.76 | 0.22 |

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 32051X108 | FIRST HAWAIIAN INC COMMON STOCK USD.01 | 89,329.000 | Local 18.400354 | 1,643,685.20 | 28.350000 | 2,532,477.15 | 888,791.95 | 0.34 |
| | | | Base 18.400354 | 1,643,685.20 | 28.350000 | 2,532,477.15 | 888,791.95 | 0.34 |
| 320867104 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 79,163.000 | Local 15.842811 | 1,254,164.47 | 20.770000 | 1,644,215.51 | 390,051.04 | 0.22 |
| | | | Base 15.842811 | 1,254,164.47 | 20.770000 | 1,644,215.51 | 390,051.04 | 0.22 |
| 337930705 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 36,658.000 | Local 33.941900 | 1,244,242.18 | 45.250000 | 1,658,774.50 | 414,532.32 | 0.22 |
| | | | Base 33.941900 | 1,244,242.18 | 45.250000 | 1,658,774.50 | 414,532.32 | 0.22 |
| 346375108 | FORMFACTOR INC COMMON STOCK USD.001 | 54,232.000 | Local 18.133346 | 983,407.64 | 42.740000 | 2,317,875.68 | 1,334,468.04 | 0.31 |
| | | | Base 18.133346 | 983,407.64 | 42.740000 | 2,317,875.68 | 1,334,468.04 | 0.31 |
| 346563109 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 7,710.000 | Local 36.336834 | 280,156.99 | 55.020000 | 424,204.20 | 144,047.21 | 0.06 |
| | | | Base 36.336834 | 280,156.99 | 55.020000 | 424,204.20 | 144,047.21 | 0.06 |
| 349853101 | FORWARD AIR CORP COMMON STOCK USD.01 | 18,694.000 | Local 45.276704 | 846,402.71 | 106.300000 | 1,987,172.20 | 1,140,769.49 | 0.27 |
| | | | Base 45.276704 | 846,402.71 | 106.300000 | 1,987,172.20 | 1,140,769.49 | 0.27 |
| 34988V106 | FOSSIL GROUP INC COMMON STOCK USD.01 | 32,906.000 | Local 13.995741 | 460,543.86 | 11.090000 | 364,927.54 | -95,616.32 | 0.05 |
| | | | Base 13.995741 | 460,543.86 | 11.090000 | 364,927.54 | -95,616.32 | 0.05 |
| 35086T109 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | 68,226.000 | Local 21.390727 | 1,459,403.72 | 27.070000 | 1,846,877.82 | 387,474.10 | 0.25 |
| | | | Base 21.390727 | 1,459,403.72 | 27.070000 | 1,846,877.82 | 387,474.10 | 0.25 |
| 35243J101 | FRANKLIN BSP REALTY TRUST IN REIT USD.01 | 30,478.000 | Local 16.331679 | 497,756.92 | 13.470000 | 410,538.66 | -87,218.26 | 0.06 |
| | | | Base 16.331679 | 497,756.92 | 13.470000 | 410,538.66 | -87,218.26 | 0.06 |
| 353514102 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 27,046.000 | Local 37.430419 | 1,012,343.10 | 86.800000 | 2,347,592.80 | 1,335,249.70 | 0.32 |
| | | | Base 37.430419 | 1,012,343.10 | 86.800000 | 2,347,592.80 | 1,335,249.70 | 0.32 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 35471R106 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | 65,925.000 | Local 10.624766 | 700,437.69 | 5.550000 | 365,883.75 | -334,553.94 | 0.05 |
| | | | Base 10.624766 | 700,437.69 | 5.550000 | 365,883.75 | -334,553.94 | 0.05 |
| 359664109 | FULGENT GENETICS INC COMMON STOCK USD.0001 | 13,446.000 | Local 54.305562 | 730,192.59 | 63.870000 | 858,796.02 | 128,603.43 | 0.12 |
| | | | Base 54.305562 | 730,192.59 | 63.870000 | 858,796.02 | 128,603.43 | 0.12 |
| 359694106 | H.B. FULLER CO. COMMON STOCK USD1.0 | 36,440.000 | Local 34.181611 | 1,245,577.89 | 71.770000 | 2,615,298.80 | 1,369,720.91 | 0.35 |
| | | | Base 34.181611 | 1,245,577.89 | 71.770000 | 2,615,298.80 | 1,369,720.91 | 0.35 |
| 36116M106 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 17,905.000 | Local 13.579206 | 243,135.69 | 7.800000 | 139,659.00 | -103,476.69 | 0.02 |
| | | | Base 13.579206 | 243,135.69 | 7.800000 | 139,659.00 | -103,476.69 | 0.02 |
| 36162J106 | GEO GROUP INC/THE REIT USD.01 | 84,971.000 | Local 8.754907 | 743,913.19 | 6.730000 | 571,854.83 | -172,058.36 | 0.08 |
| | | | Base 8.754907 | 743,913.19 | 6.730000 | 571,854.83 | -172,058.36 | 0.08 |
| 36164Y101 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 37,210.000 | Local 20.082905 | 747,284.91 | 31.900000 | 1,186,999.00 | 439,714.09 | 0.16 |
| | | | Base 20.082905 | 747,284.91 | 31.900000 | 1,186,999.00 | 439,714.09 | 0.16 |
| 36237H101 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 30,310.000 | Local 32.183940 | 975,495.21 | 27.170000 | 823,522.70 | -151,972.51 | 0.11 |
| | | | Base 32.183940 | 975,495.21 | 27.170000 | 823,522.70 | -151,972.51 | 0.11 |
| 36251C103 | GMS INC COMMON STOCK USD.01 | 29,920.000 | Local 23.232325 | 695,111.17 | 51.180000 | 1,531,305.60 | 836,194.43 | 0.21 |
| | | | Base 23.232325 | 695,111.17 | 51.180000 | 1,531,305.60 | 836,194.43 | 0.21 |
| 36472T109 | GANNETT CO INC COMMON STOCK USD.01 | 98,697.000 | Local 7.920703 | 781,749.63 | 4.860000 | 479,667.42 | -302,082.21 | 0.06 |
| | | | Base 7.920703 | 781,749.63 | 4.860000 | 479,667.42 | -302,082.21 | 0.06 |
| 371532102 | GENESCO INC COMMON STOCK USD1.0 | 9,848.000 | Local 48.305256 | 475,710.16 | 64.330000 | 633,521.84 | 157,811.68 | 0.09 |
| | | | Base 48.305256 | 475,710.16 | 64.330000 | 633,521.84 | 157,811.68 | 0.09 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 37247D106 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | | | | | | | |
| | | 351,844.000 | Local 4.057464 | 1,427,594.20 | 3.900000 | 1,372,191.60 | -55,402.60 | 0.19 |
| | | | Base 4.057464 | 1,427,594.20 | 3.900000 | 1,372,191.60 | -55,402.60 | 0.19 |
| 37253A103 | GENTHERM INC COMMON STOCK | | | | | | | |
| | | 23,042.000 | Local 50.681244 | 1,167,797.23 | 87.390000 | 2,013,640.38 | 845,843.15 | 0.27 |
| | | | Base 50.681244 | 1,167,797.23 | 87.390000 | 2,013,640.38 | 845,843.15 | 0.27 |
| 374297109 | GETTY REALTY CORP REIT USD.01 | | | | | | | |
| | | 27,602.000 | Local 23.551893 | 650,079.35 | 29.670000 | 818,951.34 | 168,871.99 | 0.11 |
| | | | Base 23.551893 | 650,079.35 | 29.670000 | 818,951.34 | 168,871.99 | 0.11 |
| 374689107 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 22,662.000 | Local 25.849014 | 585,790.35 | 54.800000 | 1,241,877.60 | 656,087.25 | 0.17 |
| | | | Base 25.849014 | 585,790.35 | 54.800000 | 1,241,877.60 | 656,087.25 | 0.17 |
| 377320106 | GLATFELTER CORP COMMON STOCK USD.01 | | | | | | | |
| | | 30,875.000 | Local 17.858912 | 551,393.92 | 17.360000 | 535,990.00 | -15,403.92 | 0.07 |
| | | | Base 17.858912 | 551,393.92 | 17.360000 | 535,990.00 | -15,403.92 | 0.07 |
| 377322102 | GLAUKOS CORP COMMON STOCK USD.001 | | | | | | | |
| | | 32,516.000 | Local 38.045274 | 1,237,080.13 | 53.240000 | 1,731,151.84 | 494,071.71 | 0.23 |
| | | | Base 38.045274 | 1,237,080.13 | 53.240000 | 1,731,151.84 | 494,071.71 | 0.23 |
| 379378201 | GLOBAL NET LEASE INC REIT USD.01 | | | | | | | |
| | | 71,844.000 | Local 16.826869 | 1,208,909.57 | 14.340000 | 1,030,242.96 | -178,666.61 | 0.14 |
| | | | Base 16.826869 | 1,208,909.57 | 14.340000 | 1,030,242.96 | -178,666.61 | 0.14 |
| 382550101 | GOODYEAR TIRE + RUBBER CO COMMON STOCK | | | | | | | |
| | | 29,785.000 | Local 20.465000 | 609,550.03 | 20.730000 | 617,443.05 | 7,893.02 | 0.08 |
| | | | Base 20.465000 | 609,550.03 | 20.730000 | 617,443.05 | 7,893.02 | 0.08 |
| 387328107 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | | | | | | |
| | | 31,778.000 | Local 26.428775 | 839,853.60 | 35.980000 | 1,143,372.44 | 303,518.84 | 0.15 |
| | | | Base 26.428775 | 839,853.60 | 35.980000 | 1,143,372.44 | 303,518.84 | 0.15 |
| 38741L107 | GRANITE POINT MORTGAGE TRUST REIT USD.01 | | | | | | | |
| | | 37,299.000 | Local 16.312660 | 608,445.90 | 12.100000 | 451,317.90 | -157,128.00 | 0.06 |
| | | | Base 16.312660 | 608,445.90 | 12.100000 | 451,317.90 | -157,128.00 | 0.06 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 391416104 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | | 38,220.000 | Local 29.725438 | 1,136,106.25 | 30.880000 | 1,180,233.60 | 44,127.35 | 0.16 |
| | | | Base 29.725438 | 1,136,106.25 | 30.880000 | 1,180,233.60 | 44,127.35 | 0.16 |
| 39304D102 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | | | | | | | |
| | | 37,919.000 | Local 34.304926 | 1,300,808.50 | 31.710000 | 1,202,411.49 | -98,397.01 | 0.16 |
| | | | Base 34.304926 | 1,300,808.50 | 31.710000 | 1,202,411.49 | -98,397.01 | 0.16 |
| 393222104 | GREEN PLAINS INC COMMON STOCK USD.001 | | | | | | | |
| | | 37,166.000 | Local 24.600981 | 914,320.07 | 30.540000 | 1,135,049.64 | 220,729.57 | 0.15 |
| | | | Base 24.600981 | 914,320.07 | 30.540000 | 1,135,049.64 | 220,729.57 | 0.15 |
| 393657101 | GREENBRIER COMPANIES INC COMMON STOCK | | | | | | | |
| | | 22,569.000 | Local 31.861001 | 719,070.93 | 40.360000 | 910,884.84 | 191,813.91 | 0.12 |
| | | | Base 31.861001 | 719,070.93 | 40.360000 | 910,884.84 | 191,813.91 | 0.12 |
| 395259104 | GREENHILL + CO INC COMMON STOCK USD.01 | | | | | | | |
| | | 9,618.000 | Local 35.291668 | 339,435.26 | 16.680000 | 160,428.24 | -179,007.02 | 0.02 |
| | | | Base 35.291668 | 339,435.26 | 16.680000 | 160,428.24 | -179,007.02 | 0.02 |
| 398433102 | GRIFFON CORP COMMON STOCK USD.25 | | | | | | | |
| | | 33,014.000 | Local 16.752798 | 553,076.87 | 22.390000 | 739,183.46 | 186,106.59 | 0.10 |
| | | | Base 16.752798 | 553,076.87 | 22.390000 | 739,183.46 | 186,106.59 | 0.10 |
| 398905109 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | |
| | | 12,552.000 | Local 74.021330 | 929,115.73 | 169.810000 | 2,131,455.12 | 1,202,339.39 | 0.29 |
| | | | Base 74.021330 | 929,115.73 | 169.810000 | 2,131,455.12 | 1,202,339.39 | 0.29 |
| 401617105 | GUESS? INC COMMON STOCK USD.01 | | | | | | | |
| | | 27,026.000 | Local 14.224961 | 384,443.80 | 23.020000 | 622,138.52 | 237,694.72 | 0.08 |
| | | | Base 14.224961 | 384,443.80 | 23.020000 | 622,138.52 | 237,694.72 | 0.08 |
| 40416E103 | HCI GROUP INC COMMON STOCK | | | | | | | |
| | | 5,544.000 | Local 54.660723 | 303,039.05 | 67.870000 | 376,271.28 | 73,232.23 | 0.05 |
| | | | Base 54.660723 | 303,039.05 | 67.870000 | 376,271.28 | 73,232.23 | 0.05 |
| 404251100 | HNI CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 30,205.000 | Local 43.415290 | 1,311,358.84 | 41.940000 | 1,266,797.70 | -44,561.14 | 0.17 |
| | | | Base 43.415290 | 1,311,358.84 | 41.940000 | 1,266,797.70 | -44,561.14 | 0.17 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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|-----------|---|------------|-----------------|------------|--------------------|-------------------------------|------------------|------------------|
| 41043F208 | HANGER INC COMMON STOCK USD.01 | | | | | | | |
| | | 25,500.000 | Local 21.530120 | 549,018.07 | 18.130000 | 462,315.00 | -86,703.07 | 0.06 |
| | | | Base 21.530120 | 549,018.07 | 18.130000 | 462,315.00 | -86,703.07 | 0.06 |
| 410495204 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | | | | | | | |
| | | 21,086.000 | Local 13.388564 | 282,311.26 | 26.880000 | 566,791.68 | 284,480.42 | 0.08 |
| | | | Base 13.388564 | 282,311.26 | 26.880000 | 566,791.68 | 284,480.42 | 0.08 |
| 413160102 | HARMONIC INC COMMON STOCK USD.001 | | | | | | | |
| | | 71,125.000 | Local 6.572898 | 467,497.36 | 10.760000 | 765,305.00 | 297,807.64 | 0.10 |
| | | | Base 6.572898 | 467,497.36 | 10.760000 | 765,305.00 | 297,807.64 | 0.10 |
| 413197104 | HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001 | | | | | | | |
| | | 15,813.000 | Local 37.428690 | 591,859.87 | 35.860000 | 567,054.18 | -24,805.69 | 0.08 |
| | | | Base 37.428690 | 591,859.87 | 35.860000 | 567,054.18 | -24,805.69 | 0.08 |
| 415864107 | HARSCO CORP COMMON STOCK USD1.25 | | | | | | | |
| | | 54,923.000 | Local 14.777921 | 811,647.74 | 15.700000 | 862,291.10 | 50,643.36 | 0.12 |
| | | | Base 14.777921 | 811,647.74 | 15.700000 | 862,291.10 | 50,643.36 | 0.12 |
| 419596101 | HAVERTY FURNITURE COMMON STOCK USD1.0 | | | | | | | |
| | | 10,317.000 | Local 15.504842 | 159,963.45 | 29.520000 | 304,557.84 | 144,594.39 | 0.04 |
| | | | Base 15.504842 | 159,963.45 | 29.520000 | 304,557.84 | 144,594.39 | 0.04 |
| 419879101 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 35,513.000 | Local 24.557677 | 872,116.80 | 17.100000 | 607,272.30 | -264,844.50 | 0.08 |
| | | | Base 24.557677 | 872,116.80 | 17.100000 | 607,272.30 | -264,844.50 | 0.08 |
| 420261109 | HAWKINS INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,030.000 | Local 20.373281 | 265,463.85 | 37.320000 | 486,279.60 | 220,815.75 | 0.07 |
| | | | Base 20.373281 | 265,463.85 | 37.320000 | 486,279.60 | 220,815.75 | 0.07 |
| 420877201 | HAYNES INTERNATIONAL INC COMMON STOCK USD.001 | | | | | | | |
| | | 8,799.000 | Local 45.793161 | 402,934.02 | 37.620000 | 331,018.38 | -71,915.64 | 0.04 |
| | | | Base 45.793161 | 402,934.02 | 37.620000 | 331,018.38 | -71,915.64 | 0.04 |
| 421906108 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | | | | | | | |
| | | 51,688.000 | Local 17.679786 | 913,832.78 | 18.190000 | 940,204.72 | 26,371.94 | 0.13 |
| | | | Base 17.679786 | 913,832.78 | 18.190000 | 940,204.72 | 26,371.94 | 0.13 |

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Holdings

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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 |
| 42222N103 | HEALTHSTREAM INC COMMON STOCK | | 17,509.000 | 26.332139 | 461,049.42 | 24.350000 | 426,344.15 | -34,705.27 | 0.06 |
| | | Local | | 26.332139 | 461,049.42 | 24.350000 | 426,344.15 | -34,705.27 | 0.06 |
| 422347104 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | | 32,283.000 | 18.185263 | 587,074.84 | 14.960000 | 482,953.68 | -104,121.16 | 0.07 |
| | | Local | | 18.185263 | 587,074.84 | 14.960000 | 482,953.68 | -104,121.16 | 0.07 |
| 422819102 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | | 13,586.000 | 24.053889 | 326,796.13 | 43.770000 | 594,659.22 | 267,863.09 | 0.08 |
| | | Local | | 24.053889 | 326,796.13 | 43.770000 | 594,659.22 | 267,863.09 | 0.08 |
| 42330P107 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | | 98,355.000 | 5.572717 | 548,104.59 | 3.530000 | 347,193.15 | -200,911.44 | 0.05 |
| | | Local | | 5.572717 | 548,104.59 | 3.530000 | 347,193.15 | -200,911.44 | 0.05 |
| 423452101 | HELMERICH + PAYNE COMMON STOCK USD.1 | | 74,822.000 | 21.086522 | 1,577,735.73 | 28.700000 | 2,147,391.40 | 569,655.67 | 0.29 |
| | | Local | | 21.086522 | 1,577,735.73 | 28.700000 | 2,147,391.40 | 569,655.67 | 0.29 |
| 42722X106 | HERITAGE FINANCIAL CORP COMMON STOCK | | 24,386.000 | 30.455735 | 742,693.56 | 24.260000 | 591,604.36 | -151,089.20 | 0.08 |
| | | Local | | 30.455735 | 742,693.56 | 24.260000 | 591,604.36 | -151,089.20 | 0.08 |
| 427825500 | HERSHA HOSPITALITY TRUST REIT USD.01 | | 22,903.000 | 16.259585 | 372,393.28 | 9.020000 | 206,585.06 | -165,808.22 | 0.03 |
| | | Local | | 16.259585 | 372,393.28 | 9.020000 | 206,585.06 | -165,808.22 | 0.03 |
| 42805E306 | HESKA CORP COMMON STOCK USD.001 | | 7,427.000 | 106.439624 | 790,527.09 | 137.580000 | 1,021,806.66 | 231,279.57 | 0.14 |
| | | Local | | 106.439624 | 790,527.09 | 137.580000 | 1,021,806.66 | 231,279.57 | 0.14 |
| 428567101 | HIBBETT INC COMMON STOCK USD.01 | | 10,437.000 | 36.014347 | 375,881.74 | 61.650000 | 643,441.05 | 267,559.31 | 0.09 |
| | | Local | | 36.014347 | 375,881.74 | 61.650000 | 643,441.05 | 267,559.31 | 0.09 |
| 431571108 | HILLENBRAND INC COMMON STOCK | | 50,648.000 | 25.658932 | 1,299,573.60 | 46.480000 | 2,354,119.04 | 1,054,545.44 | 0.32 |
| | | Local | | 25.658932 | 1,299,573.60 | 46.480000 | 2,354,119.04 | 1,054,545.44 | 0.32 |

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 432748101 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 42,161.000 | Local 35.605810 | 1,501,176.55 | 33.030000 | 1,392,577.83 | -108,598.72 | 0.19 |
| | | | Base 35.605810 | 1,501,176.55 | 33.030000 | 1,392,577.83 | -108,598.72 | 0.19 |
| 43785V102 | HOMESTREET INC COMMON STOCK | | | | | | | |
| | | 14,181.000 | Local 30.764089 | 436,265.55 | 48.750000 | 691,323.75 | 255,058.20 | 0.09 |
| | | | Base 30.764089 | 436,265.55 | 48.750000 | 691,323.75 | 255,058.20 | 0.09 |
| 43940T109 | HOPE BANCORP INC COMMON STOCK USD.001 | | | | | | | |
| | | 83,352.000 | Local 10.508382 | 875,894.65 | 16.750000 | 1,396,146.00 | 520,251.35 | 0.19 |
| | | | Base 10.508382 | 875,894.65 | 16.750000 | 1,396,146.00 | 520,251.35 | 0.19 |
| 440327104 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | | | | | | | |
| | | 28,769.000 | Local 25.313556 | 728,245.69 | 38.010000 | 1,093,509.69 | 365,264.00 | 0.15 |
| | | | Base 25.313556 | 728,245.69 | 38.010000 | 1,093,509.69 | 365,264.00 | 0.15 |
| 443320106 | HUB GROUP INC CL A COMMON STOCK USD.01 | | | | | | | |
| | | 23,555.000 | Local 41.762512 | 983,715.98 | 75.720000 | 1,783,584.60 | 799,868.62 | 0.24 |
| | | | Base 41.762512 | 983,715.98 | 75.720000 | 1,783,584.60 | 799,868.62 | 0.24 |
| 45031U101 | ISTAR INC REIT USD.001 | | | | | | | |
| | | 48,178.000 | Local 12.401173 | 597,463.69 | 21.470000 | 1,034,381.66 | 436,917.97 | 0.14 |
| | | | Base 12.401173 | 597,463.69 | 21.470000 | 1,034,381.66 | 436,917.97 | 0.14 |
| 45378A106 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | | | | | | | |
| | | 72,507.000 | Local 11.650695 | 844,756.96 | 22.990000 | 1,666,935.93 | 822,178.97 | 0.22 |
| | | | Base 11.650695 | 844,756.96 | 22.990000 | 1,666,935.93 | 822,178.97 | 0.22 |
| 453836108 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | | | | | | | |
| | | 32,948.000 | Local 60.735291 | 2,001,106.38 | 84.350000 | 2,779,163.80 | 778,057.42 | 0.37 |
| | | | Base 60.735291 | 2,001,106.38 | 84.350000 | 2,779,163.80 | 778,057.42 | 0.37 |
| 45384B106 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 25,605.000 | Local 45.337358 | 1,160,863.04 | 75.920000 | 1,943,931.60 | 783,068.56 | 0.26 |
| | | | Base 45.337358 | 1,160,863.04 | 75.920000 | 1,943,931.60 | 783,068.56 | 0.26 |
| 456237106 | INDUSTRIAL LOGISTICS PROPERT REIT USD.01 | | | | | | | |
| | | 45,354.000 | Local 20.789993 | 942,909.35 | 22.930000 | 1,039,967.22 | 97,057.87 | 0.14 |
| | | | Base 20.789993 | 942,909.35 | 22.930000 | 1,039,967.22 | 97,057.87 | 0.14 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 45765U103 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | |
| | | 24,191.000 | Local 31.957127 | 773,074.86 | 94.150000 | 2,277,582.65 | 1,504,507.79 | 0.31 |
| | | | Base 31.957127 | 773,074.86 | 94.150000 | 2,277,582.65 | 1,504,507.79 | 0.31 |
| 45768S105 | INNOSPEC INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,091.000 | Local 57.961331 | 990,617.10 | 92.960000 | 1,588,779.36 | 598,162.26 | 0.21 |
| | | | Base 57.961331 | 990,617.10 | 92.960000 | 1,588,779.36 | 598,162.26 | 0.21 |
| 45774W108 | INSTEEL INDUSTRIES INC COMMON STOCK | | | | | | | |
| | | 13,458.000 | Local 34.310230 | 461,747.08 | 37.830000 | 509,116.14 | 47,369.06 | 0.07 |
| | | | Base 34.310230 | 461,747.08 | 37.830000 | 509,116.14 | 47,369.06 | 0.07 |
| 45780L104 | INOGEN INC COMMON STOCK USD.001 | | | | | | | |
| | | 14,182.000 | Local 46.562052 | 660,343.02 | 29.730000 | 421,630.86 | -238,712.16 | 0.06 |
| | | | Base 46.562052 | 660,343.02 | 29.730000 | 421,630.86 | -238,712.16 | 0.06 |
| 45780R101 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | |
| | | 16,274.000 | Local 47.239987 | 768,783.55 | 110.790000 | 1,802,996.46 | 1,034,212.91 | 0.24 |
| | | | Base 47.239987 | 768,783.55 | 110.790000 | 1,802,996.46 | 1,034,212.91 | 0.24 |
| 45781M101 | INNOVIVA INC COMMON STOCK USD.01 | | | | | | | |
| | | 43,370.000 | Local 11.525979 | 499,881.69 | 16.030000 | 695,221.10 | 195,339.41 | 0.09 |
| | | | Base 11.525979 | 499,881.69 | 16.030000 | 695,221.10 | 195,339.41 | 0.09 |
| 45781V101 | INNOVATIVE INDUSTRIAL PROPER REIT USD.001 | | | | | | | |
| | | 16,592.000 | Local 97.761008 | 1,622,050.65 | 198.190000 | 3,288,368.48 | 1,666,317.83 | 0.44 |
| | | | Base 97.761008 | 1,622,050.65 | 198.190000 | 3,288,368.48 | 1,666,317.83 | 0.44 |
| 45826H109 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | |
| | | 22,897.000 | Local 45.702993 | 1,046,461.44 | 78.410000 | 1,795,353.77 | 748,892.33 | 0.24 |
| | | | Base 45.702993 | 1,046,461.44 | 78.410000 | 1,795,353.77 | 748,892.33 | 0.24 |
| 458334109 | INTER PARFUMS INC COMMON STOCK USD.001 | | | | | | | |
| | | 12,323.000 | Local 35.589663 | 438,571.42 | 98.970000 | 1,219,607.31 | 781,035.89 | 0.16 |
| | | | Base 35.589663 | 438,571.42 | 98.970000 | 1,219,607.31 | 781,035.89 | 0.16 |
| 458665304 | INTERFACE INC COMMON STOCK USD.1 | | | | | | | |
| | | 40,951.000 | Local 14.906634 | 610,441.56 | 13.260000 | 543,010.26 | -67,431.30 | 0.07 |
| | | | Base 14.906634 | 610,441.56 | 13.260000 | 543,010.26 | -67,431.30 | 0.07 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 45867G101 | INTERDIGITAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,273.000 | Local 74.036589 | 1,574,980.35 | 69.030000 | 1,468,475.19 | -106,505.16 | 0.20 |
| | | | Base 74.036589 | 1,574,980.35 | 69.030000 | 1,468,475.19 | -106,505.16 | 0.20 |
| 46131B100 | INVESCO MORTGAGE CAPITAL REIT USD.01 | | | | | | | |
| | | 230,668.000 | Local 10.115174 | 2,333,246.97 | 2.680000 | 618,190.24 | -1,715,056.73 | 0.08 |
| | | | Base 10.115174 | 2,333,246.97 | 2.680000 | 618,190.24 | -1,715,056.73 | 0.08 |
| 46146L101 | INVESTORS BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | | 156,336.000 | Local 14.520446 | 2,270,068.48 | 16.320000 | 2,551,403.52 | 281,335.04 | 0.34 |
| | | | Base 14.520446 | 2,270,068.48 | 16.320000 | 2,551,403.52 | 281,335.04 | 0.34 |
| 462726100 | IROBOT CORP COMMON STOCK USD.01 | | | | | | | |
| | | 18,694.000 | Local 38.859237 | 726,434.57 | 65.520000 | 1,224,830.88 | 498,396.31 | 0.17 |
| | | | Base 38.859237 | 726,434.57 | 65.520000 | 1,224,830.88 | 498,396.31 | 0.17 |
| 46565G104 | ITEOS THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | |
| | | 13,917.000 | Local 41.581060 | 578,683.61 | 36.620000 | 509,640.54 | -69,043.07 | 0.07 |
| | | | Base 41.581060 | 578,683.61 | 36.620000 | 509,640.54 | -69,043.07 | 0.07 |
| 465741106 | ITRON INC COMMON STOCK | | | | | | | |
| | | 31,393.000 | Local 47.045313 | 1,476,893.50 | 62.000000 | 1,946,366.00 | 469,472.50 | 0.26 |
| | | | Base 47.045313 | 1,476,893.50 | 62.000000 | 1,946,366.00 | 469,472.50 | 0.26 |
| 466032109 | J + J SNACK FOODS CORP COMMON STOCK | | | | | | | |
| | | 10,311.000 | Local 89.524065 | 923,082.63 | 151.690000 | 1,564,075.59 | 640,992.96 | 0.21 |
| | | | Base 89.524065 | 923,082.63 | 151.690000 | 1,564,075.59 | 640,992.96 | 0.21 |
| 477839104 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | | | | | | | |
| | | 22,029.000 | Local 50.839261 | 1,119,938.07 | 135.000000 | 2,973,915.00 | 1,853,976.93 | 0.40 |
| | | | Base 50.839261 | 1,119,938.07 | 135.000000 | 2,973,915.00 | 1,853,976.93 | 0.40 |
| 47973J102 | JOINT CORP/THE COMMON STOCK USD.001 | | | | | | | |
| | | 9,995.000 | Local 80.307106 | 802,669.52 | 54.040000 | 540,129.80 | -262,539.72 | 0.07 |
| | | | Base 80.307106 | 802,669.52 | 54.040000 | 540,129.80 | -262,539.72 | 0.07 |
| 48238T109 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | | | | | | | |
| | | 84,013.000 | Local 15.518431 | 1,303,749.95 | 14.220000 | 1,194,664.86 | -109,085.09 | 0.16 |
| | | | Base 15.518431 | 1,303,749.95 | 14.220000 | 1,194,664.86 | -109,085.09 | 0.16 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

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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 |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 48251K100 | KKR REAL ESTATE FINANCE TRUS REIT USD.01 | | | | | | | |
| | | 30,789.000 | Local 19.848702 | 611,121.70 | 21.340000 | 657,037.26 | 45,915.56 | 0.09 |
| | | | Base 19.848702 | 611,121.70 | 21.340000 | 657,037.26 | 45,915.56 | 0.09 |
| 483007704 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | | | | | | | |
| | | 11,000.000 | Local 67.533051 | 742,863.56 | 95.750000 | 1,053,250.00 | 310,386.44 | 0.14 |
| | | | Base 67.533051 | 742,863.56 | 95.750000 | 1,053,250.00 | 310,386.44 | 0.14 |
| 483548103 | KAMAN CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 19,312.000 | Local 38.751013 | 748,359.56 | 39.970000 | 771,900.64 | 23,541.08 | 0.10 |
| | | | Base 38.751013 | 748,359.56 | 39.970000 | 771,900.64 | 23,541.08 | 0.10 |
| 488152208 | KELLY SERVICES INC A COMMON STOCK USD1.0 | | | | | | | |
| | | 24,985.000 | Local 17.090211 | 426,998.91 | 17.080000 | 426,743.80 | -255.11 | 0.06 |
| | | | Base 17.090211 | 426,998.91 | 17.080000 | 426,743.80 | -255.11 | 0.06 |
| 49926D109 | KNOWLES CORP COMMON STOCK USD.01 | | | | | | | |
| | | 64,036.000 | Local 14.756735 | 944,962.29 | 21.210000 | 1,358,203.56 | 413,241.27 | 0.18 |
| | | | Base 14.756735 | 944,962.29 | 21.210000 | 1,358,203.56 | 413,241.27 | 0.18 |
| 50050N103 | KONTOOR BRANDS INC COMMON STOCK | | | | | | | |
| | | 32,989.000 | Local 36.506519 | 1,204,313.55 | 49.290000 | 1,626,027.81 | 421,714.26 | 0.22 |
| | | | Base 36.506519 | 1,204,313.55 | 49.290000 | 1,626,027.81 | 421,714.26 | 0.22 |
| 50060P106 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 14,774.000 | Local 30.646501 | 452,771.40 | 29.880000 | 441,447.12 | -11,324.28 | 0.06 |
| | | | Base 30.646501 | 452,771.40 | 29.880000 | 441,447.12 | -11,324.28 | 0.06 |
| 500643200 | KORN FERRY COMMON STOCK USD.01 | | | | | | | |
| | | 37,797.000 | Local 28.292262 | 1,069,362.63 | 66.380000 | 2,508,964.86 | 1,439,602.23 | 0.34 |
| | | | Base 28.292262 | 1,069,362.63 | 66.380000 | 2,508,964.86 | 1,439,602.23 | 0.34 |
| 50077C106 | KRATON CORP COMMON STOCK USD.01 | | | | | | | |
| | | 22,293.000 | Local 26.443101 | 589,496.04 | 46.380000 | 1,033,949.34 | 444,453.30 | 0.14 |
| | | | Base 26.443101 | 589,496.04 | 46.380000 | 1,033,949.34 | 444,453.30 | 0.14 |
| 501242101 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | | | | | | | |
| | | 42,972.000 | Local 17.108579 | 735,189.87 | 54.690000 | 2,350,138.68 | 1,614,948.81 | 0.32 |
| | | | Base 17.108579 | 735,189.87 | 54.690000 | 2,350,138.68 | 1,614,948.81 | 0.32 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

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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 |
| 50187T106 | LGI HOMES INC COMMON STOCK USD.01 | | | | | | | | |
| | 14,812.000 | Local | 53.420578 | 791,265.60 | 124.510000 | 1,844,242.12 | 1,052,976.52 | 0.25 | |
| | | Base | 53.420578 | 791,265.60 | 124.510000 | 1,844,242.12 | 1,052,976.52 | 0.25 | |
| 50189K103 | LCI INDUSTRIES COMMON STOCK USD.01 | | | | | | | | |
| | 17,525.000 | Local | 55.232211 | 967,944.50 | 123.170000 | 2,158,554.25 | 1,190,609.75 | 0.29 | |
| | | Base | 55.232211 | 967,944.50 | 123.170000 | 2,158,554.25 | 1,190,609.75 | 0.29 | |
| 502175102 | LTC PROPERTIES INC REIT USD.01 | | | | | | | | |
| | 27,303.000 | Local | 35.672825 | 973,975.13 | 36.070000 | 984,819.21 | 10,844.08 | 0.13 | |
| | | Base | 35.672825 | 973,975.13 | 36.070000 | 984,819.21 | 10,844.08 | 0.13 | |
| 505336107 | LA Z BOY INC COMMON STOCK USD1.0 | | | | | | | | |
| | 30,735.000 | Local | 17.642037 | 542,228.01 | 36.710000 | 1,128,281.85 | 586,053.84 | 0.15 | |
| | | Base | 17.642037 | 542,228.01 | 36.710000 | 1,128,281.85 | 586,053.84 | 0.15 | |
| 511656100 | LAKELAND FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | 17,543.000 | Local | 70.819945 | 1,242,394.30 | 79.930000 | 1,402,211.99 | 159,817.69 | 0.19 | |
| | | Base | 70.819945 | 1,242,394.30 | 79.930000 | 1,402,211.99 | 159,817.69 | 0.19 | |
| 516544103 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | 46,940.000 | Local | 21.498246 | 1,009,127.69 | 25.410000 | 1,192,745.40 | 183,617.71 | 0.16 | |
| | | Base | 21.498246 | 1,009,127.69 | 25.410000 | 1,192,745.40 | 183,617.71 | 0.16 | |
| 516806205 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | | | | | | | | |
| | 9,944.000 | Local | 78.913920 | 784,720.02 | 67.160000 | 667,839.04 | -116,880.98 | 0.09 | |
| | | Base | 78.913920 | 784,720.02 | 67.160000 | 667,839.04 | -116,880.98 | 0.09 | |
| 525558201 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | | | | | | | | |
| | 13,326.000 | Local | 33.890970 | 451,631.06 | 42.310000 | 563,823.06 | 112,192.00 | 0.08 | |
| | | Base | 33.890970 | 451,631.06 | 42.310000 | 563,823.06 | 112,192.00 | 0.08 | |
| 52603B107 | LENDINGTREE INC COMMON STOCK USD.01 | | | | | | | | |
| | 7,952.000 | Local | 118.814696 | 944,814.46 | 121.840000 | 968,871.68 | 24,057.22 | 0.13 | |
| | | Base | 118.814696 | 944,814.46 | 121.840000 | 968,871.68 | 24,057.22 | 0.13 | |
| 529043101 | LXP INDUSTRIAL TRUST REIT USD.0001 | | | | | | | | |
| | 196,118.000 | Local | 10.343293 | 2,028,505.86 | 14.890000 | 2,920,197.02 | 891,691.16 | 0.39 | |
| | | Base | 10.343293 | 2,028,505.86 | 14.890000 | 2,920,197.02 | 891,691.16 | 0.39 | |

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 53220K504 | LIGAND PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | |
| | | 11,588.000 | Local 155.299695 | 1,799,612.86 | 124.630000 | 1,444,212.44 | -355,400.42 | 0.19 |
| | | | Base 155.299695 | 1,799,612.86 | 124.630000 | 1,444,212.44 | -355,400.42 | 0.19 |
| 535555106 | LINDSAY CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 7,564.000 | Local 80.519473 | 609,049.29 | 126.250000 | 954,955.00 | 345,905.71 | 0.13 |
| | | | Base 80.519473 | 609,049.29 | 126.250000 | 954,955.00 | 345,905.71 | 0.13 |
| 53635B107 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | | | | | | | |
| | | 18,432.000 | Local 18.866012 | 347,738.33 | 19.030000 | 350,760.96 | 3,022.63 | 0.05 |
| | | | Base 18.866012 | 347,738.33 | 19.030000 | 350,760.96 | 3,022.63 | 0.05 |
| 538146101 | LIVEPERSON INC COMMON STOCK USD.001 | | | | | | | |
| | | 45,635.000 | Local 18.331786 | 836,571.06 | 29.870000 | 1,363,117.45 | 526,546.39 | 0.18 |
| | | | Base 18.331786 | 836,571.06 | 29.870000 | 1,363,117.45 | 526,546.39 | 0.18 |
| 53814L108 | LIVENT CORP COMMON STOCK USD.001 | | | | | | | |
| | | 112,043.000 | Local 13.684534 | 1,533,256.27 | 23.010000 | 2,578,109.43 | 1,044,853.16 | 0.35 |
| | | | Base 13.684534 | 1,533,256.27 | 23.010000 | 2,578,109.43 | 1,044,853.16 | 0.35 |
| 54911Q107 | LOYALTY VENTURES INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,817.000 | Local 30.352681 | 419,382.99 | 29.310000 | 404,976.27 | -14,406.72 | 0.05 |
| | | | Base 30.352681 | 419,382.99 | 29.310000 | 404,976.27 | -14,406.72 | 0.05 |
| 55003T107 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | | | | | | | |
| | | 20,171.000 | Local 22.102708 | 445,833.72 | 14.440000 | 291,269.24 | -154,564.48 | 0.04 |
| | | | Base 22.102708 | 445,833.72 | 14.440000 | 291,269.24 | -154,564.48 | 0.04 |
| 552676108 | MDC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 39,209.000 | Local 24.218914 | 949,599.38 | 50.690000 | 1,987,504.21 | 1,037,904.83 | 0.27 |
| | | | Base 24.218914 | 949,599.38 | 50.690000 | 1,987,504.21 | 1,037,904.83 | 0.27 |
| 55303J106 | MGP INGREDIENTS INC COMMON STOCK | | | | | | | |
| | | 8,681.000 | Local 74.745359 | 648,864.46 | 75.660000 | 656,804.46 | 7,940.00 | 0.09 |
| | | | Base 74.745359 | 648,864.46 | 75.660000 | 656,804.46 | 7,940.00 | 0.09 |
| 55305B101 | M/I HOMES INC COMMON STOCK USD.01 | | | | | | | |
| | | 20,179.000 | Local 23.714196 | 478,528.77 | 52.990000 | 1,069,285.21 | 590,756.44 | 0.14 |
| | | | Base 23.714196 | 478,528.77 | 52.990000 | 1,069,285.21 | 590,756.44 | 0.14 |

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Holdings

ST OF AZ POOL 204 SMALL CAP

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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 | |
| 55405W104 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | 11,698.000 | Local | 35.422571 | 414,373.24 | 94.030000 | 1,099,962.94 | 685,589.70 | 0.15 |
| | | | | Base | 35.422571 | 414,373.24 | 94.030000 | 1,099,962.94 | 685,589.70 | 0.15 |
| 554489104 | VERIS RESIDENTIAL INC REIT USD.01 | | 55,498.000 | Local | 12.924027 | 717,257.64 | 16.500000 | 915,717.00 | 198,459.36 | 0.12 |
| | | | | Base | 12.924027 | 717,257.64 | 16.500000 | 915,717.00 | 198,459.36 | 0.12 |
| 556269108 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | | 53,055.000 | Local | 22.323640 | 1,184,380.71 | 41.140000 | 2,182,682.70 | 998,301.99 | 0.29 |
| | | | | Base | 22.323640 | 1,184,380.71 | 41.140000 | 2,182,682.70 | 998,301.99 | 0.29 |
| 564563104 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | | 19,112.000 | Local | 43.506821 | 831,502.37 | 72.240000 | 1,380,650.88 | 549,148.51 | 0.19 |
| | | | | Base | 43.506821 | 831,502.37 | 72.240000 | 1,380,650.88 | 549,148.51 | 0.19 |
| 566324109 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | | 17,330.000 | Local | 35.972897 | 623,410.31 | 46.810000 | 811,217.30 | 187,806.99 | 0.11 |
| | | | | Base | 35.972897 | 623,410.31 | 46.810000 | 811,217.30 | 187,806.99 | 0.11 |
| 566330106 | MARCUS CORPORATION COMMON STOCK USD1.0 | | 15,158.000 | Local | 17.554961 | 266,098.10 | 16.850000 | 255,412.30 | -10,685.80 | 0.03 |
| | | | | Base | 17.554961 | 266,098.10 | 16.850000 | 255,412.30 | -10,685.80 | 0.03 |
| 567908108 | MARINEMAX INC COMMON STOCK USD.001 | | 15,079.000 | Local | 14.684212 | 221,423.24 | 47.060000 | 709,617.74 | 488,194.50 | 0.10 |
| | | | | Base | 14.684212 | 221,423.24 | 47.060000 | 709,617.74 | 488,194.50 | 0.10 |
| 573075108 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | 41,412.000 | Local | 10.545711 | 436,719.00 | 16.690000 | 691,166.28 | 254,447.28 | 0.09 |
| | | | | Base | 10.545711 | 436,719.00 | 16.690000 | 691,166.28 | 254,447.28 | 0.09 |
| 576485205 | MATADOR RESOURCES CO COMMON STOCK USD.01 | | 76,484.000 | Local | 12.604045 | 964,007.79 | 44.770000 | 3,424,188.68 | 2,460,180.89 | 0.46 |
| | | | | Base | 12.604045 | 964,007.79 | 44.770000 | 3,424,188.68 | 2,460,180.89 | 0.46 |
| 576690101 | MATERION CORP COMMON STOCK | | 14,173.000 | Local | 40.337837 | 571,708.17 | 82.850000 | 1,174,233.05 | 602,524.88 | 0.16 |
| | | | | Base | 40.337837 | 571,708.17 | 82.850000 | 1,174,233.05 | 602,524.88 | 0.16 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 57686G105 | MATSON INC COMMON STOCK | | 29,147.000 | 32.505713 | 947,444.02 | 97.660000 | 2,846,496.02 | 1,899,052.00 | 0.38 |
| | | Local | | 32.505713 | 947,444.02 | 97.660000 | 2,846,496.02 | 1,899,052.00 | 0.38 |
| 577128101 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | 21,921.000 | 38.699738 | 848,336.95 | 35.120000 | 769,865.52 | -78,471.43 | 0.10 |
| | | Local | | 38.699738 | 848,336.95 | 35.120000 | 769,865.52 | -78,471.43 | 0.10 |
| 57776J100 | MAXLINEAR INC COMMON STOCK | | 48,954.000 | 30.502818 | 1,493,234.94 | 60.020000 | 2,938,219.08 | 1,444,984.14 | 0.40 |
| | | Local | | 30.502818 | 1,493,234.94 | 60.020000 | 2,938,219.08 | 1,444,984.14 | 0.40 |
| 58470H101 | MEDIFAST INC COMMON STOCK USD.001 | | 8,055.000 | 65.129877 | 524,621.16 | 198.710000 | 1,600,609.05 | 1,075,987.89 | 0.22 |
| | | Local | | 65.129877 | 524,621.16 | 198.710000 | 1,600,609.05 | 1,075,987.89 | 0.22 |
| 58502B106 | MEDNAX INC COMMON STOCK USD.01 | | 59,950.000 | 24.651626 | 1,477,865.00 | 24.450000 | 1,465,777.50 | -12,087.50 | 0.20 |
| | | Local | | 24.651626 | 1,477,865.00 | 24.450000 | 1,465,777.50 | -12,087.50 | 0.20 |
| 588056101 | MERCER INTERNATIONAL INC COMMON STOCK USD1.0 | | 27,934.000 | 12.777538 | 356,927.76 | 12.150000 | 339,398.10 | -17,529.66 | 0.05 |
| | | Local | | 12.777538 | 356,927.76 | 12.150000 | 339,398.10 | -17,529.66 | 0.05 |
| 589584101 | MERIDIAN BIOSCIENCE INC COMMON STOCK | | 30,063.000 | 17.605812 | 529,283.54 | 20.850000 | 626,813.55 | 97,530.01 | 0.08 |
| | | Local | | 17.605812 | 529,283.54 | 20.850000 | 626,813.55 | 97,530.01 | 0.08 |
| 589889104 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | | 35,235.000 | 28.065213 | 988,877.79 | 55.450000 | 1,953,780.75 | 964,902.96 | 0.26 |
| | | Local | | 28.065213 | 988,877.79 | 55.450000 | 1,953,780.75 | 964,902.96 | 0.26 |
| 59001A102 | MERITAGE HOMES CORP COMMON STOCK USD.01 | | 25,873.000 | 44.649103 | 1,155,206.25 | 102.030000 | 2,639,822.19 | 1,484,615.94 | 0.36 |
| | | Local | | 44.649103 | 1,155,206.25 | 102.030000 | 2,639,822.19 | 1,484,615.94 | 0.36 |
| 59001K100 | MERITOR INC COMMON STOCK USD1.0 | | 48,640.000 | 24.249488 | 1,179,495.09 | 23.050000 | 1,121,152.00 | -58,343.09 | 0.15 |
| | | Local | | 24.249488 | 1,179,495.09 | 23.050000 | 1,121,152.00 | -58,343.09 | 0.15 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

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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 |
|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 59064R109 | MESA LABORATORIES INC COMMON STOCK | | | | | | | |
| | | 3,623.000 | Local 247.682774 | 897,354.69 | 284.330000 | 1,030,127.59 | 132,772.90 | 0.14 |
| | | | Base 247.682774 | 897,354.69 | 284.330000 | 1,030,127.59 | 132,772.90 | 0.14 |
| 59100U108 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,961.000 | Local 27.940535 | 613,602.09 | 59.460000 | 1,305,801.06 | 692,198.97 | 0.18 |
| | | | Base 27.940535 | 613,602.09 | 59.460000 | 1,305,801.06 | 692,198.97 | 0.18 |
| 591520200 | METHODE ELECTRONICS INC COMMON STOCK USD.5 | | | | | | | |
| | | 26,469.000 | Local 21.961817 | 581,307.33 | 44.030000 | 1,165,430.07 | 584,122.74 | 0.16 |
| | | | Base 21.961817 | 581,307.33 | 44.030000 | 1,165,430.07 | 584,122.74 | 0.16 |
| 596680108 | MIDDLESEX WATER CO COMMON STOCK | | | | | | | |
| | | 12,133.000 | Local 104.225774 | 1,264,571.31 | 101.240000 | 1,228,344.92 | -36,226.39 | 0.17 |
| | | | Base 104.225774 | 1,264,571.31 | 101.240000 | 1,228,344.92 | -36,226.39 | 0.17 |
| 60783X104 | MODIVCARE INC COMMON STOCK USD.001 | | | | | | | |
| | | 8,543.000 | Local 58.059594 | 496,003.11 | 115.930000 | 990,389.99 | 494,386.88 | 0.13 |
| | | | Base 58.059594 | 496,003.11 | 115.930000 | 990,389.99 | 494,386.88 | 0.13 |
| 609027107 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | | | | | | | |
| | | 9,095.000 | Local 24.301273 | 221,020.08 | 61.900000 | 562,980.50 | 341,960.42 | 0.08 |
| | | | Base 24.301273 | 221,020.08 | 61.900000 | 562,980.50 | 341,960.42 | 0.08 |
| 610236101 | MONRO INC COMMON STOCK USD.01 | | | | | | | |
| | | 23,258.000 | Local 46.559511 | 1,082,881.10 | 49.730000 | 1,156,620.34 | 73,739.24 | 0.16 |
| | | | Base 46.559511 | 1,082,881.10 | 49.730000 | 1,156,620.34 | 73,739.24 | 0.16 |
| 615394202 | MOOG INC CLASS A COMMON STOCK USD1.0 | | | | | | | |
| | | 20,301.000 | Local 52.654590 | 1,068,940.83 | 76.240000 | 1,547,748.24 | 478,807.41 | 0.21 |
| | | | Base 52.654590 | 1,068,940.83 | 76.240000 | 1,547,748.24 | 478,807.41 | 0.21 |
| 620071100 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | | | | | | | |
| | | 13,317.000 | Local 27.790803 | 370,090.13 | 16.530000 | 220,130.01 | -149,960.12 | 0.03 |
| | | | Base 27.790803 | 370,090.13 | 16.530000 | 220,130.01 | -149,960.12 | 0.03 |
| 624580106 | MOVADO GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,446.000 | Local 21.238807 | 243,099.38 | 37.070000 | 424,303.22 | 181,203.84 | 0.06 |
| | | | Base 21.238807 | 243,099.38 | 37.070000 | 424,303.22 | 181,203.84 | 0.06 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 624756102 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 39,780.000 | Local 26.164131 | 1,040,809.15 | 51.660000 | 2,055,034.80 | 1,014,225.65 | 0.28 |
| | | | Base 26.164131 | 1,040,809.15 | 51.660000 | 2,055,034.80 | 1,014,225.65 | 0.28 |
| 62482R107 | MR COOPER GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 52,094.000 | Local 27.431154 | 1,428,998.56 | 40.150000 | 2,091,574.10 | 662,575.54 | 0.28 |
| | | | Base 27.431154 | 1,428,998.56 | 40.150000 | 2,091,574.10 | 662,575.54 | 0.28 |
| 628464109 | MYERS INDUSTRIES INC COMMON STOCK | | | | | | | |
| | | 25,130.000 | Local 14.356490 | 360,778.60 | 18.070000 | 454,099.10 | 93,320.50 | 0.06 |
| | | | Base 14.356490 | 360,778.60 | 18.070000 | 454,099.10 | 93,320.50 | 0.06 |
| 62855J104 | MYRIAD GENETICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 55,375.000 | Local 21.095419 | 1,168,158.85 | 26.290000 | 1,455,808.75 | 287,649.90 | 0.20 |
| | | | Base 21.095419 | 1,168,158.85 | 26.290000 | 1,455,808.75 | 287,649.90 | 0.20 |
| 628778102 | N B T BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | | 30,061.000 | Local 26.395320 | 793,469.71 | 38.680000 | 1,162,759.48 | 369,289.77 | 0.16 |
| | | | Base 26.395320 | 793,469.71 | 38.680000 | 1,162,759.48 | 369,289.77 | 0.16 |
| 629209305 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | | | | | | | |
| | | 59,460.000 | Local 16.992646 | 1,010,382.76 | 24.740000 | 1,471,040.40 | 460,657.64 | 0.20 |
| | | | Base 16.992646 | 1,010,382.76 | 24.740000 | 1,471,040.40 | 460,657.64 | 0.20 |
| 62945V109 | NV5 GLOBAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 8,213.000 | Local 122.991393 | 1,010,128.31 | 104.590000 | 858,997.67 | -151,130.64 | 0.12 |
| | | | Base 122.991393 | 1,010,128.31 | 104.590000 | 858,997.67 | -151,130.64 | 0.12 |
| 633707104 | NATIONAL BANK HOLD CL A COMMON STOCK | | | | | | | |
| | | 21,010.000 | Local 31.980091 | 671,901.72 | 45.400000 | 953,854.00 | 281,952.28 | 0.13 |
| | | | Base 31.980091 | 671,901.72 | 45.400000 | 953,854.00 | 281,952.28 | 0.13 |
| 635017106 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 16,178.000 | Local 23.239258 | 375,964.71 | 44.670000 | 722,671.26 | 346,706.55 | 0.10 |
| | | | Base 23.239258 | 375,964.71 | 44.670000 | 722,671.26 | 346,706.55 | 0.10 |
| 637215104 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 3,515.000 | Local 90.331149 | 317,513.99 | 82.250000 | 289,108.75 | -28,405.24 | 0.04 |
| | | | Base 90.331149 | 317,513.99 | 82.250000 | 289,108.75 | -28,405.24 | 0.04 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

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FUND: ATZ5



STATE STREET

As of: January 31, 2022

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 639050103 | NATUS MEDICAL INC COMMON STOCK USD.001 | 23,682.000 | Local 22.829790 | 540,655.09 | 23.040000 | 545,633.28 | 4,978.19 | 0.07 |
| | | | Base 22.829790 | 540,655.09 | 23.040000 | 545,633.28 | 4,978.19 | 0.07 |
| 640079109 | NEENAH INC COMMON STOCK USD.01 | 11,621.000 | Local 36.756493 | 427,147.20 | 46.100000 | 535,728.10 | 108,580.90 | 0.07 |
| | | | Base 36.756493 | 427,147.20 | 46.100000 | 535,728.10 | 108,580.90 | 0.07 |
| 640268108 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | 127,980.000 | Local 13.928712 | 1,782,596.62 | 11.120000 | 1,423,137.60 | -359,459.02 | 0.19 |
| | | | Base 13.928712 | 1,782,596.62 | 11.120000 | 1,423,137.60 | -359,459.02 | 0.19 |
| 64049M209 | NEOGENOMICS INC COMMON STOCK USD.001 | 85,378.000 | Local 21.162841 | 1,806,841.06 | 22.540000 | 1,924,420.12 | 117,579.06 | 0.26 |
| | | | Base 21.162841 | 1,806,841.06 | 22.540000 | 1,924,420.12 | 117,579.06 | 0.26 |
| 64111Q104 | NETGEAR INC COMMON STOCK USD.001 | 20,293.000 | Local 22.393386 | 454,428.98 | 27.670000 | 561,507.31 | 107,078.33 | 0.08 |
| | | | Base 22.393386 | 454,428.98 | 27.670000 | 561,507.31 | 107,078.33 | 0.08 |
| 64115T104 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 51,228.000 | Local 30.104684 | 1,542,202.77 | 31.550000 | 1,616,243.40 | 74,040.63 | 0.22 |
| | | | Base 30.104684 | 1,542,202.77 | 31.550000 | 1,616,243.40 | 74,040.63 | 0.22 |
| 649604501 | NEW YORK MORTGAGE TRUST INC REIT USD.02 | 263,014.000 | Local 5.210411 | 1,370,411.02 | 3.750000 | 986,302.50 | -384,108.52 | 0.13 |
| | | | Base 5.210411 | 1,370,411.02 | 3.750000 | 986,302.50 | -384,108.52 | 0.13 |
| 65341D102 | NEXPOINT RESIDENTIAL REIT USD.01 | 16,156.000 | Local 46.339210 | 748,656.27 | 79.300000 | 1,281,170.80 | 532,514.53 | 0.17 |
| | | | Base 46.339210 | 748,656.27 | 79.300000 | 1,281,170.80 | 532,514.53 | 0.17 |
| 65343C102 | NEXTGEN HEALTHCARE INC COMMON STOCK USD.01 | 39,835.000 | Local 25.146391 | 1,001,706.48 | 19.310000 | 769,213.85 | -232,492.63 | 0.10 |
| | | | Base 25.146391 | 1,001,706.48 | 19.310000 | 769,213.85 | -232,492.63 | 0.10 |
| 66611T108 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 30,241.000 | Local 14.484998 | 438,040.81 | 15.760000 | 476,598.16 | 38,557.35 | 0.06 |
| | | | Base 14.484998 | 438,040.81 | 15.760000 | 476,598.16 | 38,557.35 | 0.06 |

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 667340103 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | | 87,764.000 | Local 12.191521 | 1,069,976.64 | 14.110000 | 1,238,350.04 | 168,373.40 | 0.17 |
| | | | Base 12.191521 | 1,069,976.64 | 14.110000 | 1,238,350.04 | 168,373.40 | 0.17 |
| 66765N105 | NORTHWEST NATURAL HOLDING CO COMMON STOCK | | | | | | | |
| | | 21,309.000 | Local 51.808275 | 1,103,982.54 | 47.340000 | 1,008,768.06 | -95,214.48 | 0.14 |
| | | | Base 51.808275 | 1,103,982.54 | 47.340000 | 1,008,768.06 | -95,214.48 | 0.14 |
| 67011P100 | NOW INC COMMON STOCK USD.01 | | | | | | | |
| | | 76,666.000 | Local 8.705809 | 667,439.53 | 8.890000 | 681,560.74 | 14,121.21 | 0.09 |
| | | | Base 8.705809 | 667,439.53 | 8.890000 | 681,560.74 | 14,121.21 | 0.09 |
| 67098H104 | O I GLASS INC COMMON STOCK | | | | | | | |
| | | 108,751.000 | Local 16.066716 | 1,747,271.42 | 13.310000 | 1,447,475.81 | -299,795.61 | 0.20 |
| | | | Base 16.066716 | 1,747,271.42 | 13.310000 | 1,447,475.81 | -299,795.61 | 0.20 |
| 67103X102 | OFG BANCORP COMMON STOCK USD1.0 | | | | | | | |
| | | 34,566.000 | Local 16.608943 | 574,104.74 | 27.670000 | 956,441.22 | 382,336.48 | 0.13 |
| | | | Base 16.608943 | 574,104.74 | 27.670000 | 956,441.22 | 382,336.48 | 0.13 |
| 671044105 | OSI SYSTEMS INC COMMON STOCK | | | | | | | |
| | | 11,571.000 | Local 59.527606 | 688,793.93 | 82.940000 | 959,698.74 | 270,904.81 | 0.13 |
| | | | Base 59.527606 | 688,793.93 | 82.940000 | 959,698.74 | 270,904.81 | 0.13 |
| 675232102 | OCEANEERING INTL INC COMMON STOCK USD.25 | | | | | | | |
| | | 69,205.000 | Local 12.413004 | 859,041.95 | 13.030000 | 901,741.15 | 42,699.20 | 0.12 |
| | | | Base 12.413004 | 859,041.95 | 13.030000 | 901,741.15 | 42,699.20 | 0.12 |
| 67623C109 | OFFICE PROPERTIES INCOME TRU REIT USD.01 | | | | | | | |
| | | 33,581.000 | Local 49.367927 | 1,657,824.35 | 25.480000 | 855,643.88 | -802,180.47 | 0.12 |
| | | | Base 49.367927 | 1,657,824.35 | 25.480000 | 855,643.88 | -802,180.47 | 0.12 |
| 678026105 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 42,561.000 | Local 18.942837 | 806,226.07 | 6.270000 | 266,857.47 | -539,368.60 | 0.04 |
| | | | Base 18.942837 | 806,226.07 | 6.270000 | 266,857.47 | -539,368.60 | 0.04 |
| 680033107 | OLD NATIONAL BANCORP COMMON STOCK | | | | | | | |
| | | 114,983.000 | Local 14.020654 | 1,612,136.91 | 18.330000 | 2,107,638.39 | 495,501.48 | 0.28 |
| | | | Base 14.020654 | 1,612,136.91 | 18.330000 | 2,107,638.39 | 495,501.48 | 0.28 |

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Holdings

ST OF AZ POOL 204 SMALL CAP

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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 |
| 68162K106 | OLYMPIC STEEL INC COMMON STOCK | | 6,452.000 | 20.186215 | 130,241.46 | 21.290000 | 137,363.08 | 7,121.62 | 0.02 |
| | | Local | | 20.186215 | 130,241.46 | 21.290000 | 137,363.08 | 7,121.62 | 0.02 |
| 68213N109 | OMNICELL INC COMMON STOCK USD.001 | | 30,472.000 | 48.575489 | 1,480,192.30 | 150.140000 | 4,575,066.08 | 3,094,873.78 | 0.62 |
| | | Local | | 48.575489 | 1,480,192.30 | 150.140000 | 4,575,066.08 | 3,094,873.78 | 0.62 |
| 68287N100 | ONESPAN INC COMMON STOCK USD.001 | | 23,834.000 | 13.964726 | 332,835.28 | 16.060000 | 382,774.04 | 49,938.76 | 0.05 |
| | | Local | | 13.964726 | 332,835.28 | 16.060000 | 382,774.04 | 49,938.76 | 0.05 |
| 683344105 | ONTO INNOVATION INC COMMON STOCK | | 34,171.000 | 24.941972 | 852,292.13 | 91.540000 | 3,128,013.34 | 2,275,721.21 | 0.42 |
| | | Local | | 24.941972 | 852,292.13 | 91.540000 | 3,128,013.34 | 2,275,721.21 | 0.42 |
| 68401U204 | OPTIMIZERX CORP COMMON STOCK USD.001 | | 12,322.000 | 67.081983 | 826,584.20 | 44.930000 | 553,627.46 | -272,956.74 | 0.07 |
| | | Local | | 67.081983 | 826,584.20 | 44.930000 | 553,627.46 | -272,956.74 | 0.07 |
| 68554V108 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | | 49,954.000 | 11.641842 | 581,556.59 | 8.850000 | 442,092.90 | -139,463.69 | 0.06 |
| | | Local | | 11.641842 | 581,556.59 | 8.850000 | 442,092.90 | -139,463.69 | 0.06 |
| 68621F102 | ORGANOGENESIS HOLDINGS INC COMMON STOCK | | 43,711.000 | 14.885247 | 650,649.01 | 7.690000 | 336,137.59 | -314,511.42 | 0.05 |
| | | Local | | 14.885247 | 650,649.01 | 7.690000 | 336,137.59 | -314,511.42 | 0.05 |
| 68629Y103 | ORION OFFICE REIT INC REIT USD.01 | | 37,565.000 | 17.907530 | 672,696.36 | 16.640000 | 625,081.60 | -47,614.76 | 0.08 |
| | | Local | | 17.907530 | 672,696.36 | 16.640000 | 625,081.60 | -47,614.76 | 0.08 |
| 68752M108 | ORTHOFIX MEDICAL INC COMMON STOCK USD.1 | | 13,692.000 | 37.998537 | 520,275.97 | 30.400000 | 416,236.80 | -104,039.17 | 0.06 |
| | | Local | | 37.998537 | 520,275.97 | 30.400000 | 416,236.80 | -104,039.17 | 0.06 |
| 690732102 | OWENS + MINOR INC COMMON STOCK USD2.0 | | 52,325.000 | 17.031906 | 891,194.47 | 42.090000 | 2,202,359.25 | 1,311,164.78 | 0.30 |
| | | Local | | 17.031906 | 891,194.47 | 42.090000 | 2,202,359.25 | 1,311,164.78 | 0.30 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 691497309 | OXFORD INDUSTRIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | 11,013.000 | Local | 50.687349 | 558,219.77 | 82.390000 | 907,361.07 | 349,141.30 | 0.12 | |
| | | Base | 50.687349 | 558,219.77 | 82.390000 | 907,361.07 | 349,141.30 | 0.12 | |
| 69318G106 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | 65,873.000 | Local | 6.475470 | 426,558.62 | 15.840000 | 1,043,428.32 | 616,869.70 | 0.14 | |
| | | Base | 6.475470 | 426,558.62 | 15.840000 | 1,043,428.32 | 616,869.70 | 0.14 | |
| 69318J100 | PC CONNECTION INC COMMON STOCK USD.01 | | | | | | | | |
| | 7,633.000 | Local | 49.786874 | 380,023.21 | 43.350000 | 330,890.55 | -49,132.66 | 0.04 | |
| | | Base | 49.786874 | 380,023.21 | 43.350000 | 330,890.55 | -49,132.66 | 0.04 | |
| 69327R101 | PDC ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | 67,528.000 | Local | 41.618029 | 2,810,382.26 | 59.270000 | 4,002,384.56 | 1,192,002.30 | 0.54 | |
| | | Base | 41.618029 | 2,810,382.26 | 59.270000 | 4,002,384.56 | 1,192,002.30 | 0.54 | |
| 693282105 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | | | | | | | | |
| | 20,717.000 | Local | 18.052406 | 373,991.70 | 29.730000 | 615,916.41 | 241,924.71 | 0.08 | |
| | | Base | 18.052406 | 373,991.70 | 29.730000 | 615,916.41 | 241,924.71 | 0.08 | |
| 69336V101 | PGT INNOVATIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | 41,348.000 | Local | 11.661965 | 482,198.91 | 18.990000 | 785,198.52 | 302,999.61 | 0.11 | |
| | | Base | 11.661965 | 482,198.91 | 18.990000 | 785,198.52 | 302,999.61 | 0.11 | |
| 69354N106 | PRA GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 30,243.000 | Local | 31.952209 | 966,330.67 | 46.500000 | 1,406,299.50 | 439,968.83 | 0.19 | |
| | | Base | 31.952209 | 966,330.67 | 46.500000 | 1,406,299.50 | 439,968.83 | 0.19 | |
| 69478X105 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | 65,430.000 | Local | 31.913407 | 2,088,094.19 | 38.250000 | 2,502,697.50 | 414,603.31 | 0.34 | |
| | | Base | 31.913407 | 2,088,094.19 | 38.250000 | 2,502,697.50 | 414,603.31 | 0.34 | |
| 695127100 | PACIRA BIOSCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | 30,889.000 | Local | 39.728602 | 1,227,176.79 | 62.770000 | 1,938,902.53 | 711,725.74 | 0.26 | |
| | | Base | 39.728602 | 1,227,176.79 | 62.770000 | 1,938,902.53 | 711,725.74 | 0.26 | |
| 69753M105 | PALOMAR HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | 16,742.000 | Local | 84.369160 | 1,412,508.47 | 52.750000 | 883,140.50 | -529,367.97 | 0.12 | |
| | | Base | 84.369160 | 1,412,508.47 | 52.750000 | 883,140.50 | -529,367.97 | 0.12 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

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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 |
|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 69888T207 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 31,722.000 | Local 17.696583 | 561,371.02 | 14.100000 | 447,280.20 | -114,090.82 | 0.06 |
| | | | Base 17.696583 | 561,371.02 | 14.100000 | 447,280.20 | -114,090.82 | 0.06 |
| 70014A104 | PARK AEROSPACE CORP COMMON STOCK USD.1 | | | | | | | |
| | | 13,477.000 | Local 22.207865 | 299,295.39 | 13.530000 | 182,343.81 | -116,951.58 | 0.02 |
| | | | Base 22.207865 | 299,295.39 | 13.530000 | 182,343.81 | -116,951.58 | 0.02 |
| 700658107 | PARK NATIONAL CORP COMMON STOCK | | | | | | | |
| | | 10,010.000 | Local 89.178174 | 892,673.52 | 135.460000 | 1,355,954.60 | 463,281.08 | 0.18 |
| | | | Base 89.178174 | 892,673.52 | 135.460000 | 1,355,954.60 | 463,281.08 | 0.18 |
| 703343103 | PATRICK INDUSTRIES INC COMMON STOCK | | | | | | | |
| | | 15,584.000 | Local 44.554441 | 694,336.41 | 64.400000 | 1,003,609.60 | 309,273.19 | 0.14 |
| | | | Base 44.554441 | 694,336.41 | 64.400000 | 1,003,609.60 | 309,273.19 | 0.14 |
| 703481101 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 149,168.000 | Local 5.058353 | 754,544.44 | 9.960000 | 1,485,713.28 | 731,168.84 | 0.20 |
| | | | Base 5.058353 | 754,544.44 | 9.960000 | 1,485,713.28 | 731,168.84 | 0.20 |
| 70788V102 | RANGER OIL CORP A COMMON STOCK | | | | | | | |
| | | 14,623.000 | Local 49.655960 | 726,119.10 | 31.010000 | 453,459.23 | -272,659.87 | 0.06 |
| | | | Base 49.655960 | 726,119.10 | 31.010000 | 453,459.23 | -272,659.87 | 0.06 |
| 70805E109 | PENNANT GROUP INC/THE COMMON STOCK USD.001 | | | | | | | |
| | | 18,760.000 | Local 8.856021 | 166,138.96 | 16.620000 | 311,791.20 | 145,652.24 | 0.04 |
| | | | Base 8.856021 | 166,138.96 | 16.620000 | 311,791.20 | 145,652.24 | 0.04 |
| 70931T103 | PENNYMAC MORTGAGE INVESTMENT REIT USD.01 | | | | | | | |
| | | 67,269.000 | Local 17.552699 | 1,180,752.48 | 17.820000 | 1,198,733.58 | 17,981.10 | 0.16 |
| | | | Base 17.552699 | 1,180,752.48 | 17.820000 | 1,198,733.58 | 17,981.10 | 0.16 |
| 71363P106 | PERDOCEO EDUCATION CORP COMMON STOCK USD.01 | | | | | | | |
| | | 48,615.000 | Local 8.350605 | 405,964.68 | 11.020000 | 535,737.30 | 129,772.62 | 0.07 |
| | | | Base 8.350605 | 405,964.68 | 11.020000 | 535,737.30 | 129,772.62 | 0.07 |
| 71375U101 | PERFICIENT INC COMMON STOCK USD.001 | | | | | | | |
| | | 22,840.000 | Local 26.274275 | 600,104.44 | 104.820000 | 2,394,088.80 | 1,793,984.36 | 0.32 |
| | | | Base 26.274275 | 600,104.44 | 104.820000 | 2,394,088.80 | 1,793,984.36 | 0.32 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 716382106 | PETMED EXPRESS INC COMMON STOCK USD.001 | | | | | | | |
| | | 14,523.000 | Local 17.635467 | 256,119.88 | 25.830000 | 375,129.09 | 119,009.21 | 0.05 |
| | | | Base 17.635467 | 256,119.88 | 25.830000 | 375,129.09 | 119,009.21 | 0.05 |
| 71742Q106 | PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001 | | | | | | | |
| | | 14,103.000 | Local 28.965733 | 408,503.73 | 19.300000 | 272,187.90 | -136,315.83 | 0.04 |
| | | | Base 28.965733 | 408,503.73 | 19.300000 | 272,187.90 | -136,315.83 | 0.04 |
| 719405102 | PHOTRONICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 42,405.000 | Local 10.465584 | 443,793.09 | 17.880000 | 758,201.40 | 314,408.31 | 0.10 |
| | | | Base 10.465584 | 443,793.09 | 17.880000 | 758,201.40 | 314,408.31 | 0.10 |
| 724078100 | PIPER SANDLER COS COMMON STOCK USD.01 | | | | | | | |
| | | 9,788.000 | Local 56.108431 | 549,189.32 | 154.220000 | 1,509,505.36 | 960,316.04 | 0.20 |
| | | | Base 56.108431 | 549,189.32 | 154.220000 | 1,509,505.36 | 960,316.04 | 0.20 |
| 724479100 | PITNEY BOWES INC COMMON STOCK USD1.0 | | | | | | | |
| | | 114,766.000 | Local 5.887524 | 675,687.53 | 6.160000 | 706,958.56 | 31,271.03 | 0.10 |
| | | | Base 5.887524 | 675,687.53 | 6.160000 | 706,958.56 | 31,271.03 | 0.10 |
| 727493108 | PLANTRONICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 29,632.000 | Local 23.405898 | 693,563.56 | 26.650000 | 789,692.80 | 96,129.24 | 0.11 |
| | | | Base 23.405898 | 693,563.56 | 26.650000 | 789,692.80 | 96,129.24 | 0.11 |
| 729132100 | PLEXUS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 19,589.000 | Local 42.812471 | 838,653.49 | 77.520000 | 1,518,539.28 | 679,885.79 | 0.20 |
| | | | Base 42.812471 | 838,653.49 | 77.520000 | 1,518,539.28 | 679,885.79 | 0.20 |
| 739128106 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 6,243.000 | Local 34.899217 | 217,875.81 | 29.860000 | 186,415.98 | -31,459.83 | 0.03 |
| | | | Base 34.899217 | 217,875.81 | 29.860000 | 186,415.98 | -31,459.83 | 0.03 |
| 740367404 | PREFERRED BANK/LOS ANGELES COMMON STOCK | | | | | | | |
| | | 9,507.000 | Local 61.789609 | 587,433.81 | 78.060000 | 742,116.42 | 154,682.61 | 0.10 |
| | | | Base 61.789609 | 587,433.81 | 78.060000 | 742,116.42 | 154,682.61 | 0.10 |
| 74112D101 | PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01 | | | | | | | |
| | | 34,744.000 | Local 52.809481 | 1,834,812.60 | 56.450000 | 1,961,298.80 | 126,486.20 | 0.26 |
| | | | Base 52.809481 | 1,834,812.60 | 56.450000 | 1,961,298.80 | 126,486.20 | 0.26 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 741511109 | PRICESMART INC COMMON STOCK USD.0001 | | | | | | | |
| | | 16,683.000 | Local 68.587518 | 1,144,245.56 | 71.410000 | 1,191,333.03 | 47,087.47 | 0.16 |
| | | | Base 68.587518 | 1,144,245.56 | 71.410000 | 1,191,333.03 | 47,087.47 | 0.16 |
| 74267C106 | PROASSURANCE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 37,435.000 | Local 34.857317 | 1,304,883.66 | 23.960000 | 896,942.60 | -407,941.06 | 0.12 |
| | | | Base 34.857317 | 1,304,883.66 | 23.960000 | 896,942.60 | -407,941.06 | 0.12 |
| 743312100 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 30,402.000 | Local 29.020687 | 882,286.93 | 45.510000 | 1,383,595.02 | 501,308.09 | 0.19 |
| | | | Base 29.020687 | 882,286.93 | 45.510000 | 1,383,595.02 | 501,308.09 | 0.19 |
| 74347M108 | PROPETRO HOLDING CORP COMMON STOCK | | | | | | | |
| | | 58,779.000 | Local 13.919207 | 818,157.05 | 10.510000 | 617,767.29 | -200,389.76 | 0.08 |
| | | | Base 13.919207 | 818,157.05 | 10.510000 | 617,767.29 | -200,389.76 | 0.08 |
| 743713109 | PROTO LABS INC COMMON STOCK USD.001 | | | | | | | |
| | | 19,132.000 | Local 78.975349 | 1,510,956.37 | 50.180000 | 960,043.76 | -550,912.61 | 0.13 |
| | | | Base 78.975349 | 1,510,956.37 | 50.180000 | 960,043.76 | -550,912.61 | 0.13 |
| 74386T105 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | |
| | | 53,552.000 | Local 16.632081 | 890,681.21 | 24.170000 | 1,294,351.84 | 403,670.63 | 0.17 |
| | | | Base 16.632081 | 890,681.21 | 24.170000 | 1,294,351.84 | 403,670.63 | 0.17 |
| 743CVR037 | PROGENIC PHARMACEUTICALS INC. COMMON STOCK | | | | | | | |
| | | 79,656.000 | Local 0.000000 | 0.00 | 0.376400 | 29,982.52 | 29,982.52 | 0.00 |
| | | | Base 0.000000 | 0.00 | 0.376400 | 29,982.52 | 29,982.52 | 0.00 |
| 747316107 | QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0 | | | | | | | |
| | | 9,306.000 | Local 90.661735 | 843,698.11 | 209.170000 | 1,946,536.02 | 1,102,837.91 | 0.26 |
| | | | Base 90.661735 | 843,698.11 | 209.170000 | 1,946,536.02 | 1,102,837.91 | 0.26 |
| 747619104 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | |
| | | 23,245.000 | Local 16.674993 | 387,610.22 | 21.790000 | 506,508.55 | 118,898.33 | 0.07 |
| | | | Base 16.674993 | 387,610.22 | 21.790000 | 506,508.55 | 118,898.33 | 0.07 |
| 74874Q100 | QUINSTREET INC COMMON STOCK USD.001 | | | | | | | |
| | | 34,605.000 | Local 9.898227 | 342,528.16 | 16.090000 | 556,794.45 | 214,266.29 | 0.08 |
| | | | Base 9.898227 | 342,528.16 | 16.090000 | 556,794.45 | 214,266.29 | 0.08 |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|---|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| 749607107 | RLI CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 18,935.000 | 40.164902 | 760,522.42 | 104.780000 | 1,984,009.30 | 1,223,486.88 | 0.27 |
| | | | 40.164902 | 760,522.42 | 104.780000 | 1,984,009.30 | 1,223,486.88 | 0.27 |
| 749660106 | RPC INC COMMON STOCK USD.1 | | | | | | | |
| | | 49,366.000 | 4.799953 | 236,954.46 | 5.910000 | 291,753.06 | 54,798.60 | 0.04 |
| | | | 4.799953 | 236,954.46 | 5.910000 | 291,753.06 | 54,798.60 | 0.04 |
| 74967X103 | RH COMMON STOCK USD.0001 | | | | | | | |
| | | 7,764.000 | 37.290815 | 289,525.89 | 402.820000 | 3,127,494.48 | 2,837,968.59 | 0.42 |
| | | | 37.290815 | 289,525.89 | 402.820000 | 3,127,494.48 | 2,837,968.59 | 0.42 |
| 74971D101 | RPT REALTY REIT USD.01 | | | | | | | |
| | | 58,450.000 | 12.256728 | 716,405.74 | 12.620000 | 737,639.00 | 21,233.26 | 0.10 |
| | | | 12.256728 | 716,405.74 | 12.620000 | 737,639.00 | 21,233.26 | 0.10 |
| 750491102 | RADNET INC COMMON STOCK USD.0001 | | | | | | | |
| | | 30,756.000 | 18.987817 | 583,989.30 | 25.750000 | 791,967.00 | 207,977.70 | 0.11 |
| | | | 18.987817 | 583,989.30 | 25.750000 | 791,967.00 | 207,977.70 | 0.11 |
| 750917106 | RAMBUS INC COMMON STOCK USD.001 | | | | | | | |
| | | 75,839.000 | 12.377411 | 938,690.46 | 25.250000 | 1,914,934.75 | 976,244.29 | 0.26 |
| | | | 12.377411 | 938,690.46 | 25.250000 | 1,914,934.75 | 976,244.29 | 0.26 |
| 75281A109 | RANGE RESOURCES CORP COMMON STOCK USD.01 | | | | | | | |
| | | 173,217.000 | 5.510967 | 954,593.22 | 19.250000 | 3,334,427.25 | 2,379,834.03 | 0.45 |
| | | | 5.510967 | 954,593.22 | 19.250000 | 3,334,427.25 | 2,379,834.03 | 0.45 |
| 75508B104 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | | | | | | | |
| | | 44,198.000 | 13.343311 | 589,747.68 | 6.230000 | 275,353.54 | -314,394.14 | 0.04 |
| | | | 13.343311 | 589,747.68 | 6.230000 | 275,353.54 | -314,394.14 | 0.04 |
| 75524W108 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | | | | | | | |
| | | 13,100.000 | 30.840811 | 404,014.62 | 29.760000 | 389,856.00 | -14,158.62 | 0.05 |
| | | | 30.840811 | 404,014.62 | 29.760000 | 389,856.00 | -14,158.62 | 0.05 |
| 75574U101 | READY CAPITAL CORP REIT USD.0001 | | | | | | | |
| | | 42,872.000 | 13.896038 | 595,750.96 | 14.240000 | 610,497.28 | 14,746.32 | 0.08 |
| | | | 13.896038 | 595,750.96 | 14.240000 | 610,497.28 | 14,746.32 | 0.08 |

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|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 75605Y106 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 80,847.000 | Local 7.420582 | 599,931.79 | 16.500000 | 1,333,975.50 | 734,043.71 | 0.18 |
| | | | Base 7.420582 | 599,931.79 | 16.500000 | 1,333,975.50 | 734,043.71 | 0.18 |
| 75689M101 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | | | | | | | |
| | | 10,898.000 | Local 30.871689 | 336,439.67 | 14.750000 | 160,745.50 | -175,694.17 | 0.02 |
| | | | Base 30.871689 | 336,439.67 | 14.750000 | 160,745.50 | -175,694.17 | 0.02 |
| 758075402 | REDWOOD TRUST INC REIT USD.01 | | | | | | | |
| | | 79,521.000 | Local 11.630244 | 924,848.61 | 12.330000 | 980,493.93 | 55,645.32 | 0.13 |
| | | | Base 11.630244 | 924,848.61 | 12.330000 | 980,493.93 | 55,645.32 | 0.13 |
| 75901B107 | REGENXBIO INC COMMON STOCK USD.0001 | | | | | | | |
| | | 26,099.000 | Local 56.306703 | 1,469,548.64 | 26.400000 | 689,013.60 | -780,535.04 | 0.09 |
| | | | Base 56.306703 | 1,469,548.64 | 26.400000 | 689,013.60 | -780,535.04 | 0.09 |
| 75970E107 | RENASANT CORP COMMON STOCK USD5.0 | | | | | | | |
| | | 38,657.000 | Local 32.215198 | 1,245,342.90 | 36.780000 | 1,421,804.46 | 176,461.56 | 0.19 |
| | | | Base 32.215198 | 1,245,342.90 | 36.780000 | 1,421,804.46 | 176,461.56 | 0.19 |
| 75972A301 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | | | | | | | |
| | | 34,860.000 | Local 24.960559 | 870,125.10 | 40.260000 | 1,403,463.60 | 533,338.50 | 0.19 |
| | | | Base 24.960559 | 870,125.10 | 40.260000 | 1,403,463.60 | 533,338.50 | 0.19 |
| 76009N100 | RENT A CENTER INC COMMON STOCK USD.01 | | | | | | | |
| | | 41,940.000 | Local 23.106212 | 969,074.52 | 42.150000 | 1,767,771.00 | 798,696.48 | 0.24 |
| | | | Base 23.106212 | 969,074.52 | 42.150000 | 1,767,771.00 | 798,696.48 | 0.24 |
| 76118Y104 | RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | | 100,124.000 | Local 13.940601 | 1,395,788.70 | 24.780000 | 2,481,072.72 | 1,085,284.02 | 0.33 |
| | | | Base 13.940601 | 1,395,788.70 | 24.780000 | 2,481,072.72 | 1,085,284.02 | 0.33 |
| 76122Q105 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | | | | | | | |
| | | 21,632.000 | Local 12.356718 | 267,300.52 | 17.430000 | 377,045.76 | 109,745.24 | 0.05 |
| | | | Base 12.356718 | 267,300.52 | 17.430000 | 377,045.76 | 109,745.24 | 0.05 |
| 76131N101 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | | | | | | | |
| | | 84,201.000 | Local 15.677623 | 1,320,071.52 | 18.530000 | 1,560,244.53 | 240,173.01 | 0.21 |
| | | | Base 15.677623 | 1,320,071.52 | 18.530000 | 1,560,244.53 | 240,173.01 | 0.21 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 761624105 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | 3,643.000 | Local | 61.455657 | 223,882.96 | 96.430000 | 351,294.49 | 127,411.53 | 0.05 | |
| | | Base | 61.455657 | 223,882.96 | 96.430000 | 351,294.49 | 127,411.53 | 0.05 | |
| 775133101 | ROGERS CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 12,988.000 | Local | 82.452742 | 1,070,896.21 | 272.950000 | 3,545,074.60 | 2,474,178.39 | 0.48 | |
| | | Base | 82.452742 | 1,070,896.21 | 272.950000 | 3,545,074.60 | 2,474,178.39 | 0.48 | |
| 783332109 | RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 22,005.000 | Local | 9.863849 | 217,054.00 | 20.030000 | 440,760.15 | 223,706.15 | 0.06 | |
| | | Base | 9.863849 | 217,054.00 | 20.030000 | 440,760.15 | 223,706.15 | 0.06 | |
| 783859101 | S + T BANCORP INC COMMON STOCK USD2.5 | | | | | | | | |
| | 27,287.000 | Local | 26.296353 | 717,548.58 | 30.810000 | 840,712.47 | 123,163.89 | 0.11 | |
| | | Base | 26.296353 | 717,548.58 | 30.810000 | 840,712.47 | 123,163.89 | 0.11 | |
| 78454L100 | SM ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | 84,235.000 | Local | 12.795509 | 1,077,829.69 | 32.810000 | 2,763,750.35 | 1,685,920.66 | 0.37 | |
| | | Base | 12.795509 | 1,077,829.69 | 32.810000 | 2,763,750.35 | 1,685,920.66 | 0.37 | |
| 784635104 | SPX CORP COMMON STOCK USD.01 | | | | | | | | |
| | 31,491.000 | Local | 21.884856 | 689,176.01 | 52.180000 | 1,643,200.38 | 954,024.37 | 0.22 | |
| | | Base | 21.884856 | 689,176.01 | 52.180000 | 1,643,200.38 | 954,024.37 | 0.22 | |
| 78463M107 | SPS COMMERCE INC COMMON STOCK USD.001 | | | | | | | | |
| | 24,939.000 | Local | 47.090437 | 1,174,388.41 | 123.850000 | 3,088,695.15 | 1,914,306.74 | 0.42 | |
| | | Base | 47.090437 | 1,174,388.41 | 123.850000 | 3,088,695.15 | 1,914,306.74 | 0.42 | |
| 78469X107 | SPX FLOW INC COMMON STOCK USD.01 | | | | | | | | |
| | 29,104.000 | Local | 36.995203 | 1,076,708.39 | 86.200000 | 2,508,764.80 | 1,432,056.41 | 0.34 | |
| | | Base | 36.995203 | 1,076,708.39 | 86.200000 | 2,508,764.80 | 1,432,056.41 | 0.34 | |
| 78645L100 | SAFEHOLD INC REIT USD.01 | | | | | | | | |
| | 9,805.000 | Local | 47.096344 | 461,779.65 | 61.900000 | 606,929.50 | 145,149.85 | 0.08 | |
| | | Base | 47.096344 | 461,779.65 | 61.900000 | 606,929.50 | 145,149.85 | 0.08 | |
| 78648T100 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 9,869.000 | Local | 59.602713 | 588,219.17 | 82.330000 | 812,514.77 | 224,295.60 | 0.11 | |
| | | Base | 59.602713 | 588,219.17 | 82.330000 | 812,514.77 | 224,295.60 | 0.11 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | | |
|--------------------------------|--|--|------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 790148100 | ST JOE CO/THE COMMON STOCK | | 22,866.000 | Local | 23.273358 | 532,168.60 | 48.510000 | 1,109,229.66 | 577,061.06 | 0.15 |
| | | | | Base | 23.273358 | 532,168.60 | 48.510000 | 1,109,229.66 | 577,061.06 | 0.15 |
| 79546E104 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | | 78,382.000 | Local | 9.177485 | 719,349.60 | 17.170000 | 1,345,818.94 | 626,469.34 | 0.18 |
| | | | | Base | 9.177485 | 719,349.60 | 17.170000 | 1,345,818.94 | 626,469.34 | 0.18 |
| 800422107 | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | | 6,152.000 | Local | 75.697131 | 465,688.75 | 79.100000 | 486,623.20 | 20,934.45 | 0.07 |
| | | | | Base | 75.697131 | 465,688.75 | 79.100000 | 486,623.20 | 20,934.45 | 0.07 |
| 801056102 | SANMINA CORP COMMON STOCK USD.01 | | 44,642.000 | Local | 21.076911 | 940,915.46 | 37.820000 | 1,688,360.44 | 747,444.98 | 0.23 |
| | | | | Base | 21.076911 | 940,915.46 | 37.820000 | 1,688,360.44 | 747,444.98 | 0.23 |
| 804395101 | SAUL CENTERS INC REIT USD.01 | | 9,039.000 | Local | 41.949230 | 379,179.09 | 49.380000 | 446,345.82 | 67,166.73 | 0.06 |
| | | | | Base | 41.949230 | 379,179.09 | 49.380000 | 446,345.82 | 67,166.73 | 0.06 |
| 806037107 | SCANSOURCE INC COMMON STOCK | | 17,704.000 | Local | 32.817851 | 581,007.24 | 31.180000 | 552,010.72 | -28,996.52 | 0.07 |
| | | | | Base | 32.817851 | 581,007.24 | 31.180000 | 552,010.72 | -28,996.52 | 0.07 |
| 807066105 | SCHOLASTIC CORP COMMON STOCK USD.01 | | 21,123.000 | Local | 32.306856 | 682,417.72 | 41.020000 | 866,465.46 | 184,047.74 | 0.12 |
| | | | | Base | 32.306856 | 682,417.72 | 41.020000 | 866,465.46 | 184,047.74 | 0.12 |
| 808541106 | SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1 | | 21,814.000 | Local | 31.493689 | 687,003.34 | 30.270000 | 660,309.78 | -26,693.56 | 0.09 |
| | | | | Base | 31.493689 | 687,003.34 | 30.270000 | 660,309.78 | -26,693.56 | 0.09 |
| 811054402 | EW SCRIPPS CO/THE A COMMON STOCK USD.01 | | 39,651.000 | Local | 14.784027 | 586,201.47 | 20.500000 | 812,845.50 | 226,644.03 | 0.11 |
| | | | | Base | 14.784027 | 586,201.47 | 20.500000 | 812,845.50 | 226,644.03 | 0.11 |
| 811707801 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | | 40,462.000 | Local | 26.859981 | 1,086,808.57 | 36.500000 | 1,476,863.00 | 390,054.43 | 0.20 |
| | | | | Base | 26.859981 | 1,086,808.57 | 36.500000 | 1,476,863.00 | 390,054.43 | 0.20 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 81619Q105 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | |
| | | 73,487.000 | Local 15.340292 | 1,127,312.07 | 23.230000 | 1,707,103.01 | 579,790.94 | 0.23 |
| | | | Base 15.340292 | 1,127,312.07 | 23.230000 | 1,707,103.01 | 579,790.94 | 0.23 |
| 816307300 | SELECTQUOTE INC COMMON STOCK USD.01 | | | | | | | |
| | | 86,409.000 | Local 12.630199 | 1,091,362.85 | 7.390000 | 638,562.51 | -452,800.34 | 0.09 |
| | | | Base 12.630199 | 1,091,362.85 | 7.390000 | 638,562.51 | -452,800.34 | 0.09 |
| 817070501 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | | | | | | | |
| | | 4,350.000 | Local 30.023193 | 130,600.89 | 46.750000 | 203,362.50 | 72,761.61 | 0.03 |
| | | | Base 30.023193 | 130,600.89 | 46.750000 | 203,362.50 | 72,761.61 | 0.03 |
| 81761L102 | SERVICE PROPERTIES TRUST REIT USD.01 | | | | | | | |
| | | 114,482.000 | Local 12.345812 | 1,413,373.23 | 8.550000 | 978,821.10 | -434,552.13 | 0.13 |
| | | | Base 12.345812 | 1,413,373.23 | 8.550000 | 978,821.10 | -434,552.13 | 0.13 |
| 81768T108 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | | | | | | | |
| | | 33,833.000 | Local 31.380336 | 1,061,690.91 | 84.870000 | 2,871,406.71 | 1,809,715.80 | 0.39 |
| | | | Base 31.380336 | 1,061,690.91 | 84.870000 | 2,871,406.71 | 1,809,715.80 | 0.39 |
| 819047101 | SHAKE SHACK INC CLASS A COMMON STOCK USD.01 | | | | | | | |
| | | 27,141.000 | Local 54.206300 | 1,471,213.20 | 66.070000 | 1,793,205.87 | 321,992.67 | 0.24 |
| | | | Base 54.206300 | 1,471,213.20 | 66.070000 | 1,793,205.87 | 321,992.67 | 0.24 |
| 82312B106 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | | | | | | | |
| | | 34,648.000 | Local 37.559255 | 1,301,353.07 | 22.770000 | 788,934.96 | -512,418.11 | 0.11 |
| | | | Base 37.559255 | 1,301,353.07 | 22.770000 | 788,934.96 | -512,418.11 | 0.11 |
| 824889109 | SHOE CARNIVAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 12,141.000 | Local 16.576882 | 201,259.93 | 34.160000 | 414,736.56 | 213,476.63 | 0.06 |
| | | | Base 16.576882 | 201,259.93 | 34.160000 | 414,736.56 | 213,476.63 | 0.06 |
| 825690100 | SHUTTERSTOCK INC COMMON STOCK USD.01 | | | | | | | |
| | | 16,220.000 | Local 52.216471 | 846,951.16 | 96.970000 | 1,572,853.40 | 725,902.24 | 0.21 |
| | | | Base 52.216471 | 846,951.16 | 96.970000 | 1,572,853.40 | 725,902.24 | 0.21 |
| 828730200 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | | | | | | |
| | | 79,628.000 | Local 23.031742 | 1,833,971.59 | 28.600000 | 2,277,360.80 | 443,389.21 | 0.31 |
| | | | Base 23.031742 | 1,833,971.59 | 28.600000 | 2,277,360.80 | 443,389.21 | 0.31 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

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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 |
| 82900L102 | SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001 | | | | | | | | |
| | 58,481.000 | Local | 31.592771 | 1,847,576.82 | 35.230000 | 2,060,285.63 | 212,708.81 | 0.28 | |
| | | Base | 31.592771 | 1,847,576.82 | 35.230000 | 2,060,285.63 | 212,708.81 | 0.28 | |
| 829214105 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | | | | | | | | |
| | 10,898.000 | Local | 59.783456 | 651,520.10 | 42.520000 | 463,382.96 | -188,137.14 | 0.06 | |
| | | Base | 59.783456 | 651,520.10 | 42.520000 | 463,382.96 | -188,137.14 | 0.06 | |
| 82981J109 | SITE CENTERS CORP REIT USD.1 | | | | | | | | |
| | 124,498.000 | Local | 8.944480 | 1,113,569.83 | 14.810000 | 1,843,815.38 | 730,245.55 | 0.25 | |
| | | Base | 8.944480 | 1,113,569.83 | 14.810000 | 1,843,815.38 | 730,245.55 | 0.25 | |
| 830879102 | SKYWEST INC COMMON STOCK | | | | | | | | |
| | 34,936.000 | Local | 22.165814 | 774,384.89 | 38.150000 | 1,332,808.40 | 558,423.51 | 0.18 | |
| | | Base | 22.165814 | 774,384.89 | 38.150000 | 1,332,808.40 | 558,423.51 | 0.18 | |
| 83125X103 | SLEEP NUMBER CORP COMMON STOCK USD.01 | | | | | | | | |
| | 15,704.000 | Local | 25.818237 | 405,449.59 | 71.500000 | 1,122,836.00 | 717,386.41 | 0.15 | |
| | | Base | 25.818237 | 405,449.59 | 71.500000 | 1,122,836.00 | 717,386.41 | 0.15 | |
| 83545G102 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | 14,389.000 | Local | 18.902714 | 271,991.15 | 51.010000 | 733,982.89 | 461,991.74 | 0.10 | |
| | | Base | 18.902714 | 271,991.15 | 51.010000 | 733,982.89 | 461,991.74 | 0.10 | |
| 838518108 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | | | | | | | | |
| | 77,976.000 | Local | 26.919582 | 2,099,081.31 | 25.020000 | 1,950,959.52 | -148,121.79 | 0.26 | |
| | | Base | 26.919582 | 2,099,081.31 | 25.020000 | 1,950,959.52 | -148,121.79 | 0.26 | |
| 84470P109 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | | | | | | | | |
| | 22,382.000 | Local | 29.690020 | 664,522.02 | 41.900000 | 937,805.80 | 273,283.78 | 0.13 | |
| | | Base | 29.690020 | 664,522.02 | 41.900000 | 937,805.80 | 273,283.78 | 0.13 | |
| 845467109 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | 703,832.000 | Local | 3.288413 | 2,314,490.44 | 4.400000 | 3,096,860.80 | 782,370.36 | 0.42 | |
| | | Base | 3.288413 | 2,314,490.44 | 4.400000 | 3,096,860.80 | 782,370.36 | 0.42 | |
| 847215100 | SPARTANNASH CO COMMON STOCK | | | | | | | | |
| | 24,925.000 | Local | 20.263000 | 505,055.27 | 24.570000 | 612,407.25 | 107,351.98 | 0.08 | |
| | | Base | 20.263000 | 505,055.27 | 24.570000 | 612,407.25 | 107,351.98 | 0.08 | |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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 |
| 84763A108 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | 113,694.000 | Local | | 7.146970 | 812,567.59 | 0.701300 | 79,733.60 | -732,833.99 | 0.01 |
| | | Base | | 7.146970 | 812,567.59 | 0.701300 | 79,733.60 | -732,833.99 | 0.01 |
| 853666105 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | | | | | | | | |
| | 13,272.000 | Local | | 28.208656 | 374,385.28 | 47.870000 | 635,330.64 | 260,945.36 | 0.09 |
| | | Base | | 28.208656 | 374,385.28 | 47.870000 | 635,330.64 | 260,945.36 | 0.09 |
| 854231107 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | | | | | | | | |
| | 8,467.000 | Local | | 51.815160 | 438,718.96 | 99.350000 | 841,196.45 | 402,477.49 | 0.11 |
| | | Base | | 51.815160 | 438,718.96 | 99.350000 | 841,196.45 | 402,477.49 | 0.11 |
| 858586100 | STEPAN CO COMMON STOCK USD1.0 | | | | | | | | |
| | 14,767.000 | Local | | 63.832011 | 942,607.31 | 110.160000 | 1,626,732.72 | 684,125.41 | 0.22 |
| | | Base | | 63.832011 | 942,607.31 | 110.160000 | 1,626,732.72 | 684,125.41 | 0.22 |
| 860372101 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | | | | | | | | |
| | 18,647.000 | Local | | 29.771976 | 555,158.03 | 71.430000 | 1,331,955.21 | 776,797.18 | 0.18 |
| | | Base | | 29.771976 | 555,158.03 | 71.430000 | 1,331,955.21 | 776,797.18 | 0.18 |
| 861896108 | STONEX GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 11,680.000 | Local | | 35.145586 | 410,500.45 | 65.610000 | 766,324.80 | 355,824.35 | 0.10 |
| | | Base | | 35.145586 | 410,500.45 | 65.610000 | 766,324.80 | 355,824.35 | 0.10 |
| 86272C103 | STRATEGIC EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | 15,694.000 | Local | | 76.603314 | 1,202,212.41 | 59.660000 | 936,304.04 | -265,908.37 | 0.13 |
| | | Base | | 76.603314 | 1,202,212.41 | 59.660000 | 936,304.04 | -265,908.37 | 0.13 |
| 864159108 | STURM RUGER + CO INC COMMON STOCK USD1.0 | | | | | | | | |
| | 12,202.000 | Local | | 42.496500 | 518,542.29 | 67.230000 | 820,340.46 | 301,798.17 | 0.11 |
| | | Base | | 42.496500 | 518,542.29 | 67.230000 | 820,340.46 | 301,798.17 | 0.11 |
| 866082100 | SUMMIT HOTEL PROPERTIES INC REIT | | | | | | | | |
| | 73,818.000 | Local | | 11.902631 | 878,628.43 | 9.420000 | 695,365.56 | -183,262.87 | 0.09 |
| | | Base | | 11.902631 | 878,628.43 | 9.420000 | 695,365.56 | -183,262.87 | 0.09 |
| 86722A103 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | 57,612.000 | Local | | 9.861899 | 568,163.71 | 6.850000 | 394,642.20 | -173,521.51 | 0.05 |
| | | Base | | 9.861899 | 568,163.71 | 6.850000 | 394,642.20 | -173,521.51 | 0.05 |

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View Date: February 8, 2022

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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 |
| 868459108 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | 36,878.000 | Local | 20.507875 | 756,289.42 | 30.850000 | 1,137,686.30 | 381,396.88 | 0.15 | |
| | | Base | 20.507875 | 756,289.42 | 30.850000 | 1,137,686.30 | 381,396.88 | 0.15 | |
| 868873100 | SURMODICS INC COMMON STOCK USD.05 | | | | | | | | |
| | 9,619.000 | Local | 23.879460 | 229,696.53 | 45.680000 | 439,395.92 | 209,699.39 | 0.06 | |
| | | Base | 23.879460 | 229,696.53 | 45.680000 | 439,395.92 | 209,699.39 | 0.06 | |
| 871332102 | SYLVAMO CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 24,467.000 | Local | 30.925718 | 756,659.54 | 29.790000 | 728,871.93 | -27,787.61 | 0.10 | |
| | | Base | 30.925718 | 756,659.54 | 29.790000 | 728,871.93 | -27,787.61 | 0.10 | |
| 87305R109 | TTM TECHNOLOGIES COMMON STOCK USD.001 | | | | | | | | |
| | 72,367.000 | Local | 12.261634 | 887,337.67 | 13.460000 | 974,059.82 | 86,722.15 | 0.13 | |
| | | Base | 12.261634 | 887,337.67 | 13.460000 | 974,059.82 | 86,722.15 | 0.13 | |
| 873379101 | TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001 | | | | | | | | |
| | 16,408.000 | Local | 43.792402 | 718,545.73 | 10.790000 | 177,042.32 | -541,503.41 | 0.02 | |
| | | Base | 43.792402 | 718,545.73 | 10.790000 | 177,042.32 | -541,503.41 | 0.02 | |
| 87357P100 | TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001 | | | | | | | | |
| | 13,746.000 | Local | 36.168167 | 497,167.63 | 15.770000 | 216,774.42 | -280,393.21 | 0.03 | |
| | | Base | 36.168167 | 497,167.63 | 15.770000 | 216,774.42 | -280,393.21 | 0.03 | |
| 87484T108 | TALOS ENERGY INC COMMON STOCK | | | | | | | | |
| | 28,390.000 | Local | 16.324693 | 463,458.04 | 10.640000 | 302,069.60 | -161,388.44 | 0.04 | |
| | | Base | 16.324693 | 463,458.04 | 10.640000 | 302,069.60 | -161,388.44 | 0.04 | |
| 875465106 | TANGER FACTORY OUTLET CENTER REIT USD.01 | | | | | | | | |
| | 72,108.000 | Local | 14.694259 | 1,059,573.64 | 17.010000 | 1,226,557.08 | 166,983.44 | 0.17 | |
| | | Base | 14.694259 | 1,059,573.64 | 17.010000 | 1,226,557.08 | 166,983.44 | 0.17 | |
| 87874R100 | TECHTARGET COMMON STOCK USD.001 | | | | | | | | |
| | 17,986.000 | Local | 32.505032 | 584,635.50 | 82.940000 | 1,491,758.84 | 907,123.34 | 0.20 | |
| | | Base | 32.505032 | 584,635.50 | 82.940000 | 1,491,758.84 | 907,123.34 | 0.20 | |
| 879433829 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | | | | | | | |
| | 68,506.000 | Local | 20.386765 | 1,396,615.70 | 19.800000 | 1,356,418.80 | -40,196.90 | 0.18 | |
| | | Base | 20.386765 | 1,396,615.70 | 19.800000 | 1,356,418.80 | -40,196.90 | 0.18 | |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 880345103 | TENNANT CO COMMON STOCK USD.375 | | | | | | | | |
| | 12,854.000 | Local | 51.876377 | 666,818.95 | 77.170000 | 991,943.18 | 325,124.23 | 0.13 | |
| | | Base | 51.876377 | 666,818.95 | 77.170000 | 991,943.18 | 325,124.23 | 0.13 | |
| 88337F105 | ODP CORP/THE COMMON STOCK USD.01 | | | | | | | | |
| | 77,331.000 | Local | 24.687136 | 1,909,080.94 | 44.230000 | 3,420,350.13 | 1,511,269.19 | 0.46 | |
| | | Base | 24.687136 | 1,909,080.94 | 44.230000 | 3,420,350.13 | 1,511,269.19 | 0.46 | |
| 88554D205 | 3D SYSTEMS CORP COMMON STOCK USD.001 | | | | | | | | |
| | 88,573.000 | Local | 11.993773 | 1,062,324.47 | 17.900000 | 1,585,456.70 | 523,132.23 | 0.21 | |
| | | Base | 11.993773 | 1,062,324.47 | 17.900000 | 1,585,456.70 | 523,132.23 | 0.21 | |
| 886029206 | THRYV HOLDINGS INC COMMON STOCK | | | | | | | | |
| | 11,776.000 | Local | 37.297605 | 439,216.60 | 32.430000 | 381,895.68 | -57,320.92 | 0.05 | |
| | | Base | 37.297605 | 439,216.60 | 32.430000 | 381,895.68 | -57,320.92 | 0.05 | |
| 887399103 | TIMKENSTEEL CORP COMMON STOCK | | | | | | | | |
| | 28,518.000 | Local | 14.436559 | 411,701.79 | 14.030000 | 400,107.54 | -11,594.25 | 0.05 | |
| | | Base | 14.436559 | 411,701.79 | 14.030000 | 400,107.54 | -11,594.25 | 0.05 | |
| 88830M102 | TITAN INTERNATIONAL INC COMMON STOCK | | | | | | | | |
| | 35,471.000 | Local | 15.611352 | 553,750.26 | 9.750000 | 345,842.25 | -207,908.01 | 0.05 | |
| | | Base | 15.611352 | 553,750.26 | 9.750000 | 345,842.25 | -207,908.01 | 0.05 | |
| 88870R102 | TIVITY HEALTH INC COMMON STOCK USD.001 | | | | | | | | |
| | 30,705.000 | Local | 17.811269 | 546,895.02 | 25.440000 | 781,135.20 | 234,240.18 | 0.11 | |
| | | Base | 17.811269 | 546,895.02 | 25.440000 | 781,135.20 | 234,240.18 | 0.11 | |
| 890110109 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | 8,234.000 | Local | 54.746031 | 450,778.82 | 79.560000 | 655,097.04 | 204,318.22 | 0.09 | |
| | | Base | 54.746031 | 450,778.82 | 79.560000 | 655,097.04 | 204,318.22 | 0.09 | |
| 890516107 | TOOTSIE ROLL INDS COMMON STOCK USD.694 | | | | | | | | |
| | 12,001.000 | Local | 36.361888 | 436,379.02 | 33.950000 | 407,433.95 | -28,945.07 | 0.05 | |
| | | Base | 36.361888 | 436,379.02 | 33.950000 | 407,433.95 | -28,945.07 | 0.05 | |
| 894650100 | TREDEGAR CORP COMMON STOCK | | | | | | | | |
| | 17,782.000 | Local | 18.142861 | 322,616.36 | 11.750000 | 208,938.50 | -113,677.86 | 0.03 | |
| | | Base | 18.142861 | 322,616.36 | 11.750000 | 208,938.50 | -113,677.86 | 0.03 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 89469A104 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 38,683.000 | Local 38.521590 | 1,490,130.65 | 38.730000 | 1,498,192.59 | 8,061.94 | 0.20 |
| | | | Base 38.521590 | 1,490,130.65 | 38.730000 | 1,498,192.59 | 8,061.94 | 0.20 |
| 89679E300 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 16,377.000 | Local 47.520333 | 778,240.50 | 87.480000 | 1,432,659.96 | 654,419.46 | 0.19 |
| | | | Base 47.520333 | 778,240.50 | 87.480000 | 1,432,659.96 | 654,419.46 | 0.19 |
| 896818101 | TRIUMPH GROUP INC COMMON STOCK USD.001 | 44,804.000 | Local 22.464398 | 1,006,494.89 | 18.220000 | 816,328.88 | -190,166.01 | 0.11 |
| | | | Base 22.464398 | 1,006,494.89 | 18.220000 | 816,328.88 | -190,166.01 | 0.11 |
| 89785X101 | TRUEBLUE INC COMMON STOCK | 24,604.000 | Local 18.522098 | 455,717.70 | 26.600000 | 654,466.40 | 198,748.70 | 0.09 |
| | | | Base 18.522098 | 455,717.70 | 26.600000 | 654,466.40 | 198,748.70 | 0.09 |
| 898202106 | TRUPANION INC COMMON STOCK USD.00001 | 23,794.000 | Local 81.870319 | 1,948,022.38 | 95.250000 | 2,266,378.50 | 318,356.12 | 0.31 |
| | | | Base 81.870319 | 1,948,022.38 | 95.250000 | 2,266,378.50 | 318,356.12 | 0.31 |
| 898349204 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 13,327.000 | Local 29.269228 | 390,071.00 | 33.900000 | 451,785.30 | 61,714.30 | 0.06 |
| | | | Base 29.269228 | 390,071.00 | 33.900000 | 451,785.30 | 61,714.30 | 0.06 |
| 898402102 | TRUSTMARK CORP COMMON STOCK | 43,305.000 | Local 31.255089 | 1,353,501.63 | 32.580000 | 1,410,876.90 | 57,375.27 | 0.19 |
| | | | Base 31.255089 | 1,353,501.63 | 32.580000 | 1,410,876.90 | 57,375.27 | 0.19 |
| 89854H102 | TTEC HOLDINGS INC COMMON STOCK USD.01 | 12,708.000 | Local 31.878864 | 405,116.61 | 80.090000 | 1,017,783.72 | 612,667.11 | 0.14 |
| | | | Base 31.878864 | 405,116.61 | 80.090000 | 1,017,783.72 | 612,667.11 | 0.14 |
| 899896104 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 33,896.000 | Local 13.206179 | 447,636.65 | 15.420000 | 522,676.32 | 75,039.67 | 0.07 |
| | | | Base 13.206179 | 447,636.65 | 15.420000 | 522,676.32 | 75,039.67 | 0.07 |
| 90187B408 | TWO HARBORS INVESTMENT CORP REIT CNY1.0 | 238,479.000 | Local 7.222863 | 1,722,501.19 | 5.750000 | 1,371,254.25 | -351,246.94 | 0.18 |
| | | | Base 7.222863 | 1,722,501.19 | 5.750000 | 1,371,254.25 | -351,246.94 | 0.18 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 902104108 | II VI INC COMMON STOCK | | | | | | | | |
| | 18,997.000 | Local | 27.483606 | 522,106.07 | 63.400000 | 1,204,409.80 | 682,303.73 | 0.16 | |
| | | Base | 27.483606 | 522,106.07 | 63.400000 | 1,204,409.80 | 682,303.73 | 0.16 | |
| 90278Q108 | UFP INDUSTRIES INC COMMON STOCK | | | | | | | | |
| | 42,916.000 | Local | 24.842907 | 1,066,158.20 | 79.860000 | 3,427,271.76 | 2,361,113.56 | 0.46 | |
| | | Base | 24.842907 | 1,066,158.20 | 79.860000 | 3,427,271.76 | 2,361,113.56 | 0.46 | |
| 90328M107 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | 8,097.000 | Local | 67.380295 | 545,578.25 | 95.580000 | 773,911.26 | 228,333.01 | 0.10 | |
| | | Base | 67.380295 | 545,578.25 | 95.580000 | 773,911.26 | 228,333.01 | 0.10 | |
| 90337L108 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | | | | | | | | |
| | 8,954.000 | Local | 62.567253 | 560,227.18 | 96.770000 | 866,478.58 | 306,251.40 | 0.12 | |
| | | Base | 62.567253 | 560,227.18 | 96.770000 | 866,478.58 | 306,251.40 | 0.12 | |
| 90346E103 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | 51,711.000 | Local | 23.921812 | 1,237,020.83 | 9.550000 | 493,840.05 | -743,180.78 | 0.07 | |
| | | Base | 23.921812 | 1,237,020.83 | 9.550000 | 493,840.05 | -743,180.78 | 0.07 | |
| 90385V107 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | 31,136.000 | Local | 25.789607 | 802,985.19 | 50.420000 | 1,569,877.12 | 766,891.93 | 0.21 | |
| | | Base | 25.789607 | 802,985.19 | 50.420000 | 1,569,877.12 | 766,891.93 | 0.21 | |
| 904677200 | UNIFI INC COMMON STOCK USD.1 | | | | | | | | |
| | 9,636.000 | Local | 26.226076 | 252,714.47 | 19.010000 | 183,180.36 | -69,534.11 | 0.02 | |
| | | Base | 26.226076 | 252,714.47 | 19.010000 | 183,180.36 | -69,534.11 | 0.02 | |
| 904708104 | UNIFIRST CORP/MA COMMON STOCK USD.1 | | | | | | | | |
| | 10,558.000 | Local | 102.440995 | 1,081,572.03 | 190.090000 | 2,006,970.22 | 925,398.19 | 0.27 | |
| | | Base | 102.440995 | 1,081,572.03 | 190.090000 | 2,006,970.22 | 925,398.19 | 0.27 | |
| 909214306 | UNISYS CORP COMMON STOCK USD.01 | | | | | | | | |
| | 46,566.000 | Local | 16.180451 | 753,458.86 | 18.250000 | 849,829.50 | 96,370.64 | 0.11 | |
| | | Base | 16.180451 | 753,458.86 | 18.250000 | 849,829.50 | 96,370.64 | 0.11 | |
| 90984P303 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | | | | | | | | |
| | 72,573.000 | Local | 21.836802 | 1,584,762.20 | 35.390000 | 2,568,358.47 | 983,596.27 | 0.35 | |
| | | Base | 21.836802 | 1,584,762.20 | 35.390000 | 2,568,358.47 | 983,596.27 | 0.35 | |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 910340108 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | 14,957.000 | Local | 26.182906 | 391,617.72 | 24.940000 | 373,027.58 | -18,590.14 | 0.05 | |
| | | Base | 26.182906 | 391,617.72 | 24.940000 | 373,027.58 | -18,590.14 | 0.05 | |
| 911163103 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | 39,075.000 | Local | 20.806068 | 812,997.11 | 38.780000 | 1,515,328.50 | 702,331.39 | 0.20 | |
| | | Base | 20.806068 | 812,997.11 | 38.780000 | 1,515,328.50 | 702,331.39 | 0.20 | |
| 913259107 | UNITIL CORP COMMON STOCK | | | | | | | | |
| | 11,076.000 | Local | 52.879164 | 585,689.62 | 46.940000 | 519,907.44 | -65,782.18 | 0.07 | |
| | | Base | 52.879164 | 585,689.62 | 46.940000 | 519,907.44 | -65,782.18 | 0.07 | |
| 91325V108 | UNITI GROUP INC REIT USD.0001 | | | | | | | | |
| | 163,702.000 | Local | 8.883857 | 1,454,305.19 | 12.060000 | 1,974,246.12 | 519,940.93 | 0.27 | |
| | | Base | 8.883857 | 1,454,305.19 | 12.060000 | 1,974,246.12 | 519,940.93 | 0.27 | |
| 913456109 | UNIVERSAL CORP/VA COMMON STOCK | | | | | | | | |
| | 17,063.000 | Local | 48.006113 | 819,128.30 | 54.430000 | 928,739.09 | 109,610.79 | 0.13 | |
| | | Base | 48.006113 | 819,128.30 | 54.430000 | 928,739.09 | 109,610.79 | 0.13 | |
| 913483103 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | 9,085.000 | Local | 32.845563 | 298,401.94 | 35.490000 | 322,426.65 | 24,024.71 | 0.04 | |
| | | Base | 32.845563 | 298,401.94 | 35.490000 | 322,426.65 | 24,024.71 | 0.04 | |
| 91359E105 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | | | | | | | | |
| | 8,889.000 | Local | 57.216634 | 508,598.66 | 58.300000 | 518,228.70 | 9,630.04 | 0.07 | |
| | | Base | 57.216634 | 508,598.66 | 58.300000 | 518,228.70 | 9,630.04 | 0.07 | |
| 91359V107 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | 19,452.000 | Local | 17.687456 | 344,056.39 | 17.240000 | 335,352.48 | -8,703.91 | 0.05 | |
| | | Base | 17.687456 | 344,056.39 | 17.240000 | 335,352.48 | -8,703.91 | 0.05 | |
| 917286205 | URSTADT BIDDLE CLASS A REIT USD.01 | | | | | | | | |
| | 20,860.000 | Local | 18.966953 | 395,650.63 | 19.690000 | 410,733.40 | 15,082.77 | 0.06 | |
| | | Base | 18.966953 | 395,650.63 | 19.690000 | 410,733.40 | 15,082.77 | 0.06 | |
| 91734M103 | US ECOLOGY INC COMMON STOCK USD.01 | | | | | | | | |
| | 21,852.000 | Local | 42.693603 | 932,940.62 | 28.580000 | 624,530.16 | -308,410.46 | 0.08 | |
| | | Base | 42.693603 | 932,940.62 | 28.580000 | 624,530.16 | -308,410.46 | 0.08 | |

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

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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 |
|-----------|---|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 921659108 | VANDA PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | |
| | | 38,633.000 | Local 17.453331 | 674,274.52 | 15.160000 | 585,676.28 | -88,598.24 | 0.08 |
| | | | Base 17.453331 | 674,274.52 | 15.160000 | 585,676.28 | -88,598.24 | 0.08 |
| 921932828 | VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E | | | | | | | |
| | | 114,481.000 | Local 185.917873 | 21,284,063.98 | 194.700000 | 22,289,450.70 | 1,005,386.72 | 3.01 |
| | | | Base 185.917873 | 21,284,063.98 | 194.700000 | 22,289,450.70 | 1,005,386.72 | 3.01 |
| 92214X106 | VAREX IMAGING CORP COMMON STOCK USD.01 | | | | | | | |
| | | 27,322.000 | Local 27.474878 | 750,668.62 | 26.100000 | 713,104.20 | -37,564.42 | 0.10 |
| | | | Base 27.474878 | 750,668.62 | 26.100000 | 713,104.20 | -37,564.42 | 0.10 |
| 92240M108 | VECTOR GROUP LTD COMMON STOCK USD.1 | | | | | | | |
| | | 90,748.000 | Local 8.218155 | 745,781.09 | 11.110000 | 1,008,210.28 | 262,429.19 | 0.14 |
| | | | Base 8.218155 | 745,781.09 | 11.110000 | 1,008,210.28 | 262,429.19 | 0.14 |
| 922417100 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 35,021.000 | Local 28.714131 | 1,005,597.59 | 27.490000 | 962,727.29 | -42,870.30 | 0.13 |
| | | | Base 28.714131 | 1,005,597.59 | 27.490000 | 962,727.29 | -42,870.30 | 0.13 |
| 92335C106 | VERA BRADLEY INC COMMON STOCK | | | | | | | |
| | | 17,693.000 | Local 12.780495 | 226,125.29 | 8.190000 | 144,905.67 | -81,219.62 | 0.02 |
| | | | Base 12.780495 | 226,125.29 | 8.190000 | 144,905.67 | -81,219.62 | 0.02 |
| 923451108 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 34,153.000 | Local 24.268841 | 828,853.71 | 40.150000 | 1,371,242.95 | 542,389.24 | 0.18 |
| | | | Base 24.268841 | 828,853.71 | 40.150000 | 1,371,242.95 | 542,389.24 | 0.18 |
| 923454102 | VERITIV CORP COMMON STOCK USD.01 | | | | | | | |
| | | 9,613.000 | Local 51.815604 | 498,103.40 | 93.080000 | 894,778.04 | 396,674.64 | 0.12 |
| | | | Base 51.815604 | 498,103.40 | 93.080000 | 894,778.04 | 396,674.64 | 0.12 |
| 92346J108 | VERICEL CORP COMMON STOCK | | | | | | | |
| | | 32,463.000 | Local 52.008573 | 1,688,354.29 | 35.580000 | 1,155,033.54 | -533,320.75 | 0.16 |
| | | | Base 52.008573 | 1,688,354.29 | 35.580000 | 1,155,033.54 | -533,320.75 | 0.16 |
| 92552R406 | VIAD CORP COMMON STOCK USD1.5 | | | | | | | |
| | | 14,236.000 | Local 27.912249 | 397,358.78 | 37.670000 | 536,270.12 | 138,911.34 | 0.07 |
| | | | Base 27.912249 | 397,358.78 | 37.670000 | 536,270.12 | 138,911.34 | 0.07 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 925550105 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | | | | | | | |
| | | 164,822.000 | Local 8.855483 | 1,459,578.43 | 16.460000 | 2,712,970.12 | 1,253,391.69 | 0.37 |
| | | | Base 8.855483 | 1,459,578.43 | 16.460000 | 2,712,970.12 | 1,253,391.69 | 0.37 |
| 92828Q109 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | | | | | | | |
| | | 4,946.000 | Local 117.760144 | 582,441.67 | 261.680000 | 1,294,269.28 | 711,827.61 | 0.17 |
| | | | Base 117.760144 | 582,441.67 | 261.680000 | 1,294,269.28 | 711,827.61 | 0.17 |
| 928377100 | VISTA OUTDOOR INC COMMON STOCK USD.01 | | | | | | | |
| | | 39,731.000 | Local 18.755591 | 745,178.39 | 38.580000 | 1,532,821.98 | 787,643.59 | 0.21 |
| | | | Base 18.755591 | 745,178.39 | 38.580000 | 1,532,821.98 | 787,643.59 | 0.21 |
| 92886T201 | VONAGE HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | |
| | | 175,077.000 | Local 10.164858 | 1,779,632.92 | 20.840000 | 3,648,604.68 | 1,868,971.76 | 0.49 |
| | | | Base 10.164858 | 1,779,632.92 | 20.840000 | 3,648,604.68 | 1,868,971.76 | 0.49 |
| 929236107 | WD 40 CO COMMON STOCK USD.001 | | | | | | | |
| | | 9,506.000 | Local 99.869135 | 949,356.00 | 222.260000 | 2,112,803.56 | 1,163,447.56 | 0.28 |
| | | | Base 99.869135 | 949,356.00 | 222.260000 | 2,112,803.56 | 1,163,447.56 | 0.28 |
| 929328102 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 45,406.000 | Local 48.350225 | 2,195,390.32 | 52.380000 | 2,378,366.28 | 182,975.96 | 0.32 |
| | | | Base 48.350225 | 2,195,390.32 | 52.380000 | 2,378,366.28 | 182,975.96 | 0.32 |
| 929566107 | WABASH NATIONAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 34,309.000 | Local 13.185529 | 452,382.33 | 19.620000 | 673,142.58 | 220,760.25 | 0.09 |
| | | | Base 13.185529 | 452,382.33 | 19.620000 | 673,142.58 | 220,760.25 | 0.09 |
| 93148P102 | WALKER + DUNLOP INC COMMON STOCK | | | | | | | |
| | | 20,439.000 | Local 36.496485 | 745,951.66 | 132.410000 | 2,706,327.99 | 1,960,376.33 | 0.36 |
| | | | Base 36.496485 | 745,951.66 | 132.410000 | 2,706,327.99 | 1,960,376.33 | 0.36 |
| 93627C101 | WARRIOR MET COAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 35,650.000 | Local 18.593577 | 662,861.03 | 26.200000 | 934,030.00 | 271,168.97 | 0.13 |
| | | | Base 18.593577 | 662,861.03 | 26.200000 | 934,030.00 | 271,168.97 | 0.13 |
| 939653101 | WASHINGTON REIT REIT USD.01 | | | | | | | |
| | | 58,690.000 | Local 26.497270 | 1,555,124.79 | 24.620000 | 1,444,947.80 | -110,176.99 | 0.19 |
| | | | Base 26.497270 | 1,555,124.79 | 24.620000 | 1,444,947.80 | -110,176.99 | 0.19 |

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 942749102 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | | | | | | | |
| | | 19,110.000 | Local 62.115333 | 1,187,024.01 | 153.210000 | 2,927,843.10 | 1,740,819.09 | 0.39 |
| | | | Base 62.115333 | 1,187,024.01 | 153.210000 | 2,927,843.10 | 1,740,819.09 | 0.39 |
| 957090103 | WESTAMERICA BANCORPORATION COMMON STOCK | | | | | | | |
| | | 18,630.000 | Local 50.871437 | 947,734.87 | 58.080000 | 1,082,030.40 | 134,295.53 | 0.15 |
| | | | Base 50.871437 | 947,734.87 | 58.080000 | 1,082,030.40 | 134,295.53 | 0.15 |
| 966084204 | WHITESTONE REIT REIT USD.001 | | | | | | | |
| | | 32,013.000 | Local 11.518897 | 368,754.45 | 10.210000 | 326,852.73 | -41,901.72 | 0.04 |
| | | | Base 11.518897 | 368,754.45 | 10.210000 | 326,852.73 | -41,901.72 | 0.04 |
| 974637100 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | | | | | | | |
| | | 23,202.000 | Local 27.291350 | 633,213.90 | 64.520000 | 1,496,993.04 | 863,779.14 | 0.20 |
| | | | Base 27.291350 | 633,213.90 | 64.520000 | 1,496,993.04 | 863,779.14 | 0.20 |
| 97717P104 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 75,481.000 | Local 7.271551 | 548,863.95 | 5.610000 | 423,448.41 | -125,415.54 | 0.06 |
| | | | Base 7.271551 | 548,863.95 | 5.610000 | 423,448.41 | -125,415.54 | 0.06 |
| 978097103 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | | | | | | | |
| | | 57,118.000 | Local 21.833056 | 1,247,060.52 | 26.490000 | 1,513,055.82 | 265,995.30 | 0.20 |
| | | | Base 21.833056 | 1,247,060.52 | 26.490000 | 1,513,055.82 | 265,995.30 | 0.20 |
| 981419104 | WORLD ACCEPTANCE CORP COMMON STOCK | | | | | | | |
| | | 2,926.000 | Local 90.277775 | 264,152.77 | 188.980000 | 552,955.48 | 288,802.71 | 0.07 |
| | | | Base 90.277775 | 264,152.77 | 188.980000 | 552,955.48 | 288,802.71 | 0.07 |
| 981475106 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | | | | | | | |
| | | 43,805.000 | Local 31.624518 | 1,385,312.02 | 28.210000 | 1,235,739.05 | -149,572.97 | 0.17 |
| | | | Base 31.624518 | 1,385,312.02 | 28.210000 | 1,235,739.05 | -149,572.97 | 0.17 |
| 98262P101 | WW INTERNATIONAL INC COMMON STOCK | | | | | | | |
| | | 36,902.000 | Local 17.120568 | 631,783.21 | 12.600000 | 464,965.20 | -166,818.01 | 0.06 |
| | | | Base 17.120568 | 631,783.21 | 12.600000 | 464,965.20 | -166,818.01 | 0.06 |
| 98390M103 | XPERI HOLDING CORP COMMON STOCK | | | | | | | |
| | | 72,486.000 | Local 22.820396 | 1,654,159.22 | 16.870000 | 1,222,838.82 | -431,320.40 | 0.16 |
| | | | Base 22.820396 | 1,654,159.22 | 16.870000 | 1,222,838.82 | -431,320.40 | 0.16 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-----------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 984017103 | XENIA HOTELS + RESORTS INC REIT USD.01 | | | | | | | | |
| | 79,197.000 | Local | 19.253082 | 1,524,786.37 | 17.340000 | 1,373,275.98 | -151,510.39 | 0.19 | |
| | | Base | 19.253082 | 1,524,786.37 | 17.340000 | 1,373,275.98 | -151,510.39 | 0.19 | |
| 98401F105 | XENCOR INC COMMON STOCK USD.01 | | | | | | | | |
| | 40,554.000 | Local | 40.344763 | 1,636,141.51 | 34.370000 | 1,393,840.98 | -242,300.53 | 0.19 | |
| | | Base | 40.344763 | 1,636,141.51 | 34.370000 | 1,393,840.98 | -242,300.53 | 0.19 | |
| 989817101 | ZUMIEZ INC COMMON STOCK | | | | | | | | |
| | 14,832.000 | Local | 27.293641 | 404,819.29 | 44.950000 | 666,698.40 | 261,879.11 | 0.09 | |
| | | Base | 27.293641 | 404,819.29 | 44.950000 | 666,698.40 | 261,879.11 | 0.09 | |
| 98986M103 | ZYNEX INC COMMON STOCK USD.001 | | | | | | | | |
| | 15,122.900 | Local | 19.694114 | 297,832.12 | 7.920000 | 119,773.37 | -178,058.75 | 0.02 | |
| | | Base | 19.694114 | 297,832.12 | 7.920000 | 119,773.37 | -178,058.75 | 0.02 | |
| G0585R106 | ASSURED GUARANTY LTD COMMON STOCK USD.01 | | | | | | | | |
| | 48,406.000 | Local | 26.694692 | 1,292,183.25 | 53.290000 | 2,579,555.74 | 1,287,372.49 | 0.35 | |
| | | Base | 26.694692 | 1,292,183.25 | 53.290000 | 2,579,555.74 | 1,287,372.49 | 0.35 | |
| G30401106 | ENDO INTERNATIONAL PLC COMMON STOCK USD.0001 | | | | | | | | |
| | 162,038.000 | Local | 7.312886 | 1,184,965.36 | 3.190000 | 516,901.22 | -668,064.14 | 0.07 | |
| | | Base | 7.312886 | 1,184,965.36 | 3.190000 | 516,901.22 | -668,064.14 | 0.07 | |
| G3323L100 | FABRINET COMMON STOCK USD.01 | | | | | | | | |
| | 25,670.000 | Local | 39.793987 | 1,021,511.64 | 113.160000 | 2,904,817.20 | 1,883,305.56 | 0.39 | |
| | | Base | 39.793987 | 1,021,511.64 | 113.160000 | 2,904,817.20 | 1,883,305.56 | 0.39 | |
| G36738105 | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01 | | | | | | | | |
| | 23,079.000 | Local | 32.448142 | 748,870.67 | 27.830000 | 642,288.57 | -106,582.10 | 0.09 | |
| | | Base | 32.448142 | 748,870.67 | 27.830000 | 642,288.57 | -106,582.10 | 0.09 | |
| G4740B105 | ICHOR HOLDINGS LTD COMMON STOCK USD.0001 | | | | | | | | |
| | 19,701.000 | Local | 27.275925 | 537,363.00 | 42.420000 | 835,716.42 | 298,353.42 | 0.11 | |
| | | Base | 27.275925 | 537,363.00 | 42.420000 | 835,716.42 | 298,353.42 | 0.11 | |
| G5005R107 | JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002 | | | | | | | | |
| | 25,859.000 | Local | 35.022865 | 905,656.26 | 28.320000 | 732,326.88 | -173,329.38 | 0.10 | |
| | | Base | 35.022865 | 905,656.26 | 28.320000 | 732,326.88 | -173,329.38 | 0.10 | |

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2022

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|------------------------|---|----------------|------------------|----------------|--------------------|-------------------------------|------------------|------------------|
| G6359F137 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | | | | | | | |
| | | 5,372.000 | Local 103.572829 | 556,393.24 | 103.510000 | 556,055.72 | -337.52 | 0.07 |
| | | | Base 103.572829 | 556,393.24 | 103.510000 | 556,055.72 | -337.52 | 0.07 |
| G81276100 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | | | | | | | |
| | | 36,792.000 | Local 22.950121 | 844,380.84 | 86.130000 | 3,168,894.96 | 2,324,514.12 | 0.43 |
| | | | Base 22.950121 | 844,380.84 | 86.130000 | 3,168,894.96 | 2,324,514.12 | 0.43 |
| G8192H106 | SIRIUSPOINT LTD COMMON STOCK USD.1 | | | | | | | |
| | | 60,638.000 | Local 12.867821 | 780,278.96 | 8.470000 | 513,603.86 | -266,675.10 | 0.07 |
| | | | Base 12.867821 | 780,278.96 | 8.470000 | 513,603.86 | -266,675.10 | 0.07 |
| G8232Y101 | SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 24,257.000 | Local 46.100716 | 1,118,265.06 | 57.360000 | 1,391,381.52 | 273,116.46 | 0.19 |
| | | | Base 46.100716 | 1,118,265.06 | 57.360000 | 1,391,381.52 | 273,116.46 | 0.19 |
| G9059U107 | TRINSEO PLC COMMON STOCK | | | | | | | |
| | | 51,623.000 | Local 41.680677 | 2,151,681.61 | 53.540000 | 2,763,895.42 | 612,213.81 | 0.37 |
| | | | Base 41.680677 | 2,151,681.61 | 53.540000 | 2,763,895.42 | 612,213.81 | 0.37 |
| N22717107 | CORE LABORATORIES N.V. COMMON STOCK EUR.02 | | | | | | | |
| | | 32,099.000 | Local 18.258485 | 586,079.10 | 26.670000 | 856,080.33 | 270,001.23 | 0.12 |
| | | | Base 18.258485 | 586,079.10 | 26.670000 | 856,080.33 | 270,001.23 | 0.12 |
| N90064101 | UNIQUE NV COMMON STOCK EUR.05 | | | | | | | |
| | | 24,990.000 | Local 28.234853 | 705,588.97 | 18.050000 | 451,069.50 | -254,519.47 | 0.06 |
| | | | Base 28.234853 | 705,588.97 | 18.050000 | 451,069.50 | -254,519.47 | 0.06 |
| Y2106R110 | DORIAN LPG LTD COMMON STOCK USD.01 | | | | | | | |
| | | 19,206.000 | Local 12.539645 | 240,836.42 | 11.890000 | 228,359.34 | -12,477.08 | 0.03 |
| | | | Base 12.539645 | 240,836.42 | 11.890000 | 228,359.34 | -12,477.08 | 0.03 |
| US DOLLAR Total | | 23,321,239.900 | Local | 528,074,587.19 | | 726,682,381.40 | 198,607,794.21 | 97.97 |
| | | | Base | 528,074,587.19 | | 726,682,381.40 | 198,607,794.21 | 97.97 |
| EQUITY Total | | 23,321,239.900 | Base | 528,074,587.19 | | 726,682,381.40 | 198,607,794.21 | 97.97 |

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Holdings

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5



STATE STREET

As of: January 31, 2022

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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 |
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|

Holdings

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5



STATE STREET

As of: January 31, 2022

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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 |
|-------------------|-------------------|----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| <hr/> | | | | | | | | |
| FUND Total | | 38,363,640.770 | Base | 543,117,174.67 | | 741,724,899.42 | 198,607,724.75 | 100.00 |

Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----|-----------|------------|-------|----------|-----------|----------|-----------|------|
| USD | US DOLLAR | | | | | | | |
| | | -4,867.890 | Local | 1.000000 | -4,867.89 | 1.000000 | -4,867.89 | 0.00 |
| | | | Base | 1.000000 | -4,867.89 | 1.000000 | -4,867.89 | 0.00 |

| | | | | | | | | |
|------------------------|--|------------|-------|--|-----------|--|-----------|------|
| US DOLLAR Total | | -4,867.890 | Local | | -4,867.89 | | -4,867.89 | 0.00 |
| | | | Base | | -4,867.89 | | -4,867.89 | 0.00 |

| | | | | | | | | |
|-------------------|--|------------|------|--|-----------|--|-----------|------|
| CASH Total | | -4,867.890 | Base | | -4,867.89 | | -4,867.89 | 0.00 |
|-------------------|--|------------|------|--|-----------|--|-----------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|----------|----------------|-------|-----------|--------------|-------------|--------------|------|
| 0020A3BG4 | AT+T INC | | | | 0.210000 | 16 Feb 2022 | | |
| | | 10,000,000.000 | Local | 99.991250 | 9,999,125.00 | 99.991250 | 9,999,125.00 | 0.38 |
| | | | Base | 99.991250 | 9,999,125.00 | 99.991250 | 9,999,125.00 | 0.38 |

| | | | | | | | | |
|-----------|----------|----------------|-------|-----------|---------------|-------------|---------------|-----------|
| 0020A3FG0 | AT+T INC | | | | 0.440000 | 16 Jun 2022 | | |
| | | 15,000,000.000 | Local | 99.835000 | 14,975,250.00 | 99.797500 | 14,969,625.00 | -5,625.00 |
| | | | Base | 99.835000 | 14,975,250.00 | 99.797500 | 14,969,625.00 | -5,625.00 |

| | | | | | | | | |
|-----------|---|----------------|-------|------------|---------------|-------------|---------------|-----------|
| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | | | | 0.035113 | 31 Dec 2030 | | |
| | | 69,075,180.600 | Local | 100.028063 | 69,094,565.50 | 100.020000 | 69,088,995.64 | -5,569.86 |
| | | | Base | 100.028063 | 69,094,565.50 | 100.020000 | 69,088,995.64 | -5,569.86 |

| | | | | | | | | |
|-----------|------------------------|----------------|-------|-----------|--------------|-------------|--------------|-----------|
| 0347M3ET7 | ANGLESEA FDG PLC + ANG | | | | 0.250000 | 27 May 2022 | | |
| | | 10,000,000.000 | Local | 99.920139 | 9,992,013.89 | 99.877083 | 9,987,708.30 | -4,305.59 |
| | | | Base | 99.920139 | 9,992,013.89 | 99.877083 | 9,987,708.30 | -4,305.59 |

| | | | | | | | | |
|-----------|------------------------|----------------|-------|-----------|--------------|-------------|--------------|----------|
| 0347M3FT6 | ANGLESEA FDG PLC + ANG | | | | 0.280000 | 27 Jun 2022 | | |
| | | 10,000,000.000 | Local | 99.886444 | 9,988,644.44 | 99.909000 | 9,990,900.00 | 2,255.56 |
| | | | Base | 99.886444 | 9,988,644.44 | 99.909000 | 9,990,900.00 | 2,255.56 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

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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 | |
| 05253CKB1 | AUST + NEW ZEA | 10,000,000.000 | Local | 99.839000 | 9,983,900.00 | 99.909000 | 9,990,900.00 | 7,000.00 | 0.38 |
| | | | Base | 99.839000 | 9,983,900.00 | 99.909000 | 9,990,900.00 | 7,000.00 | 0.38 |
| 06742XA23 | BARCLAYS BK PLC | 15,000,000.000 | Local | 99.887222 | 14,983,083.33 | 99.907000 | 14,986,050.00 | 2,966.67 | 0.58 |
| | | | Base | 99.887222 | 14,983,083.33 | 99.907000 | 14,986,050.00 | 2,966.67 | 0.58 |
| 06742XA64 | BARCLAYS BK PLC | 15,000,000.000 | Local | 99.951444 | 14,992,716.67 | 99.951444 | 14,992,716.67 | 0.00 | 0.58 |
| | | | Base | 99.951444 | 14,992,716.67 | 99.951444 | 14,992,716.67 | 0.00 | 0.58 |
| 07644BDR0 | BEDFORD ROW FDG CORP | 10,000,000.000 | Local | 99.960806 | 9,996,080.56 | 99.960806 | 9,996,080.56 | 0.00 | 0.38 |
| | | | Base | 99.960806 | 9,996,080.56 | 99.960806 | 9,996,080.56 | 0.00 | 0.38 |
| 15060YCR9 | CEDAR SPRING CPTL CO | 15,000,000.000 | Local | 99.974000 | 14,996,100.00 | 99.974000 | 14,996,100.00 | 0.00 | 0.58 |
| | | | Base | 99.974000 | 14,996,100.00 | 99.974000 | 14,996,100.00 | 0.00 | 0.58 |
| 17327BKH7 | CITIGROUP GLOBAL MKTS INC S | 12,000,000.000 | Local | 99.835167 | 11,980,220.00 | 99.907000 | 11,988,840.00 | 8,620.00 | 0.46 |
| | | | Base | 99.835167 | 11,980,220.00 | 99.907000 | 11,988,840.00 | 8,620.00 | 0.46 |
| 2063C1B33 | CONCORD MIN CPTL CO | 15,000,000.000 | Local | 99.999167 | 14,999,875.00 | 99.999167 | 14,999,875.00 | 0.00 | 0.58 |
| | | | Base | 99.999167 | 14,999,875.00 | 99.999167 | 14,999,875.00 | 0.00 | 0.58 |
| 2284K1KC6 | CROWN POINT CAP CO. | 10,000,000.000 | Local | 99.803222 | 9,980,322.22 | 99.737800 | 9,973,780.00 | -6,542.22 | 0.38 |
| | | | Base | 99.803222 | 9,980,322.22 | 99.737800 | 9,973,780.00 | -6,542.22 | 0.38 |
| 2284K1KE2 | CROWN POINT CAP CO. | 10,000,000.000 | Local | 99.801667 | 9,980,166.66 | 99.737800 | 9,973,780.00 | -6,386.66 | 0.38 |
| | | | Base | 99.801667 | 9,980,166.66 | 99.737800 | 9,973,780.00 | -6,386.66 | 0.38 |
| 2546R3JF2 | DISNEY (WALT) CO THE | 10,000,000.000 | Local | 99.855611 | 9,985,561.11 | 99.954138 | 9,995,413.80 | 9,852.69 | 0.38 |
| | | | Base | 99.855611 | 9,985,561.11 | 99.954138 | 9,995,413.80 | 9,852.69 | 0.38 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 26244JB7 | DUKE ENERGY CORP | 10,000,000.000 | Local | 99.989611 | 9,998,961.11 | 99.989611 | 9,998,961.11 | 0.00 | 0.38 |
| | | | Base | 99.989611 | 9,998,961.11 | 99.989611 | 9,998,961.11 | 0.00 | 0.38 |
| 38346MBH6 | GOTHAM FDG CORP | 10,000,000.000 | Local | 99.995111 | 9,999,511.11 | 99.995111 | 9,999,511.11 | 0.00 | 0.39 |
| | | | Base | 99.995111 | 9,999,511.11 | 99.995111 | 9,999,511.11 | 0.00 | 0.39 |
| 40588MF36 | HALKIN FINANCE LLC USC | 10,000,000.000 | Local | 99.898333 | 9,989,833.33 | 99.863100 | 9,986,310.00 | -3,523.33 | 0.38 |
| | | | Base | 99.898333 | 9,989,833.33 | 99.863100 | 9,986,310.00 | -3,523.33 | 0.38 |
| 40588MFV4 | HALKIN FINANCE LLC USC | 15,000,000.000 | Local | 99.847889 | 14,977,183.33 | 99.813972 | 14,972,095.80 | -5,087.53 | 0.58 |
| | | | Base | 99.847889 | 14,977,183.33 | 99.813972 | 14,972,095.80 | -5,087.53 | 0.58 |
| 41282KBJ6 | HARLEY DAVIDSON FND CP | 5,000,000.000 | Local | 99.984889 | 4,999,244.44 | 99.984889 | 4,999,244.44 | 0.00 | 0.19 |
| | | | Base | 99.984889 | 4,999,244.44 | 99.984889 | 4,999,244.44 | 0.00 | 0.19 |
| 41282KC14 | HARLEY DAVIDSON FND CP | 10,000,000.000 | Local | 99.975111 | 9,997,511.11 | 99.975111 | 9,997,511.11 | 0.00 | 0.38 |
| | | | Base | 99.975111 | 9,997,511.11 | 99.975111 | 9,997,511.11 | 0.00 | 0.38 |
| 43851UL76 | HONEYWELL INTERNATN | 15,000,000.000 | Local | 99.841125 | 14,976,168.75 | 99.793291 | 14,968,993.65 | -7,175.10 | 0.58 |
| | | | Base | 99.841125 | 14,976,168.75 | 99.793291 | 14,968,993.65 | -7,175.10 | 0.58 |
| 4497W1F19 | ING US FUNDING LLC | 10,000,000.000 | Local | 99.873333 | 9,987,333.33 | 99.893333 | 9,989,333.30 | 1,999.97 | 0.38 |
| | | | Base | 99.873333 | 9,987,333.33 | 99.893333 | 9,989,333.30 | 1,999.97 | 0.38 |
| 45779QB96 | INSTITUTIONAL SECURED | 15,000,000.000 | Local | 99.996889 | 14,999,533.33 | 99.996889 | 14,999,533.33 | 0.00 | 0.58 |
| | | | Base | 99.996889 | 14,999,533.33 | 99.996889 | 14,999,533.33 | 0.00 | 0.58 |
| 52953BB36 | LEXINGTN PKR CAP CO LL | 15,000,000.000 | Local | 99.998833 | 14,999,825.00 | 99.998833 | 14,999,825.00 | 0.00 | 0.58 |
| | | | Base | 99.998833 | 14,999,825.00 | 99.998833 | 14,999,825.00 | 0.00 | 0.58 |

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Books Closed

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Holdings

ST OF AZ POOL 205 FIXED INCOME
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 | |
| 52953BBG7 | LEXINGTN PKR CAP CO LL | 15,000,000.000 | Local | 99.993333 | 14,999,000.00 | 99.993333 | 14,999,000.00 | 0.00 | 0.58 |
| | | | Base | 99.993333 | 14,999,000.00 | 99.993333 | 14,999,000.00 | 0.00 | 0.58 |
| 62455BJD8 | MOUNTCLIFF | 15,000,000.000 | Local | 99.713778 | 14,957,066.66 | 99.954100 | 14,993,115.00 | 36,048.34 | 0.58 |
| | | | Base | 99.713778 | 14,957,066.66 | 99.954100 | 14,993,115.00 | 36,048.34 | 0.58 |
| 82124MC73 | SHEFFIELD RECEIVABLE | 15,000,000.000 | Local | 99.981111 | 14,997,166.67 | 99.981111 | 14,997,166.67 | 0.00 | 0.58 |
| | | | Base | 99.981111 | 14,997,166.67 | 99.981111 | 14,997,166.67 | 0.00 | 0.58 |
| 82124MDK3 | SHEFFIELD RECEIVABLE | 15,000,000.000 | Local | 99.952944 | 14,992,941.66 | 99.952944 | 14,992,941.66 | 0.00 | 0.58 |
| | | | Base | 99.952944 | 14,992,941.66 | 99.952944 | 14,992,941.66 | 0.00 | 0.58 |
| 88602UC32 | THUNDER BAY FNDNG LLC | 15,000,000.000 | Local | 99.989167 | 14,998,375.00 | 99.989167 | 14,998,375.00 | 0.00 | 0.58 |
| | | | Base | 99.989167 | 14,998,375.00 | 99.989167 | 14,998,375.00 | 0.00 | 0.58 |
| 88602UDS6 | THUNDER BAY FNDNG LLC | 15,000,000.000 | Local | 99.962667 | 14,994,400.00 | 99.962667 | 14,994,400.00 | 0.00 | 0.58 |
| | | | Base | 99.962667 | 14,994,400.00 | 99.962667 | 14,994,400.00 | 0.00 | 0.58 |
| 92646LDV9 | VICTORY RECEIVABLES | 20,000,000.000 | Local | 99.929917 | 19,985,983.33 | 99.929917 | 19,985,983.33 | 0.00 | 0.77 |
| | | | Base | 99.929917 | 19,985,983.33 | 99.929917 | 19,985,983.33 | 0.00 | 0.77 |
| 94107NKD5 | WASTE MANAGEMENT INC | 26,000,000.000 | Local | 99.781278 | 25,943,132.22 | 99.907000 | 25,975,820.00 | 32,687.78 | 1.00 |
| | | | Base | 99.781278 | 25,943,132.22 | 99.907000 | 25,975,820.00 | 32,687.78 | 1.00 |
| US DOLLAR Total | | 487,075,180.600 | Local | | 486,720,794.76 | | 486,778,010.48 | 57,215.72 | 18.74 |
| | | | Base | | 486,720,794.76 | | 486,778,010.48 | 57,215.72 | 18.74 |
| CASH EQUIVALENT Total | | 487,075,180.600 | Base | | 486,720,794.76 | | 486,778,010.48 | 57,215.72 | 18.74 |

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STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

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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 |
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|-------------|------------------|---------------|------------|---------------|-------------|------|
| 464287176 | ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF | | | | | | | |
| | | 283,222.000 | Local 128.150355 | 36,294,999.97 | 126.540000 | 35,838,911.88 | -456,088.09 | 1.38 |
| | | | Base 128.150355 | 36,294,999.97 | 126.540000 | 35,838,911.88 | -456,088.09 | 1.38 |

| | | | | | | | | |
|-----------|--|------------|------------------|--------------|------------|--------------|-------------|------|
| 464287226 | ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE | | | | | | | |
| | | 75,200.000 | Local 114.608568 | 8,618,564.32 | 111.800000 | 8,407,360.00 | -211,204.32 | 0.32 |
| | | | Base 114.608568 | 8,618,564.32 | 111.800000 | 8,407,360.00 | -211,204.32 | 0.32 |

| | | | | | | | | |
|-----------|--|---------------|----------------|--------------|----------|--------------|------|------|
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | |
| | | 6,000,000.000 | Local 1.000000 | 6,000,000.00 | 1.000000 | 6,000,000.00 | 0.00 | 0.23 |
| | | | Base 1.000000 | 6,000,000.00 | 1.000000 | 6,000,000.00 | 0.00 | 0.23 |

| | | | | | | | | |
|------------------------|--|---------------|-------|---------------|--|---------------|-------------|------|
| US DOLLAR Total | | 6,358,422.000 | Local | 50,913,564.29 | | 50,246,271.88 | -667,292.41 | 1.93 |
| | | | Base | 50,913,564.29 | | 50,246,271.88 | -667,292.41 | 1.93 |

EQUITY Total

| | | | | | | | | |
|--|--|---------------|------|---------------|--|---------------|-------------|------|
| | | 6,358,422.000 | Base | 50,913,564.29 | | 50,246,271.88 | -667,292.41 | 1.93 |
|--|--|---------------|------|---------------|--|---------------|-------------|------|

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|------------------------------------|---------------|-----------------|--------------|-----------|--------------|-------------|------|
| 001055BK7 | AFLAC INC SR UNSECURED 03/26 1.125 | | | | 1.125000 | 15 Mar 2026 | | |
| | | 7,500,000.000 | Local 99.920734 | 7,494,055.06 | 96.619788 | 7,246,484.10 | -247,570.96 | 0.28 |
| | | | Base 99.920734 | 7,494,055.06 | 96.619788 | 7,246,484.10 | -247,570.96 | 0.28 |

| | | | | | | | | |
|-----------|---------------------------------|----------------|------------------|---------------|------------|---------------|------------|------|
| 00206RGL0 | AT+T INC SR UNSECURED 02/28 4.1 | | | | 4.100000 | 15 Feb 2028 | | |
| | | 10,205,000.000 | Local 100.180153 | 10,223,384.61 | 108.439693 | 11,066,270.67 | 842,886.06 | 0.43 |
| | | | Base 100.180153 | 10,223,384.61 | 108.439693 | 11,066,270.67 | 842,886.06 | 0.43 |

| | | | | | | | | |
|-----------|----------------------------------|----------------|-----------------|---------------|------------|---------------|--------------|------|
| 00206RHA3 | AT+T INC SR UNSECURED 11/46 5.15 | | | | 5.150000 | 15 Nov 2046 | | |
| | | 10,062,000.000 | Local 99.867640 | 10,048,681.94 | 121.543895 | 12,229,746.71 | 2,181,064.77 | 0.47 |
| | | | Base 99.867640 | 10,048,681.94 | 121.543895 | 12,229,746.71 | 2,181,064.77 | 0.47 |

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Books Closed

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Holdings

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STATE OF ARIZONA
FUND: ATZ6



STATE STREET

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|-----------|---|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 010392FU7 | ALABAMA POWER CO SR UNSECURED 09/30 1.45 | | | | 1.450000 | 15 Sep 2030 | | |
| | 10,000,000.000 | Local | 99.610635 | 9,961,063.53 | 91.175036 | 9,117,503.60 | -843,559.93 | 0.35 |
| | | Base | 99.610635 | 9,961,063.53 | 91.175036 | 9,117,503.60 | -843,559.93 | 0.35 |
| 020002BH3 | ALLSTATE CORP SR UNSECURED 12/25 0.75 | | | | 0.750000 | 15 Dec 2025 | | |
| | 10,000,000.000 | Local | 99.988583 | 9,998,858.28 | 95.585236 | 9,558,523.60 | -440,334.68 | 0.37 |
| | | Base | 99.988583 | 9,998,858.28 | 95.585236 | 9,558,523.60 | -440,334.68 | 0.37 |
| 02079KAB3 | ALPHABET INC SR UNSECURED 02/24 3.375 | | | | 3.375000 | 25 Feb 2024 | | |
| | 5,000,000.000 | Local | 102.154648 | 5,107,732.38 | 104.155655 | 5,207,782.75 | 100,050.37 | 0.20 |
| | | Base | 102.154648 | 5,107,732.38 | 104.155655 | 5,207,782.75 | 100,050.37 | 0.20 |
| 02079KAH0 | ALPHABET INC SR UNSECURED 08/25 0.45 | | | | 0.450000 | 15 Aug 2025 | | |
| | 10,000,000.000 | Local | 99.930892 | 9,993,089.19 | 95.811585 | 9,581,158.50 | -411,930.69 | 0.37 |
| | | Base | 99.930892 | 9,993,089.19 | 95.811585 | 9,581,158.50 | -411,930.69 | 0.37 |
| 023135BV7 | AMAZON.COM INC SR UNSECURED 05/23 0.25 | | | | 0.250000 | 12 May 2023 | | |
| | 18,000,000.000 | Local | 99.991082 | 17,998,394.79 | 99.027782 | 17,825,000.76 | -173,394.03 | 0.69 |
| | | Base | 99.991082 | 17,998,394.79 | 99.027782 | 17,825,000.76 | -173,394.03 | 0.69 |
| 023135BW5 | AMAZON.COM INC SR UNSECURED 05/24 0.45 | | | | 0.450000 | 12 May 2024 | | |
| | 10,000,000.000 | Local | 99.889301 | 9,988,930.11 | 97.728309 | 9,772,830.90 | -216,099.21 | 0.38 |
| | | Base | 99.889301 | 9,988,930.11 | 97.728309 | 9,772,830.90 | -216,099.21 | 0.38 |
| 025816AZ2 | AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15 | | | | 8.150000 | 19 Mar 2038 | | |
| | 5,000,000.000 | Local | 99.802685 | 4,990,134.25 | 152.652645 | 7,632,632.25 | 2,642,498.00 | 0.29 |
| | | Base | 99.802685 | 4,990,134.25 | 152.652645 | 7,632,632.25 | 2,642,498.00 | 0.29 |
| 025816BT5 | AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR | | | | 0.825630 | 27 Feb 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.436546 | 10,043,654.60 | 43,654.60 | 0.39 |
| | | Base | 100.000000 | 10,000,000.00 | 100.436546 | 10,043,654.60 | 43,654.60 | 0.39 |
| 025816CJ6 | AMERICAN EXPRESS CO SR UNSECURED 11/23 VAR | | | | 0.279428 | 03 Nov 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.876000 | 9,987,600.00 | -12,400.00 | 0.38 |
| | | Base | 100.000000 | 10,000,000.00 | 99.876000 | 9,987,600.00 | -12,400.00 | 0.38 |
| 025816CL1 | AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR | | | | 0.699428 | 04 Nov 2026 | | |
| | 14,000,000.000 | Local | 100.000000 | 14,000,000.00 | 100.793990 | 14,111,158.60 | 111,158.60 | 0.54 |
| | | Base | 100.000000 | 14,000,000.00 | 100.793990 | 14,111,158.60 | 111,158.60 | 0.54 |

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|----------------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 02582JHS2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A | | | | 0.423290 | 15 Oct 2025 | | |
| | | 4,000,000.000 | Local 100.000000 | 4,000,000.00 | 100.257180 | 4,010,287.20 | 10,287.20 | 0.15 |
| Original Face: | | 4,000,000.000 | Base 100.000000 | 4,000,000.00 | 100.257180 | 4,010,287.20 | 10,287.20 | 0.15 |
| 026351AZ9 | AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625 | | | | 6.625000 | 15 Feb 2029 | | |
| | | 3,000,000.000 | Local 99.957271 | 2,998,718.12 | 122.219063 | 3,666,571.89 | 667,853.77 | 0.14 |
| | | | Base 99.957271 | 2,998,718.12 | 122.219063 | 3,666,571.89 | 667,853.77 | 0.14 |
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | 0.947000 | 01 Aug 2027 | | |
| | | 7,546,000.000 | Local 98.123812 | 7,404,422.83 | 94.884945 | 7,160,017.95 | -244,404.88 | 0.28 |
| | | | Base 98.123812 | 7,404,422.83 | 94.884945 | 7,160,017.95 | -244,404.88 | 0.28 |
| 035240AT7 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5 | | | | 4.500000 | 01 Jun 2050 | | |
| | | 5,000,000.000 | Local 99.928693 | 4,996,434.65 | 114.905581 | 5,745,279.05 | 748,844.40 | 0.22 |
| | | | Base 99.928693 | 4,996,434.65 | 114.905581 | 5,745,279.05 | 748,844.40 | 0.22 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | 3.500000 | 01 Jun 2030 | | |
| | | 5,000,000.000 | Local 99.828820 | 4,991,441.00 | 106.032828 | 5,301,641.40 | 310,200.40 | 0.20 |
| | | | Base 99.828820 | 4,991,441.00 | 106.032828 | 5,301,641.40 | 310,200.40 | 0.20 |
| 053332AV4 | AUTOZONE INC SR UNSECURED 06/27 3.75 | | | | 3.750000 | 01 Jun 2027 | | |
| | | 10,000,000.000 | Local 99.997319 | 9,999,731.85 | 107.228044 | 10,722,804.40 | 723,072.55 | 0.41 |
| | | | Base 99.997319 | 9,999,731.85 | 107.228044 | 10,722,804.40 | 723,072.55 | 0.41 |
| 06048WL99 | BANK OF AMERICA CORP SR UNSECURED 05/26 1.4 | | | | 1.400000 | 14 May 2026 | | |
| | | 15,000,000.000 | Local 100.000000 | 15,000,000.00 | 95.069802 | 14,260,470.30 | -739,529.70 | 0.55 |
| | | | Base 100.000000 | 15,000,000.00 | 95.069802 | 14,260,470.30 | -739,529.70 | 0.55 |
| 06051GFX2 | BANK OF AMERICA CORP SR UNSECURED 04/26 3.5 | | | | 3.500000 | 19 Apr 2026 | | |
| | | 10,500,000.000 | Local 109.156146 | 11,461,395.33 | 105.473779 | 11,074,746.80 | -386,648.53 | 0.43 |
| | | | Base 109.156146 | 11,461,395.33 | 105.473779 | 11,074,746.80 | -386,648.53 | 0.43 |
| 06051GHC6 | BANK OF AMERICA CORP SR UNSECURED 12/23 VAR | | | | 3.004000 | 20 Dec 2023 | | |
| | | 5,000,000.000 | Local 100.673399 | 5,033,669.94 | 101.533365 | 5,076,668.25 | 42,998.31 | 0.20 |
| | | | Base 100.673399 | 5,033,669.94 | 101.533365 | 5,076,668.25 | 42,998.31 | 0.20 |
| 06051GHT9 | BANK OF AMERICA CORP SR UNSECURED 04/27 VAR | | | | 3.559000 | 23 Apr 2027 | | |
| | | 5,000,000.000 | Local 101.521104 | 5,076,055.21 | 104.606503 | 5,230,325.15 | 154,269.94 | 0.20 |
| | | | Base 101.521104 | 5,076,055.21 | 104.606503 | 5,230,325.15 | 154,269.94 | 0.20 |

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|--------------------------------|--|-------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
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| 06406FAD5 | BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2 | | | | 2.200000 | 16 Aug 2023 | | | |
| | | 15,000,000.000 | Local | 99.960632 | 14,994,094.86 | 101.399942 | 15,209,991.30 | 215,896.44 | 0.59 |
| | | | Base | 99.960632 | 14,994,094.86 | 101.399942 | 15,209,991.30 | 215,896.44 | 0.59 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | | |
| | | 15,000,000.000 | Local | 99.992106 | 14,998,815.83 | 100.988573 | 15,148,285.95 | 149,470.12 | 0.58 |
| | | | Base | 99.992106 | 14,998,815.83 | 100.988573 | 15,148,285.95 | 149,470.12 | 0.58 |
| 084670BS6 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125 | | | | 3.125000 | 15 Mar 2026 | | | |
| | | 3,000,000.000 | Local | 99.962711 | 2,998,881.34 | 104.544346 | 3,136,330.38 | 137,449.04 | 0.12 |
| | | | Base | 99.962711 | 2,998,881.34 | 104.544346 | 3,136,330.38 | 137,449.04 | 0.12 |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | 2.400000 | 30 Apr 2030 | | | |
| | | 10,000,000.000 | Local | 99.936105 | 9,993,610.50 | 98.890403 | 9,889,040.30 | -104,570.20 | 0.38 |
| | | | Base | 99.936105 | 9,993,610.50 | 98.890403 | 9,889,040.30 | -104,570.20 | 0.38 |
| 097023CU7 | BOEING CO SR UNSECURED 05/27 5.04 | | | | 5.040000 | 01 May 2027 | | | |
| | | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 110.600247 | 33,180,074.10 | 3,180,074.10 | 1.28 |
| | | | Base | 100.000000 | 30,000,000.00 | 110.600247 | 33,180,074.10 | 3,180,074.10 | 1.28 |
| 097023CV5 | BOEING CO SR UNSECURED 05/40 5.705 | | | | 5.705000 | 01 May 2040 | | | |
| | | 5,000,000.000 | Local | 116.100269 | 5,805,013.45 | 120.479907 | 6,023,995.35 | 218,981.90 | 0.23 |
| | | | Base | 116.100269 | 5,805,013.45 | 120.479907 | 6,023,995.35 | 218,981.90 | 0.23 |
| 097023CW3 | BOEING CO SR UNSECURED 05/50 5.805 | | | | 5.805000 | 01 May 2050 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 125.783361 | 6,289,168.05 | 1,289,168.05 | 0.24 |
| | | | Base | 100.000000 | 5,000,000.00 | 125.783361 | 6,289,168.05 | 1,289,168.05 | 0.24 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | 1.400000 | 25 Oct 2063 | | | |
| | | 13,036,804.800 | Local | 95.437477 | 12,441,997.54 | 93.948170 | 12,247,839.54 | -194,158.00 | 0.47 |
| | | Original Face: 15,000,000.000 | Base | 95.437477 | 12,441,997.54 | 93.948170 | 12,247,839.54 | -194,158.00 | 0.47 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | 1.750000 | 25 Oct 2061 | | | |
| | | 9,908,269.570 | Local | 98.098118 | 9,719,825.93 | 95.572690 | 9,469,599.76 | -250,226.17 | 0.36 |
| | | Original Face: 10,000,000.000 | Base | 98.098118 | 9,719,825.93 | 95.572690 | 9,469,599.76 | -250,226.17 | 0.36 |
| 10638NAA6 | BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A | | | | 1.750000 | 25 Feb 2062 | | | |
| | | 5,000,000.000 | Local | 95.231334 | 4,761,566.68 | 95.230469 | 4,761,523.45 | -43.23 | 0.18 |
| | | Original Face: 5,000,000.000 | Base | 95.231334 | 4,761,566.68 | 95.230469 | 4,761,523.45 | -43.23 | 0.18 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|----------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 12592LBJ0 | COMM MORTGAGE TRUST COMM 2014 CR20 A4 | | | | 3.590000 | 10 Nov 2047 | | |
| | | 3,300,000.000 | Local 102.099153 | 3,369,272.05 | 103.820150 | 3,426,064.95 | 56,792.90 | 0.13 |
| Original Face: | | 3,300,000.000 | Base 102.099153 | 3,369,272.05 | 103.820150 | 3,426,064.95 | 56,792.90 | 0.13 |
| 12625UBA0 | COMM MORTGAGE TRUST COMM 2013 CR9 ASB | | | | 3.834000 | 10 Jul 2045 | | |
| | | 0.010 | Local -87,200.000000 | -8.72 | 101.809130 | 0.01 | 8.73 | 0.00 |
| | | | Base -87,200.000000 | -8.72 | 101.809130 | 0.01 | 8.73 | 0.00 |
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | 1.200000 | 23 Mar 2026 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.38 |
| | | | Base 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.38 |
| 144141DC9 | DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8 | | | | 2.800000 | 15 May 2022 | | |
| | | 3,000,000.000 | Local 99.999115 | 2,999,973.45 | 100.192700 | 3,005,781.00 | 5,807.55 | 0.12 |
| | | | Base 99.999115 | 2,999,973.45 | 100.192700 | 3,005,781.00 | 5,807.55 | 0.12 |
| 149123CJ8 | CATERPILLAR INC SR UNSECURED 04/50 3.25 | | | | 3.250000 | 09 Apr 2050 | | |
| | | 3,000,000.000 | Local 99.625551 | 2,988,766.53 | 103.797479 | 3,113,924.37 | 125,157.84 | 0.12 |
| | | | Base 99.625551 | 2,988,766.53 | 103.797479 | 3,113,924.37 | 125,157.84 | 0.12 |
| 14913R2D8 | CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65 | | | | 0.650000 | 07 Jul 2023 | | |
| | | 15,000,000.000 | Local 99.973331 | 14,995,999.63 | 99.209463 | 14,881,419.45 | -114,580.18 | 0.57 |
| | | | Base 99.973331 | 14,995,999.63 | 99.209463 | 14,881,419.45 | -114,580.18 | 0.57 |
| 166756AJ5 | CHEVRON USA INC COMPANY GUAR 08/23 0.426 | | | | 0.426000 | 11 Aug 2023 | | |
| | | 20,000,000.000 | Local 100.189305 | 20,037,860.95 | 98.749702 | 19,749,940.40 | -287,920.55 | 0.76 |
| | | | Base 100.189305 | 20,037,860.95 | 98.749702 | 19,749,940.40 | -287,920.55 | 0.76 |
| 166764AU4 | CHEVRON CORP SR UNSECURED 03/22 VAR | | | | 0.704630 | 03 Mar 2022 | | |
| | | 4,000,000.000 | Local 100.000000 | 4,000,000.00 | 100.034578 | 4,001,383.12 | 1,383.12 | 0.15 |
| | | | Base 100.000000 | 4,000,000.00 | 100.034578 | 4,001,383.12 | 1,383.12 | 0.15 |
| 166764BL3 | CHEVRON CORP SR UNSECURED 05/26 2.954 | | | | 2.954000 | 16 May 2026 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 103.857858 | 10,385,785.80 | 385,785.80 | 0.40 |
| | | | Base 100.000000 | 10,000,000.00 | 103.857858 | 10,385,785.80 | 385,785.80 | 0.40 |
| 172967GK1 | CITIGROUP INC SUBORDINATED 07/22 4.05 | | | | 4.050000 | 30 Jul 2022 | | |
| | | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 101.648657 | 2,032,973.14 | 32,973.14 | 0.08 |
| | | | Base 100.000000 | 2,000,000.00 | 101.648657 | 2,032,973.14 | 32,973.14 | 0.08 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 172967LS8 | CITIGROUP INC SR UNSECURED 10/28 VAR | | | | 3.520000 | 27 Oct 2028 | | |
| | 10,000,000.000 | Local | 107.397756 | 10,739,775.56 | 104.493771 | 10,449,377.10 | -290,398.46 | 0.40 |
| | | Base | 107.397756 | 10,739,775.56 | 104.493771 | 10,449,377.10 | -290,398.46 | 0.40 |
| 17305EGE9 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6 | | | | 0.880140 | 14 May 2029 | | |
| | 10,000,000.000 | Local | 101.823178 | 10,182,317.80 | 101.577730 | 10,157,773.00 | -24,544.80 | 0.39 |
| Original Face: | 10,000,000.000 | Base | 101.823178 | 10,182,317.80 | 101.577730 | 10,157,773.00 | -24,544.80 | 0.39 |
| 17329U3B5 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR | | | | 0.686539 | 06 Oct 2028 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 98.622218 | 14,793,332.70 | -206,667.30 | 0.57 |
| | | Base | 100.000000 | 15,000,000.00 | 98.622218 | 14,793,332.70 | -206,667.30 | 0.57 |
| 200474BC7 | COMM MORTGAGE TRUST COMM 2015 LC19 A4 | | | | 3.183000 | 10 Feb 2048 | | |
| | 5,000,000.000 | Local | 102.359938 | 5,117,996.88 | 103.340700 | 5,167,035.00 | 49,038.12 | 0.20 |
| Original Face: | 5,000,000.000 | Base | 102.359938 | 5,117,996.88 | 103.340700 | 5,167,035.00 | 49,038.12 | 0.20 |
| 20825CAP9 | CONOCOPHILLIPS COMPANY GUAR 05/38 5.9 | | | | 5.900000 | 15 May 2038 | | |
| | 10,000,000.000 | Local | 99.794985 | 9,979,498.45 | 132.154604 | 13,215,460.40 | 3,235,961.95 | 0.51 |
| | | Base | 99.794985 | 9,979,498.45 | 132.154604 | 13,215,460.40 | 3,235,961.95 | 0.51 |
| 24422EUX5 | JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6 | | | | 2.600000 | 07 Mar 2024 | | |
| | 8,393,000.000 | Local | 101.133586 | 8,488,141.91 | 102.305787 | 8,586,524.70 | 98,382.79 | 0.33 |
| | | Base | 101.133586 | 8,488,141.91 | 102.305787 | 8,586,524.70 | 98,382.79 | 0.33 |
| 25746UDJ5 | DOMINION ENERGY INC SR UNSECURED 04/26 1.45 | | | | 1.450000 | 15 Apr 2026 | | |
| | 5,000,000.000 | Local | 99.963362 | 4,998,168.09 | 97.004997 | 4,850,249.85 | -147,918.24 | 0.19 |
| | | Base | 99.963362 | 4,998,168.09 | 97.004997 | 4,850,249.85 | -147,918.24 | 0.19 |
| 26441CBH7 | DUKE ENERGY CORP SR UNSECURED 06/30 2.45 | | | | 2.450000 | 01 Jun 2030 | | |
| | 13,000,000.000 | Local | 99.736916 | 12,965,799.13 | 97.040046 | 12,615,205.98 | -350,593.15 | 0.49 |
| | | Base | 99.736916 | 12,965,799.13 | 97.040046 | 12,615,205.98 | -350,593.15 | 0.49 |
| 278642AT0 | EBAY INC SR UNSECURED 01/23 VAR | | | | 1.169000 | 30 Jan 2023 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.604702 | 15,090,705.30 | 90,705.30 | 0.58 |
| | | Base | 100.000000 | 15,000,000.00 | 100.604702 | 15,090,705.30 | 90,705.30 | 0.58 |
| 30231GBD3 | EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275 | | | | 2.275000 | 16 Aug 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 101.263468 | 5,063,173.40 | 63,173.40 | 0.19 |
| | | Base | 100.000000 | 5,000,000.00 | 101.263468 | 5,063,173.40 | 63,173.40 | 0.19 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



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 |
| 31283H7K5 | FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5 | | | | | | 5.500000 | 01 Dec 2032 | | |
| | 33,825.200 | Local | | 100.123015 | 33,866.81 | 112.497152 | | 38,052.39 | 4,185.58 | 0.00 |
| Original Face: | 5,000,000.000 | Base | | 100.123015 | 33,866.81 | 112.497152 | | 38,052.39 | 4,185.58 | 0.00 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | | 3.000000 | 15 Aug 2042 | | |
| | 1,542,173.500 | Local | | 91.668269 | 1,413,683.76 | 100.901894 | | 1,556,082.27 | 142,398.51 | 0.06 |
| Original Face: | 10,000,000.000 | Base | | 91.668269 | 1,413,683.76 | 100.901894 | | 1,556,082.27 | 142,398.51 | 0.06 |
| 3128MCXT7 | FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5 | | | | | | 4.500000 | 01 Feb 2026 | | |
| | 274,262.680 | Local | | 101.450438 | 278,240.69 | 105.398518 | | 289,068.80 | 10,828.11 | 0.01 |
| Original Face: | 5,085,000.000 | Base | | 101.450438 | 278,240.69 | 105.398518 | | 289,068.80 | 10,828.11 | 0.01 |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | | | 4.000000 | 01 Feb 2034 | | |
| | 1,125,900.700 | Local | | 102.444971 | 1,153,428.64 | 105.011365 | | 1,182,323.69 | 28,895.05 | 0.05 |
| Original Face: | 5,000,000.000 | Base | | 102.444971 | 1,153,428.64 | 105.011365 | | 1,182,323.69 | 28,895.05 | 0.05 |
| 3128MJ2U3 | FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5 | | | | | | 4.500000 | 01 Oct 2047 | | |
| | 1,059,463.300 | Local | | 106.502490 | 1,128,354.80 | 107.644722 | | 1,140,456.32 | 12,101.52 | 0.04 |
| Original Face: | 5,000,000.000 | Base | | 106.502490 | 1,128,354.80 | 107.644722 | | 1,140,456.32 | 12,101.52 | 0.04 |
| 3128P7ZN6 | FED HM LN PC POOL C91649 FG 04/33 FIXED 3 | | | | | | 3.000000 | 01 Apr 2033 | | |
| | 1,748,416.810 | Local | | 102.649608 | 1,794,743.00 | 104.416310 | | 1,825,632.32 | 30,889.32 | 0.07 |
| Original Face: | 7,000,000.000 | Base | | 102.649608 | 1,794,743.00 | 104.416310 | | 1,825,632.32 | 30,889.32 | 0.07 |
| 3128P8C41 | FED HM LN PC POOL C91891 FG 09/36 FIXED 3 | | | | | | 3.000000 | 01 Sep 2036 | | |
| | 1,153,692.280 | Local | | 100.775550 | 1,162,639.74 | 103.776703 | | 1,197,263.81 | 34,624.07 | 0.05 |
| Original Face: | 3,550,000.000 | Base | | 100.775550 | 1,162,639.74 | 103.776703 | | 1,197,263.81 | 34,624.07 | 0.05 |
| 3128P8D99 | FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5 | | | | | | 3.500000 | 01 May 2037 | | |
| | 1,220,489.800 | Local | | 102.743460 | 1,253,973.45 | 105.486210 | | 1,287,448.43 | 33,474.98 | 0.05 |
| Original Face: | 5,000,000.000 | Base | | 102.743460 | 1,253,973.45 | 105.486210 | | 1,287,448.43 | 33,474.98 | 0.05 |
| 312935M30 | FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5 | | | | | | 5.500000 | 01 Sep 2039 | | |
| | 691,241.550 | Local | | 103.942157 | 718,491.38 | 113.109570 | | 781,860.34 | 63,368.96 | 0.03 |
| Original Face: | 10,300,000.000 | Base | | 103.942157 | 718,491.38 | 113.109570 | | 781,860.34 | 63,368.96 | 0.03 |
| 31296M6W4 | FED HM LN PC POOL A13585 FG 09/33 FIXED 5 | | | | | | 5.000000 | 01 Sep 2033 | | |
| | 399,233.270 | Local | | 99.697991 | 398,027.55 | 112.176136 | | 447,844.46 | 49,816.91 | 0.02 |
| Original Face: | 14,598,876.000 | Base | | 99.697991 | 398,027.55 | 112.176136 | | 447,844.46 | 49,816.91 | 0.02 |

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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 |
| 31296PDL3 | FED HM LN PC POOL A14607 FG 10/33 FIXED 5 | | | | | 5.000000 | 01 Oct 2033 | | |
| | 408,401.770 | Local | 99.690354 | 407,137.17 | 112.197421 | 458,216.25 | 51,079.08 | 0.02 | |
| Original Face: | 11,774,977.000 | Base | 99.690354 | 407,137.17 | 112.197421 | 458,216.25 | 51,079.08 | 0.02 | |
| 31296RGX0 | FED HM LN PC POOL A16514 FG 12/33 FIXED 5 | | | | | 5.000000 | 01 Dec 2033 | | |
| | 187,829.490 | Local | 99.642931 | 187,158.81 | 110.744868 | 208,011.52 | 20,852.71 | 0.01 | |
| Original Face: | 3,598,890.000 | Base | 99.642931 | 187,158.81 | 110.744868 | 208,011.52 | 20,852.71 | 0.01 | |
| 31296RZG6 | FED HM LN PC POOL A17043 FG 12/33 FIXED 5 | | | | | 5.000000 | 01 Dec 2033 | | |
| | 86,310.130 | Local | 99.713765 | 86,063.08 | 110.928535 | 95,742.56 | 9,679.48 | 0.00 | |
| Original Face: | 6,241,535.000 | Base | 99.713765 | 86,063.08 | 110.928535 | 95,742.56 | 9,679.48 | 0.00 | |
| 31297GFV8 | FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5 | | | | | 5.500000 | 01 Nov 2034 | | |
| | 140,704.250 | Local | 100.182731 | 140,961.36 | 111.239549 | 156,518.77 | 15,557.41 | 0.01 | |
| Original Face: | 5,000,000.000 | Base | 100.182731 | 140,961.36 | 111.239549 | 156,518.77 | 15,557.41 | 0.01 | |
| 31297HLU1 | FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2034 | | |
| | 186,789.400 | Local | 100.696924 | 188,091.18 | 111.709832 | 208,662.12 | 20,570.94 | 0.01 | |
| Original Face: | 5,000,000.000 | Base | 100.696924 | 188,091.18 | 111.709832 | 208,662.12 | 20,570.94 | 0.01 | |
| 31297LAK6 | FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5 | | | | | 5.500000 | 01 Jan 2035 | | |
| | 167,406.350 | Local | 100.473787 | 168,199.50 | 112.750409 | 188,751.34 | 20,551.84 | 0.01 | |
| Original Face: | 5,000,000.000 | Base | 100.473787 | 168,199.50 | 112.750409 | 188,751.34 | 20,551.84 | 0.01 | |
| 31300LKC8 | FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR | | | | | 2.321000 | 01 Jan 2037 | | |
| | 463,494.600 | Local | 103.039043 | 477,580.40 | 105.299827 | 488,059.01 | 10,478.61 | 0.02 | |
| Original Face: | 6,000,000.000 | Base | 103.039043 | 477,580.40 | 105.299827 | 488,059.01 | 10,478.61 | 0.02 | |
| 31300LKT1 | FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR | | | | | 2.019000 | 01 Oct 2036 | | |
| | 427,752.100 | Local | 102.987387 | 440,530.71 | 104.600701 | 447,431.70 | 6,900.99 | 0.02 | |
| Original Face: | 5,000,000.000 | Base | 102.987387 | 440,530.71 | 104.600701 | 447,431.70 | 6,900.99 | 0.02 | |
| 31307R3T0 | FED HM LN PC POOL J35310 FG 10/31 FIXED 3 | | | | | 3.000000 | 01 Oct 2031 | | |
| | 1,800,695.350 | Local | 99.943905 | 1,799,685.25 | 103.981534 | 1,872,390.65 | 72,705.40 | 0.07 | |
| Original Face: | 8,208,821.000 | Base | 99.943905 | 1,799,685.25 | 103.981534 | 1,872,390.65 | 72,705.40 | 0.07 | |
| 3130ALRG1 | FEDERAL HOME LOAN BANK UNSECURED 03/23 0.125 | | | | | 0.125000 | 17 Mar 2023 | | |
| | 20,000,000.000 | Local | 99.938285 | 19,987,657.06 | 99.225041 | 19,845,008.20 | -142,648.86 | 0.76 | |
| | | Base | 99.938285 | 19,987,657.06 | 99.225041 | 19,845,008.20 | -142,648.86 | 0.76 | |

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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 |
| 3132H1BT3 | FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5 | | | | | | 3.500000 | 01 Dec 2033 | | |
| | 1,358,841.900 | Local | | 103.190040 | 1,402,189.50 | 105.363194 | | 1,431,719.23 | 29,529.73 | 0.06 |
| Original Face: | 5,000,000.000 | Base | | 103.190040 | 1,402,189.50 | 105.363194 | | 1,431,719.23 | 29,529.73 | 0.06 |
| 3132H3E74 | FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5 | | | | | | 4.500000 | 01 Sep 2042 | | |
| | 1,382,235.760 | Local | | 109.401174 | 1,512,182.15 | 108.880808 | | 1,504,989.46 | -7,192.69 | 0.06 |
| Original Face: | 7,231,153.000 | Base | | 109.401174 | 1,512,182.15 | 108.880808 | | 1,504,989.46 | -7,192.69 | 0.06 |
| 3132J0AF4 | FREDDIEMAC STRIP FHS 334 300 | | | | | | 3.000000 | 15 Aug 2044 | | |
| | 2,174,582.520 | Local | | 99.948460 | 2,173,461.73 | 102.396667 | | 2,226,700.02 | 53,238.29 | 0.09 |
| Original Face: | 8,000,000.000 | Base | | 99.948460 | 2,173,461.73 | 102.396667 | | 2,226,700.02 | 53,238.29 | 0.09 |
| 3132KGDY3 | FED HM LN PC POOL V61919 FG 01/33 FIXED 4 | | | | | | 4.000000 | 01 Jan 2033 | | |
| | 1,573,198.620 | Local | | 102.903961 | 1,618,883.70 | 105.660282 | | 1,662,246.10 | 43,362.40 | 0.06 |
| Original Face: | 6,000,000.000 | Base | | 102.903961 | 1,618,883.70 | 105.660282 | | 1,662,246.10 | 43,362.40 | 0.06 |
| 3132LQD20 | FED HM LN PC POOL K93821 FG 01/37 FIXED 3 | | | | | | 3.000000 | 01 Jan 2037 | | |
| | 1,725,569.200 | Local | | 100.410270 | 1,732,648.69 | 103.769614 | | 1,790,616.50 | 57,967.81 | 0.07 |
| Original Face: | 5,000,000.000 | Base | | 100.410270 | 1,732,648.69 | 103.769614 | | 1,790,616.50 | 57,967.81 | 0.07 |
| 31331VBN5 | FEDERAL FARM CREDIT BANK BONDS 10/25 5.03 | | | | | | 5.030000 | 06 Oct 2025 | | |
| | 5,000,000.000 | Local | | 105.950059 | 5,297,502.94 | 112.684234 | | 5,634,211.70 | 336,708.76 | 0.22 |
| | | Base | | 105.950059 | 5,297,502.94 | 112.684234 | | 5,634,211.70 | 336,708.76 | 0.22 |
| 31331XPD8 | FEDERAL FARM CREDIT BANK BONDS 06/24 5.43 | | | | | | 5.430000 | 07 Jun 2024 | | |
| | 5,000,000.000 | Local | | 105.025527 | 5,251,276.35 | 109.677180 | | 5,483,859.00 | 232,582.65 | 0.21 |
| | | Base | | 105.025527 | 5,251,276.35 | 109.677180 | | 5,483,859.00 | 232,582.65 | 0.21 |
| 3133EKQQ2 | FEDERAL FARM CREDIT BANK BONDS 06/34 2.75 | | | | | | 2.750000 | 12 Jun 2034 | | |
| | 4,240,000.000 | Local | | 115.088543 | 4,879,754.21 | 104.718395 | | 4,440,059.95 | -439,694.26 | 0.17 |
| | | Base | | 115.088543 | 4,879,754.21 | 104.718395 | | 4,440,059.95 | -439,694.26 | 0.17 |
| 3133EMYX4 | FEDERAL FARM CREDIT BANK BONDS 05/23 0.125 | | | | | | 0.125000 | 10 May 2023 | | |
| | 7,000,000.000 | Local | | 99.918816 | 6,994,317.15 | 98.984881 | | 6,928,941.67 | -65,375.48 | 0.27 |
| | | Base | | 99.918816 | 6,994,317.15 | 98.984881 | | 6,928,941.67 | -65,375.48 | 0.27 |
| 3133ENCN8 | FEDERAL FARM CREDIT BANK BONDS 11/23 VAR | | | | | | 0.065000 | 30 Nov 2023 | | |
| | 10,000,000.000 | Local | | 99.981524 | 9,998,152.41 | 99.944317 | | 9,994,431.70 | -3,720.71 | 0.38 |
| | | Base | | 99.981524 | 9,998,152.41 | 99.944317 | | 9,994,431.70 | -3,720.71 | 0.38 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--|-------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 3133ENDJ6 | FEDERAL FARM CREDIT BANK BONDS 11/24 VAR | | | | 0.120000 | 08 Nov 2024 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.957950 | 9,995,795.00 | -4,205.00 | 0.38 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.957950 | 9,995,795.00 | -4,205.00 | 0.38 |
| 31359MGK3 | FANNIE MAE NOTES 11/30 6.625 | | | | 6.625000 | 15 Nov 2030 | | | |
| | | 5,000,000.000 | Local | 132.857218 | 6,642,860.91 | 137.765355 | 6,888,267.75 | 245,406.84 | 0.27 |
| | | | Base | 132.857218 | 6,642,860.91 | 137.765355 | 6,888,267.75 | 245,406.84 | 0.27 |
| 3135G06G3 | FANNIE MAE UNSECURED 11/25 0.5 | | | | 0.500000 | 07 Nov 2025 | | | |
| | | 5,000,000.000 | Local | 99.729681 | 4,986,484.07 | 96.286092 | 4,814,304.60 | -172,179.47 | 0.19 |
| | | | Base | 99.729681 | 4,986,484.07 | 96.286092 | 4,814,304.60 | -172,179.47 | 0.19 |
| 3136A35N7 | FANNIE MAE FNR 2012 21 WA | | | | 5.617715 | 25 Mar 2052 | | | |
| | | 319,191.690 | Local | 108.355725 | 345,862.47 | 112.888520 | 360,330.77 | 14,468.30 | 0.01 |
| | | Original Face: 4,261,779.000 | Base | 108.355725 | 345,862.47 | 112.888520 | 360,330.77 | 14,468.30 | 0.01 |
| 3136A56W1 | FANNIEMAE ACES FNA 2012 M4 1A2 | | | | 2.976000 | 25 Apr 2022 | | | |
| | | 59,475.650 | Local | 100.086540 | 59,527.12 | 100.149230 | 59,564.41 | 37.29 | 0.00 |
| | | Original Face: 5,000,000.000 | Base | 100.086540 | 59,527.12 | 100.149230 | 59,564.41 | 37.29 | 0.00 |
| 3136A5E85 | FANNIE MAE FNR 2012 44 KL | | | | 3.500000 | 25 Dec 2031 | | | |
| | | 690,843.550 | Local | 103.250381 | 713,298.60 | 102.924440 | 711,046.86 | -2,251.74 | 0.03 |
| | | Original Face: 5,000,000.000 | Base | 103.250381 | 713,298.60 | 102.924440 | 711,046.86 | -2,251.74 | 0.03 |
| 3136A9ZF8 | FANNIE MAE FNR 2012 126 TA | | | | 3.000000 | 25 Oct 2042 | | | |
| | | 4,600,580.700 | Local | 98.444873 | 4,529,035.82 | 101.782410 | 4,682,581.91 | 153,546.09 | 0.18 |
| | | Original Face: 30,000,000.000 | Base | 98.444873 | 4,529,035.82 | 101.782410 | 4,682,581.91 | 153,546.09 | 0.18 |
| 3136AA6K6 | FANNIE MAE FNR 2012 151 YA | | | | 2.000000 | 25 Jan 2028 | | | |
| | | 836,594.350 | Local | 101.239332 | 846,962.53 | 100.637940 | 841,931.32 | -5,031.21 | 0.03 |
| | | Original Face: 5,000,000.000 | Base | 101.239332 | 846,962.53 | 100.637940 | 841,931.32 | -5,031.21 | 0.03 |
| 3136AAF42 | FANNIE MAE FNR 2012 133 JP | | | | 2.500000 | 25 Jul 2042 | | | |
| | | 1,246,672.380 | Local | 99.931561 | 1,245,819.17 | 101.554280 | 1,266,049.16 | 20,229.99 | 0.05 |
| | | Original Face: 6,000,000.000 | Base | 99.931561 | 1,245,819.17 | 101.554280 | 1,266,049.16 | 20,229.99 | 0.05 |
| 3136ACH53 | FANNIE MAE FNR 2013 13 PH | | | | 2.500000 | 25 Apr 2042 | | | |
| | | 1,097,651.950 | Local | 99.368019 | 1,090,715.00 | 101.288220 | 1,111,792.12 | 21,077.12 | 0.04 |
| | | Original Face: 5,000,000.000 | Base | 99.368019 | 1,090,715.00 | 101.288220 | 1,111,792.12 | 21,077.12 | 0.04 |

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Holdings

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FUND: ATZ6



STATE STREET

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View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|----------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3136AFYS7 | FANNIE MAE FNR 2013 87 GD | | | | 3.000000 | 25 Jun 2043 | | |
| | 669,746.040 | Local | 100.759546 | 674,833.07 | 103.989490 | 696,465.49 | 21,632.42 | 0.03 |
| Original Face: | 6,000,000.000 | Base | 100.759546 | 674,833.07 | 103.989490 | 696,465.49 | 21,632.42 | 0.03 |
| 3136AGC34 | FANNIE MAE FNR 2013 101 HA | | | | 3.000000 | 25 Oct 2030 | | |
| | 75,674.630 | Local | 101.824165 | 77,055.06 | 100.511600 | 76,061.78 | -993.28 | 0.00 |
| Original Face: | 2,500,000.000 | Base | 101.824165 | 77,055.06 | 100.511600 | 76,061.78 | -993.28 | 0.00 |
| 3136AGDC3 | FANNIE MAE FNR 2013 97 JF | | | | 0.457710 | 25 Apr 2038 | | |
| | 1,040,939.750 | Local | 99.874425 | 1,039,632.59 | 100.765080 | 1,048,903.77 | 9,271.18 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 99.874425 | 1,039,632.59 | 100.765080 | 1,048,903.77 | 9,271.18 | 0.04 |
| 3136AGNN8 | FANNIE MAE FNR 2013 103 VG | | | | 3.000000 | 25 Mar 2030 | | |
| | 34,768.420 | Local | 102.093653 | 35,496.35 | 99.970100 | 34,758.02 | -738.33 | 0.00 |
| Original Face: | 1,500,000.000 | Base | 102.093653 | 35,496.35 | 99.970100 | 34,758.02 | -738.33 | 0.00 |
| 3136AGY30 | FANNIE MAE FNR 2013 117 PA | | | | 4.000000 | 25 Feb 2043 | | |
| | 512,193.900 | Local | 105.368125 | 539,689.11 | 103.564410 | 530,450.59 | -9,238.52 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 105.368125 | 539,689.11 | 103.564410 | 530,450.59 | -9,238.52 | 0.02 |
| 3136AH5F3 | FANNIE MAE FNR 2014 5 KV | | | | 3.500000 | 25 Feb 2027 | | |
| | 763,869.750 | Local | 102.041116 | 779,461.22 | 101.312140 | 773,892.79 | -5,568.43 | 0.03 |
| Original Face: | 1,750,000.000 | Base | 102.041116 | 779,461.22 | 101.312140 | 773,892.79 | -5,568.43 | 0.03 |
| 3136AHBT6 | FANNIE MAE FNR 2013 123 PN | | | | 2.700000 | 25 Mar 2043 | | |
| | 3,651,802.000 | Local | 94.727893 | 3,459,275.09 | 100.730940 | 3,678,494.48 | 219,219.39 | 0.14 |
| Original Face: | 3,651,802.000 | Base | 94.727893 | 3,459,275.09 | 100.730940 | 3,678,494.48 | 219,219.39 | 0.14 |
| 3136AHDP2 | FANNIE MAE FNR 2013 118 YA | | | | 3.000000 | 25 Jul 2028 | | |
| | 628,080.900 | Local | 101.519842 | 637,626.74 | 102.526350 | 643,948.42 | 6,321.68 | 0.02 |
| Original Face: | 8,500,000.000 | Base | 101.519842 | 637,626.74 | 102.526350 | 643,948.42 | 6,321.68 | 0.02 |
| 3136AHRY8 | FANNIE MAE FNR 2013 131 KH | | | | 3.000000 | 25 Aug 2041 | | |
| | 254,500.200 | Local | 102.464564 | 260,772.52 | 100.531120 | 255,851.90 | -4,920.62 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 102.464564 | 260,772.52 | 100.531120 | 255,851.90 | -4,920.62 | 0.01 |
| 3136AJJ80 | FANNIE MAE FNR 2014 30 KC | | | | 3.000000 | 25 May 2033 | | |
| | 705,126.900 | Local | 101.983271 | 719,111.48 | 101.849030 | 718,164.91 | -946.57 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 101.983271 | 719,111.48 | 101.849030 | 718,164.91 | -946.57 | 0.03 |

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FUND: ATZ6



STATE STREET

As of: January 31, 2022

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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 |
| 3136AJSJ6 | FANNIE MAE FNR 2014 14 KD | | | | | 3.000000 | 25 Jan 2033 | | |
| | 676,125.900 | Local | | 101.598105 | 686,931.10 | 102.185290 | 690,901.21 | 3,970.11 | 0.03 |
| Original Face: | 5,000,000.000 | Base | | 101.598105 | 686,931.10 | 102.185290 | 690,901.21 | 3,970.11 | 0.03 |
| 3136AJVF0 | FANNIE MAE FNR 2014 18 TA | | | | | 3.000000 | 25 Jan 2033 | | |
| | 884,180.340 | Local | | 101.866464 | 900,683.25 | 101.812680 | 900,207.70 | -475.55 | 0.03 |
| Original Face: | 6,000,000.000 | Base | | 101.866464 | 900,683.25 | 101.812680 | 900,207.70 | -475.55 | 0.03 |
| 3136AJVK9 | FANNIE MAE FNR 2014 18 WV | | | | | 3.500000 | 25 Jan 2029 | | |
| | 4,250,411.450 | Local | | 102.420450 | 4,353,290.55 | 101.095340 | 4,296,967.91 | -56,322.64 | 0.17 |
| Original Face: | 9,284,523.000 | Base | | 102.420450 | 4,353,290.55 | 101.095340 | 4,296,967.91 | -56,322.64 | 0.17 |
| 3136AKJV6 | FANNIE MAE FNR 2014 41 VX | | | | | 3.000000 | 25 Oct 2034 | | |
| | 1,059,410.460 | Local | | 85.592983 | 906,781.01 | 100.000000 | 1,059,410.46 | 152,629.45 | 0.04 |
| Original Face: | 6,000,000.000 | Base | | 85.592983 | 906,781.01 | 100.000000 | 1,059,410.46 | 152,629.45 | 0.04 |
| 3136AL2K6 | FANNIE MAE FNR 2014 84 VK | | | | | 3.000000 | 25 Mar 2035 | | |
| | 10,692,273.000 | Local | | 101.873734 | 10,892,617.78 | 101.697650 | 10,873,790.37 | -18,827.41 | 0.42 |
| Original Face: | 10,692,273.000 | Base | | 101.873734 | 10,892,617.78 | 101.697650 | 10,873,790.37 | -18,827.41 | 0.42 |
| 3136ALTG6 | FANNIE MAE FNR 2014 68 TL | | | | | 3.000000 | 25 Oct 2043 | | |
| | 90,619.800 | Local | | 101.926356 | 92,365.46 | 100.700300 | 91,254.41 | -1,111.05 | 0.00 |
| Original Face: | 15,000,000.000 | Base | | 101.926356 | 92,365.46 | 100.700300 | 91,254.41 | -1,111.05 | 0.00 |
| 3136AMP94 | FANNIE MAE FNR 2015 15 HA | | | | | 3.500000 | 25 Sep 2041 | | |
| | 977,989.100 | Local | | 104.470121 | 1,021,706.40 | 101.335520 | 991,050.34 | -30,656.06 | 0.04 |
| Original Face: | 11,000,000.000 | Base | | 104.470121 | 1,021,706.40 | 101.335520 | 991,050.34 | -30,656.06 | 0.04 |
| 3136AMYU7 | FANNIE MAE FNR 2015 14 MV | | | | | 3.000000 | 25 Jul 2026 | | |
| | 987,056.160 | Local | | 102.116965 | 1,007,951.79 | 100.592550 | 992,904.96 | -15,046.83 | 0.04 |
| Original Face: | 2,304,044.000 | Base | | 102.116965 | 1,007,951.79 | 100.592550 | 992,904.96 | -15,046.83 | 0.04 |
| 3136ARQ35 | FANNIE MAE FNR 2016 29 PA | | | | | 3.000000 | 25 Aug 2045 | | |
| | 1,525,921.010 | Local | | 106.984634 | 1,632,501.01 | 101.940320 | 1,555,528.76 | -76,972.25 | 0.06 |
| Original Face: | 4,600,000.000 | Base | | 106.984634 | 1,632,501.01 | 101.940320 | 1,555,528.76 | -76,972.25 | 0.06 |
| 3136ARYU6 | FANNIE MAE FNR 2016 21 VB | | | | | 3.000000 | 25 Aug 2027 | | |
| | 3,665,974.920 | Local | | 102.628542 | 3,762,336.62 | 101.307220 | 3,713,897.28 | -48,439.34 | 0.14 |
| Original Face: | 6,976,000.000 | Base | | 102.628542 | 3,762,336.62 | 101.307220 | 3,713,897.28 | -48,439.34 | 0.14 |

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|----------------|-------------------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3136AYUG6 | FANNIE MAE FNR 2017 86 MA | | | | 3.000000 | 25 Apr 2046 | | |
| | 1,883,930.910 | Local | 100.870245 | 1,900,325.73 | 101.712720 | 1,916,197.37 | 15,871.64 | 0.07 |
| Original Face: | 6,000,000.000 | Base | 100.870245 | 1,900,325.73 | 101.712720 | 1,916,197.37 | 15,871.64 | 0.07 |
| 3136B32C3 | FANNIE MAE FNR 2019 7 AL | | | | 3.000000 | 25 Aug 2048 | | |
| | 1,844,115.900 | Local | 101.222875 | 1,866,667.13 | 102.742350 | 1,894,688.01 | 28,020.88 | 0.07 |
| Original Face: | 6,000,000.000 | Base | 101.222875 | 1,866,667.13 | 102.742350 | 1,894,688.01 | 28,020.88 | 0.07 |
| 3136B32D1 | FANNIE MAE FNR 2019 7 LA | | | | 3.000000 | 25 Aug 2048 | | |
| | 3,073,526.500 | Local | 99.127396 | 3,046,706.79 | 102.985140 | 3,165,275.57 | 118,568.78 | 0.12 |
| Original Face: | 10,000,000.000 | Base | 99.127396 | 3,046,706.79 | 102.985140 | 3,165,275.57 | 118,568.78 | 0.12 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | 3.000000 | 25 Aug 2048 | | |
| | 1,536,763.250 | Local | 99.872610 | 1,534,805.57 | 102.985140 | 1,582,637.78 | 47,832.21 | 0.06 |
| Original Face: | 5,000,000.000 | Base | 99.872610 | 1,534,805.57 | 102.985140 | 1,582,637.78 | 47,832.21 | 0.06 |
| 3136B7L41 | FANNIE MAE FNR 2019 77 LV | | | | 3.000000 | 25 May 2031 | | |
| | 109,770.390 | Local | 102.417674 | 112,424.28 | 99.926530 | 109,689.74 | -2,734.54 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 102.417674 | 112,424.28 | 99.926530 | 109,689.74 | -2,734.54 | 0.00 |
| 3136BBU75 | FANNIE MAE FNR 2020 70 VA | | | | 2.000000 | 25 Apr 2032 | | |
| | 4,477,041.150 | Local | 104.402390 | 4,674,137.96 | 99.846280 | 4,470,159.04 | -203,978.92 | 0.17 |
| Original Face: | 5,000,000.000 | Base | 104.402390 | 4,674,137.96 | 99.846280 | 4,470,159.04 | -203,978.92 | 0.17 |
| 3136BBV74 | FANNIE MAE FNR 2020 70 VC | | | | 2.000000 | 25 Apr 2032 | | |
| | 6,267,484.720 | Local | 104.725266 | 6,563,640.07 | 100.290560 | 6,285,695.52 | -277,944.55 | 0.24 |
| Original Face: | 7,000,000.000 | Base | 104.725266 | 6,563,640.07 | 100.290560 | 6,285,695.52 | -277,944.55 | 0.24 |
| 3136BHBB4 | FANNIE MAE FNR 2021 27 JD | | | | 1.250000 | 25 May 2051 | | |
| | 3,733,419.360 | Local | 100.423042 | 3,749,213.30 | 94.801340 | 3,539,331.58 | -209,881.72 | 0.14 |
| Original Face: | 5,000,000.000 | Base | 100.423042 | 3,749,213.30 | 94.801340 | 3,539,331.58 | -209,881.72 | 0.14 |
| 31371LEW5 | FNMA POOL 254949 FN 11/33 FIXED 5 | | | | 5.000000 | 01 Nov 2033 | | |
| | 139,622.010 | Local | 99.889788 | 139,468.13 | 112.219067 | 156,682.52 | 17,214.39 | 0.01 |
| Original Face: | 6,625,000.000 | Base | 99.889788 | 139,468.13 | 112.219067 | 156,682.52 | 17,214.39 | 0.01 |
| 31376KCW4 | FNMA POOL 357485 FN 02/34 FIXED 5.5 | | | | 5.500000 | 01 Feb 2034 | | |
| | 140,625.660 | Local | 99.947613 | 140,551.99 | 112.515963 | 158,226.32 | 17,674.33 | 0.01 |
| Original Face: | 6,000,000.000 | Base | 99.947613 | 140,551.99 | 112.515963 | 158,226.32 | 17,674.33 | 0.01 |

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|----------------|-------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3137A6EC2 | FREDDIE MAC FHR 3815 TA | | | | 4.500000 | 15 Oct 2040 | | |
| | 332,220.760 | Local | 103.657366 | 344,371.29 | 104.317830 | 346,565.49 | 2,194.20 | 0.01 |
| Original Face: | 7,703,000.000 | Base | 103.657366 | 344,371.29 | 104.317830 | 346,565.49 | 2,194.20 | 0.01 |
| 3137A9QP4 | FREDDIE MAC FHR 3842 PH | | | | 4.000000 | 15 Apr 2041 | | |
| | 630,338.400 | Local | 102.754070 | 647,698.36 | 106.096960 | 668,769.88 | 21,071.52 | 0.03 |
| Original Face: | 10,000,000.000 | Base | 102.754070 | 647,698.36 | 106.096960 | 668,769.88 | 21,071.52 | 0.03 |
| 3137AF2R2 | FREDDIE MAC FHR 3920 AC | | | | 2.500000 | 15 Sep 2041 | | |
| | 1,062,804.860 | Local | 102.299568 | 1,087,244.78 | 101.382600 | 1,077,499.20 | -9,745.58 | 0.04 |
| Original Face: | 13,000,000.000 | Base | 102.299568 | 1,087,244.78 | 101.382600 | 1,077,499.20 | -9,745.58 | 0.04 |
| 3137AGR51 | FREDDIE MAC FHR 3935 GC | | | | 2.500000 | 15 Oct 2026 | | |
| | 237,144.780 | Local | 100.510022 | 238,354.27 | 101.626820 | 241,002.70 | 2,648.43 | 0.01 |
| Original Face: | 3,000,000.000 | Base | 100.510022 | 238,354.27 | 101.626820 | 241,002.70 | 2,648.43 | 0.01 |
| 3137AMF85 | FREDDIE MAC FHR 4023 EA | | | | 3.500000 | 15 Aug 2041 | | |
| | 434,596.630 | Local | 102.768489 | 446,628.39 | 102.112950 | 443,779.44 | -2,848.95 | 0.02 |
| Original Face: | 12,500,000.000 | Base | 102.768489 | 446,628.39 | 102.112950 | 443,779.44 | -2,848.95 | 0.02 |
| 3137ANQX6 | FREDDIE MAC FHR 4027 AB | | | | 4.000000 | 15 Dec 2040 | | |
| | 623,176.900 | Local | 105.922455 | 660,084.27 | 104.550720 | 651,535.94 | -8,548.33 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 105.922455 | 660,084.27 | 104.550720 | 651,535.94 | -8,548.33 | 0.03 |
| 3137AV3S4 | FREDDIE MAC FHR 4122 VM | | | | 3.500000 | 15 Oct 2025 | | |
| | 2,690,778.560 | Local | 102.161098 | 2,748,928.91 | 102.390770 | 2,755,108.89 | 6,179.98 | 0.11 |
| Original Face: | 8,000,000.000 | Base | 102.161098 | 2,748,928.91 | 102.390770 | 2,755,108.89 | 6,179.98 | 0.11 |
| 3137AXSF1 | FREDDIE MAC FHR 4153 KG | | | | 2.500000 | 15 Aug 2042 | | |
| | 822,279.700 | Local | 101.998196 | 838,710.46 | 100.937260 | 829,986.60 | -8,723.86 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 101.998196 | 838,710.46 | 100.937260 | 829,986.60 | -8,723.86 | 0.03 |
| 3137AXT29 | FREDDIE MAC FHR 4153 YJ | | | | 3.000000 | 15 Sep 2042 | | |
| | 344,966.450 | Local | 103.417550 | 356,755.85 | 100.551190 | 346,867.87 | -9,887.98 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 103.417550 | 356,755.85 | 100.551190 | 346,867.87 | -9,887.98 | 0.01 |
| 3137AXUG6 | FREDDIE MAC FHR 4160 HP | | | | 2.500000 | 15 Jan 2033 | | |
| | 1,058,386.500 | Local | 100.652369 | 1,065,291.09 | 101.758670 | 1,077,000.03 | 11,708.94 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 100.652369 | 1,065,291.09 | 101.758670 | 1,077,000.03 | 11,708.94 | 0.04 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|-------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3137AYTU5 | FREDDIE MAC FHR 4163 GP | | | | 3.000000 | 15 Nov 2032 | | |
| | 1,138,164.700 | Local | 103.017855 | 1,172,512.86 | 103.171850 | 1,174,265.58 | 1,752.72 | 0.05 |
| Original Face: | 5,000,000.000 | Base | 103.017855 | 1,172,512.86 | 103.171850 | 1,174,265.58 | 1,752.72 | 0.05 |
| 3137B0BB9 | FREDDIE MAC FHR 4183 VC | | | | 3.000000 | 15 Oct 2029 | | |
| | 6,280,000.000 | Local | 100.435611 | 6,307,356.37 | 101.559170 | 6,377,915.88 | 70,559.51 | 0.25 |
| Original Face: | 6,280,000.000 | Base | 100.435611 | 6,307,356.37 | 101.559170 | 6,377,915.88 | 70,559.51 | 0.25 |
| 3137B3GL6 | FREDDIE MAC FHR 4229 MA | | | | 3.500000 | 15 May 2041 | | |
| | 1,056,852.100 | Local | 104.183953 | 1,101,070.29 | 103.250670 | 1,091,206.87 | -9,863.42 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 104.183953 | 1,101,070.29 | 103.250670 | 1,091,206.87 | -9,863.42 | 0.04 |
| 3137B4JB3 | FREDDIE MAC FHR 4252 GA | | | | 2.500000 | 15 Apr 2031 | | |
| | 122,292.550 | Local | 100.728810 | 123,183.83 | 100.917310 | 123,414.35 | 230.52 | 0.00 |
| Original Face: | 1,000,000.000 | Base | 100.728810 | 123,183.83 | 100.917310 | 123,414.35 | 230.52 | 0.00 |
| 3137B56H1 | FREDDIE MAC FHR 4257 A | | | | 2.500000 | 15 Oct 2027 | | |
| | 375,890.200 | Local | 100.869469 | 379,158.45 | 101.234250 | 380,529.62 | 1,371.17 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 100.869469 | 379,158.45 | 101.234250 | 380,529.62 | 1,371.17 | 0.01 |
| 3137B6ES6 | FREDDIE MAC FHR 4288 AG | | | | 3.000000 | 15 Sep 2037 | | |
| | 311,036.180 | Local | 101.797784 | 316,627.94 | 100.613250 | 312,943.61 | -3,684.33 | 0.01 |
| Original Face: | 7,500,000.000 | Base | 101.797784 | 316,627.94 | 100.613250 | 312,943.61 | -3,684.33 | 0.01 |
| 3137B6G54 | FREDDIE MAC FHR 4279 PA | | | | 3.000000 | 15 Dec 2043 | | |
| | 2,545,727.500 | Local | 102.364648 | 2,605,925.00 | 103.211980 | 2,627,495.76 | 21,570.76 | 0.10 |
| Original Face: | 10,000,000.000 | Base | 102.364648 | 2,605,925.00 | 103.211980 | 2,627,495.76 | 21,570.76 | 0.10 |
| 3137B73L1 | FREDDIE MAC FHR 4289 WE | | | | 3.000000 | 15 Aug 2031 | | |
| | 747,038.300 | Local | 101.429955 | 757,720.61 | 102.292880 | 764,166.99 | 6,446.38 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 101.429955 | 757,720.61 | 102.292880 | 764,166.99 | 6,446.38 | 0.03 |
| 3137B8Z34 | FREDDIE MAC FHR 4316 DA | | | | 3.000000 | 15 Feb 2039 | | |
| | 133,963.850 | Local | 101.796246 | 136,370.17 | 100.349100 | 134,431.52 | -1,938.65 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 101.796246 | 136,370.17 | 100.349100 | 134,431.52 | -1,938.65 | 0.01 |
| 3137BAVW9 | FREDDIE MAC FHR 4340 TB | | | | 3.500000 | 15 Jul 2039 | | |
| | 1,784,977.000 | Local | 98.999651 | 1,767,121.00 | 103.844260 | 1,853,596.16 | 86,475.16 | 0.07 |
| Original Face: | 1,784,977.000 | Base | 98.999651 | 1,767,121.00 | 103.844260 | 1,853,596.16 | 86,475.16 | 0.07 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3137BBPZ7 | FREDDIE MAC FHR 4351 EV | | | | | 3.000000 | 15 Nov 2025 | | |
| | 1,915,416.920 | Local | | 101.185786 | 1,938,129.67 | 101.239870 | 1,939,165.60 | 1,035.93 | 0.07 |
| Original Face: | 5,183,921.000 | Base | | 101.185786 | 1,938,129.67 | 101.239870 | 1,939,165.60 | 1,035.93 | 0.07 |
| 3137BDAM8 | FREDDIE MAC FHR 4372 TC | | | | | 2.500000 | 15 Aug 2029 | | |
| | 657,124.800 | Local | | 100.926486 | 663,212.97 | 101.634320 | 667,864.32 | 4,651.35 | 0.03 |
| Original Face: | 5,000,000.000 | Base | | 100.926486 | 663,212.97 | 101.634320 | 667,864.32 | 4,651.35 | 0.03 |
| 3137BDCR5 | FREDDIE MAC FHR 4377 LA | | | | | 3.000000 | 15 Jun 2040 | | |
| | 508,789.360 | Local | | 102.197970 | 519,972.40 | 100.461160 | 511,135.69 | -8,836.71 | 0.02 |
| Original Face: | 14,550,000.000 | Base | | 102.197970 | 519,972.40 | 100.461160 | 511,135.69 | -8,836.71 | 0.02 |
| 3137BFYM7 | FREDDIE MAC FHR 4432 JV | | | | | 3.000000 | 15 Mar 2028 | | |
| | 1,546,610.580 | Local | | 102.678982 | 1,588,044.00 | 101.053320 | 1,562,901.34 | -25,142.66 | 0.06 |
| Original Face: | 3,000,000.000 | Base | | 102.678982 | 1,588,044.00 | 101.053320 | 1,562,901.34 | -25,142.66 | 0.06 |
| 3137BHYX9 | FREDDIE MAC FHR 4472 AB | | | | | 3.000000 | 15 Mar 2033 | | |
| | 307,228.950 | Local | | 102.651778 | 315,375.98 | 100.619460 | 309,132.11 | -6,243.87 | 0.01 |
| Original Face: | 5,000,000.000 | Base | | 102.651778 | 315,375.98 | 100.619460 | 309,132.11 | -6,243.87 | 0.01 |
| 3137BJAB9 | FREDDIE MAC FHR 4475 MV | | | | | 3.000000 | 15 Oct 2026 | | |
| | 1,170,364.500 | Local | | 102.227861 | 1,196,438.60 | 101.592050 | 1,188,997.29 | -7,441.31 | 0.05 |
| Original Face: | 2,579,263.000 | Base | | 102.227861 | 1,196,438.60 | 101.592050 | 1,188,997.29 | -7,441.31 | 0.05 |
| 3137BJWT6 | FREDDIE MAC FHR 4488 BD | | | | | 3.000000 | 15 May 2033 | | |
| | 338,648.350 | Local | | 102.009441 | 345,453.29 | 100.772380 | 341,264.00 | -4,189.29 | 0.01 |
| Original Face: | 5,000,000.000 | Base | | 102.009441 | 345,453.29 | 100.772380 | 341,264.00 | -4,189.29 | 0.01 |
| 3137BNRL0 | FREDDIE MAC FHR 4567 BA | | | | | 3.000000 | 15 Jun 2043 | | |
| | 544,877.450 | Local | | 102.658260 | 559,361.71 | 101.159460 | 551,195.09 | -8,166.62 | 0.02 |
| Original Face: | 5,000,000.000 | Base | | 102.658260 | 559,361.71 | 101.159460 | 551,195.09 | -8,166.62 | 0.02 |
| 3137BSF99 | FREDDIE MAC FHR 4622 TP | | | | | 3.000000 | 15 Oct 2043 | | |
| | 180,633.250 | Local | | 101.751737 | 183,797.47 | 100.430420 | 181,410.73 | -2,386.74 | 0.01 |
| Original Face: | 5,000,000.000 | Base | | 101.751737 | 183,797.47 | 100.430420 | 181,410.73 | -2,386.74 | 0.01 |
| 3137BTVJ7 | FREDDIE MAC FHR 4651 BA | | | | | 3.500000 | 15 Jul 2044 | | |
| | 205,758.930 | Local | | 99.851248 | 205,452.86 | 100.353550 | 206,486.39 | 1,033.53 | 0.01 |
| Original Face: | 3,650,000.000 | Base | | 99.851248 | 205,452.86 | 100.353550 | 206,486.39 | 1,033.53 | 0.01 |

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ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|-----------------------------------|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 3137EAEX3 | FREDDIE MAC UNSECURED 09/25 0.375 | | | | 0.375000 | 23 Sep 2025 | | |
| | | 10,000,000.000 | Local 99.780521 | 9,978,052.08 | 95.958479 | 9,595,847.90 | -382,204.18 | 0.37 |
| | | | Base 99.780521 | 9,978,052.08 | 95.958479 | 9,595,847.90 | -382,204.18 | 0.37 |
| 3137F3P57 | FREDDIE MAC FHR 4772 VL | | | | 4.000000 | 15 Apr 2029 | | |
| | | 457,109.400 | Local 102.912158 | 470,421.15 | 101.854810 | 465,587.91 | -4,833.24 | 0.02 |
| Original Face: | | 5,000,000.000 | Base 102.912158 | 470,421.15 | 101.854810 | 465,587.91 | -4,833.24 | 0.02 |
| 3137FBBJ4 | FREDDIE MAC FHR 4726 VA | | | | 3.500000 | 15 Jan 2029 | | |
| | | 4,343,375.080 | Local 103.358994 | 4,489,268.77 | 100.589490 | 4,368,978.84 | -120,289.93 | 0.17 |
| Original Face: | | 9,629,000.000 | Base 103.358994 | 4,489,268.77 | 100.589490 | 4,368,978.84 | -120,289.93 | 0.17 |
| 3137FCA20 | FREDDIE MAC FHR 4735 CT | | | | 3.000000 | 15 Dec 2047 | | |
| | | 2,691,147.150 | Local 100.592007 | 2,707,078.92 | 104.376790 | 2,808,933.01 | 101,854.09 | 0.11 |
| Original Face: | | 5,000,000.000 | Base 100.592007 | 2,707,078.92 | 104.376790 | 2,808,933.01 | 101,854.09 | 0.11 |
| 3137FCV27 | FREDDIE MAC FHR 4749 PV | | | | 3.000000 | 15 Mar 2031 | | |
| | | 4,378,105.920 | Local 99.488335 | 4,355,704.69 | 102.854140 | 4,503,063.19 | 147,358.50 | 0.17 |
| Original Face: | | 6,000,000.000 | Base 99.488335 | 4,355,704.69 | 102.854140 | 4,503,063.19 | 147,358.50 | 0.17 |
| 3137FDPE7 | FREDDIE MAC FHR 4757 PT | | | | 6.000000 | 15 Oct 2047 | | |
| | | 2,160,577.200 | Local 112.093096 | 2,421,857.88 | 112.481470 | 2,430,249.00 | 8,391.12 | 0.09 |
| Original Face: | | 10,000,000.000 | Base 112.093096 | 2,421,857.88 | 112.481470 | 2,430,249.00 | 8,391.12 | 0.09 |
| 3137FDFH0 | FREDDIE MAC FHR 4757 VA | | | | 4.000000 | 15 Mar 2029 | | |
| | | 8,115,778.780 | Local 103.834934 | 8,427,013.57 | 101.905130 | 8,270,394.92 | -156,618.65 | 0.32 |
| Original Face: | | 11,739,000.000 | Base 103.834934 | 8,427,013.57 | 101.905130 | 8,270,394.92 | -156,618.65 | 0.32 |
| 3137FWR85 | FREDDIE MAC FHR 5028 BD | | | | 2.000000 | 25 Oct 2040 | | |
| | | 2,672,506.950 | Local 102.236343 | 2,732,273.38 | 100.123600 | 2,675,810.17 | -56,463.21 | 0.10 |
| Original Face: | | 5,000,000.000 | Base 102.236343 | 2,732,273.38 | 100.123600 | 2,675,810.17 | -56,463.21 | 0.10 |
| 3137H2B78 | FREDDIE MAC FHR 5139 DH | | | | 2.000000 | 25 Feb 2051 | | |
| | | 9,814,272.600 | Local 102.801741 | 10,089,243.14 | 98.741230 | 9,690,733.48 | -398,509.66 | 0.37 |
| Original Face: | | 10,000,000.000 | Base 102.801741 | 10,089,243.14 | 98.741230 | 9,690,733.48 | -398,509.66 | 0.37 |
| 3138A4W92 | FNMA POOL AH3371 FN 01/41 FIXED 4 | | | | 4.000000 | 01 Jan 2041 | | |
| | | 1,247,062.700 | Local 103.711602 | 1,293,348.71 | 108.004280 | 1,346,881.09 | 53,532.38 | 0.05 |
| Original Face: | | 10,000,000.000 | Base 103.711602 | 1,293,348.71 | 108.004280 | 1,346,881.09 | 53,532.38 | 0.05 |

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STATE STREET

As of: January 31, 2022

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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 |
| 3138AN6N8 | FNMA POOL AI8976 FN 09/26 FIXED 3.5 | | | | | 3.500000 | 01 Sep 2026 | | |
| | 636,685.000 | Local | | 101.626687 | 647,041.87 | 104.547090 | 665,635.64 | 18,593.77 | 0.03 |
| Original Face: | 7,000,000.000 | Base | | 101.626687 | 647,041.87 | 104.547090 | 665,635.64 | 18,593.77 | 0.03 |
| 3138EGEC4 | FNMA POOL AL0130 FN 11/35 FLOATING VAR | | | | | 1.993000 | 01 Nov 2035 | | |
| | 398,869.900 | Local | | 102.872059 | 410,325.68 | 104.357574 | 416,250.95 | 5,925.27 | 0.02 |
| Original Face: | 5,000,000.000 | Base | | 102.872059 | 410,325.68 | 104.357574 | 416,250.95 | 5,925.27 | 0.02 |
| 3138EGGZ1 | FNMA POOL AL0215 FN 04/41 FIXED VAR | | | | | 4.500000 | 01 Apr 2041 | | |
| | 1,959,237.400 | Local | | 105.178085 | 2,060,688.37 | 109.697878 | 2,149,241.85 | 88,553.48 | 0.08 |
| Original Face: | 20,000,000.000 | Base | | 105.178085 | 2,060,688.37 | 109.697878 | 2,149,241.85 | 88,553.48 | 0.08 |
| 3138EGME1 | FNMA POOL AL0356 FN 05/36 FLOATING VAR | | | | | 1.969000 | 01 May 2036 | | |
| | 470,099.250 | Local | | 103.012736 | 484,262.10 | 104.434441 | 490,945.52 | 6,683.42 | 0.02 |
| Original Face: | 5,000,000.000 | Base | | 103.012736 | 484,262.10 | 104.434441 | 490,945.52 | 6,683.42 | 0.02 |
| 3138EJBQ0 | FNMA POOL AL1846 FN 10/37 FLOATING VAR | | | | | 1.851000 | 01 Oct 2037 | | |
| | 145,823.920 | Local | | 105.740588 | 154,195.07 | 102.452512 | 149,400.27 | -4,794.80 | 0.01 |
| Original Face: | 4,000,000.000 | Base | | 105.740588 | 154,195.07 | 102.452512 | 149,400.27 | -4,794.80 | 0.01 |
| 3138EJP85 | FNMA POOL AL2246 FN 08/32 FIXED VAR | | | | | 4.000000 | 01 Aug 2032 | | |
| | 968,730.080 | Local | | 103.600138 | 1,003,605.70 | 106.558621 | 1,032,265.41 | 28,659.71 | 0.04 |
| Original Face: | 8,000,000.000 | Base | | 103.600138 | 1,003,605.70 | 106.558621 | 1,032,265.41 | 28,659.71 | 0.04 |
| 3138EJVB1 | FNMA POOL AL2409 FN 08/37 FLOATING VAR | | | | | 2.059000 | 01 Aug 2037 | | |
| | 77,410.800 | Local | | 105.964258 | 82,027.78 | 100.264744 | 77,615.74 | -4,412.04 | 0.00 |
| Original Face: | 5,000,000.000 | Base | | 105.964258 | 82,027.78 | 100.264744 | 77,615.74 | -4,412.04 | 0.00 |
| 3138EK7G4 | FNMA POOL AL3594 FN 04/23 VARIABLE | | | | | 2.710000 | 01 Apr 2023 | | |
| | 1,960,249.540 | Local | | 101.006465 | 1,979,978.77 | 101.223800 | 1,984,239.07 | 4,260.30 | 0.08 |
| Original Face: | 4,950,000.000 | Base | | 101.006465 | 1,979,978.77 | 101.223800 | 1,984,239.07 | 4,260.30 | 0.08 |
| 3138EKW43 | FNMA POOL AL3366 FN 02/23 VARIABLE | | | | | 2.444000 | 01 Feb 2023 | | |
| | 2,464,441.260 | Local | | 100.613418 | 2,479,558.59 | 100.715069 | 2,482,063.72 | 2,505.13 | 0.10 |
| Original Face: | 6,575,000.000 | Base | | 100.613418 | 2,479,558.59 | 100.715069 | 2,482,063.72 | 2,505.13 | 0.10 |
| 3138ELFF5 | FNMA POOL AL3765 FN 03/28 FIXED VAR | | | | | 3.000000 | 01 Mar 2028 | | |
| | 759,577.080 | Local | | 101.718439 | 772,629.95 | 103.552865 | 786,563.83 | 13,933.88 | 0.03 |
| Original Face: | 6,000,000.000 | Base | | 101.718439 | 772,629.95 | 103.552865 | 786,563.83 | 13,933.88 | 0.03 |

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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 |
| 3138ELUQ4 | FNMA POOL AL4190 FN 04/26 FIXED VAR | | | | | 3.500000 | 01 Apr 2026 | | |
| | 824,317.800 | Local | | 102.518940 | 845,081.87 | 104.358702 | 860,247.36 | 15,165.49 | 0.03 |
| Original Face: | 10,000,000.000 | Base | | 102.518940 | 845,081.87 | 104.358702 | 860,247.36 | 15,165.49 | 0.03 |
| 3138EPMU5 | FNMA POOL AL6670 FN 12/34 FIXED VAR | | | | | 3.500000 | 01 Dec 2034 | | |
| | 1,226,451.060 | Local | | 103.850783 | 1,273,679.03 | 105.442955 | 1,293,206.24 | 19,527.21 | 0.05 |
| Original Face: | 6,000,000.000 | Base | | 103.850783 | 1,273,679.03 | 105.442955 | 1,293,206.24 | 19,527.21 | 0.05 |
| 3138EPTD6 | FNMA POOL AL6847 FN 05/45 FIXED VAR | | | | | 3.500000 | 01 May 2045 | | |
| | 2,001,014.820 | Local | | 104.613588 | 2,093,333.39 | 106.058332 | 2,122,242.94 | 28,909.55 | 0.08 |
| Original Face: | 6,750,000.000 | Base | | 104.613588 | 2,093,333.39 | 106.058332 | 2,122,242.94 | 28,909.55 | 0.08 |
| 3138ERJ68 | FNMA POOL AL9284 FN 12/44 FIXED VAR | | | | | 4.000000 | 01 Dec 2044 | | |
| | 1,200,466.540 | Local | | 102.563219 | 1,231,237.13 | 107.881914 | 1,295,086.28 | 63,849.15 | 0.05 |
| Original Face: | 7,000,000.000 | Base | | 102.563219 | 1,231,237.13 | 107.881914 | 1,295,086.28 | 63,849.15 | 0.05 |
| 3138LD5G4 | FNMA POOL AN1746 FN 09/23 FIXED 2.15 | | | | | 2.150000 | 01 Sep 2023 | | |
| | 8,116,519.850 | Local | | 99.773395 | 8,098,127.44 | 100.960648 | 8,194,491.04 | 96,363.60 | 0.32 |
| Original Face: | 8,500,000.000 | Base | | 99.773395 | 8,098,127.44 | 100.960648 | 8,194,491.04 | 96,363.60 | 0.32 |
| 3138LJHZ6 | FNMA POOL AN5647 FN 11/26 FIXED 2.93 | | | | | 2.930000 | 01 Nov 2026 | | |
| | 5,617,000.000 | Local | | 99.822806 | 5,607,047.02 | 104.493218 | 5,869,384.06 | 262,337.04 | 0.23 |
| Original Face: | 5,617,000.000 | Base | | 99.822806 | 5,607,047.02 | 104.493218 | 5,869,384.06 | 262,337.04 | 0.23 |
| 3138MJVY2 | FNMA POOL AQ3330 FN 10/32 FIXED 2.5 | | | | | 2.500000 | 01 Oct 2032 | | |
| | 1,467,919.610 | Local | | 101.054579 | 1,483,399.98 | 99.967126 | 1,467,437.05 | -15,962.93 | 0.06 |
| Original Face: | 5,948,304.000 | Base | | 101.054579 | 1,483,399.98 | 99.967126 | 1,467,437.05 | -15,962.93 | 0.06 |
| 3138WF6D3 | FNMA POOL AS6267 FN 12/35 FIXED 3 | | | | | 3.000000 | 01 Dec 2035 | | |
| | 1,961,857.580 | Local | | 101.963291 | 2,000,374.55 | 104.328666 | 2,046,779.84 | 46,405.29 | 0.08 |
| Original Face: | 7,922,201.000 | Base | | 101.963291 | 2,000,374.55 | 104.328666 | 2,046,779.84 | 46,405.29 | 0.08 |
| 3138X5RY5 | FNMA POOL AU5902 FN 09/33 FIXED 3.5 | | | | | 3.500000 | 01 Sep 2033 | | |
| | 1,445,126.040 | Local | | 101.927040 | 1,472,974.20 | 107.361509 | 1,551,509.12 | 78,534.92 | 0.06 |
| Original Face: | 6,000,000.000 | Base | | 101.927040 | 1,472,974.20 | 107.361509 | 1,551,509.12 | 78,534.92 | 0.06 |
| 3138XHYE5 | FNMA POOL AV6108 FN 01/34 FIXED 4 | | | | | 4.000000 | 01 Jan 2034 | | |
| | 2,901,804.950 | Local | | 103.866190 | 3,013,994.23 | 107.782148 | 3,127,627.71 | 113,633.48 | 0.12 |
| Original Face: | 11,523,254.000 | Base | | 103.866190 | 3,013,994.23 | 107.782148 | 3,127,627.71 | 113,633.48 | 0.12 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|---|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 31394XVE3 | FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2 | | | | 7.000000 | 25 Mar 2044 | | |
| | | 3,137,520.900 | Local 115.922796 | 3,637,101.95 | 114.755590 | 3,600,480.62 | -36,621.33 | 0.14 |
| Original Face: | | 41,000,000.000 | Base 115.922796 | 3,637,101.95 | 114.755590 | 3,600,480.62 | -36,621.33 | 0.14 |
| 31395UEG2 | FREDDIE MAC FHR 2980 QA | | | | 6.000000 | 15 May 2035 | | |
| | | 117,503.550 | Local 101.297561 | 119,028.23 | 110.792110 | 130,184.66 | 11,156.43 | 0.01 |
| Original Face: | | 5,000,000.000 | Base 101.297561 | 119,028.23 | 110.792110 | 130,184.66 | 11,156.43 | 0.01 |
| 31396PGT2 | FANNIEMAE ACES FNA 2006 M2 A2A | | | | 5.271000 | 25 Oct 2032 | | |
| | | 687,355.810 | Local 107.512629 | 738,994.30 | 106.421580 | 731,494.91 | -7,499.39 | 0.03 |
| Original Face: | | 5,855,000.000 | Base 107.512629 | 738,994.30 | 106.421580 | 731,494.91 | -7,499.39 | 0.03 |
| 31396Q5U9 | FANNIE MAE FNR 2009 69 WA | | | | 6.014781 | 25 Sep 2039 | | |
| | | 330,540.750 | Local 104.440593 | 345,218.72 | 111.041220 | 367,036.48 | 21,817.76 | 0.01 |
| Original Face: | | 5,000,000.000 | Base 104.440593 | 345,218.72 | 111.041220 | 367,036.48 | 21,817.76 | 0.01 |
| 31396QKJ7 | FANNIE MAE FNR 2009 52 AJ | | | | 4.000000 | 25 Jul 2024 | | |
| | | 1,041.780 | Local 100.764077 | 1,049.74 | 100.996980 | 1,052.17 | 2.43 | 0.00 |
| Original Face: | | 6,000,000.000 | Base 100.764077 | 1,049.74 | 100.996980 | 1,052.17 | 2.43 | 0.00 |
| 31396QTR0 | FANNIE MAE FNR 2009 62 WA | | | | 5.576939 | 25 Aug 2039 | | |
| | | 1,001,032.700 | Local 102.381972 | 1,024,877.02 | 109.042630 | 1,091,552.38 | 66,675.36 | 0.04 |
| Original Face: | | 10,000,000.000 | Base 102.381972 | 1,024,877.02 | 109.042630 | 1,091,552.38 | 66,675.36 | 0.04 |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | 4.000000 | 25 Jan 2031 | | |
| | | 2,665,389.110 | Local 102.056191 | 2,720,194.60 | 106.284440 | 2,832,893.89 | 112,699.29 | 0.11 |
| Original Face: | | 8,609,641.000 | Base 102.056191 | 2,720,194.60 | 106.284440 | 2,832,893.89 | 112,699.29 | 0.11 |
| 31397SFE9 | FANNIE MAE FNR 2011 26 EB | | | | 3.000000 | 25 Apr 2026 | | |
| | | 1,780,068.600 | Local 99.705858 | 1,774,832.67 | 102.951410 | 1,832,605.72 | 57,773.05 | 0.07 |
| Original Face: | | 5,000,000.000 | Base 99.705858 | 1,774,832.67 | 102.951410 | 1,832,605.72 | 57,773.05 | 0.07 |
| 31398NWN0 | FANNIE MAE FNR 2010 111 WA | | | | 6.011731 | 25 Oct 2040 | | |
| | | 684,485.250 | Local 107.419954 | 735,273.74 | 111.975980 | 766,459.07 | 31,185.33 | 0.03 |
| Original Face: | | 5,000,000.000 | Base 107.419954 | 735,273.74 | 111.975980 | 766,459.07 | 31,185.33 | 0.03 |
| 31402CY71 | FNMA POOL 725334 FN 04/34 FIXED VAR | | | | 5.000000 | 01 Apr 2034 | | |
| | | 746,457.200 | Local 99.696907 | 744,194.74 | 112.917283 | 842,879.19 | 98,684.45 | 0.03 |
| Original Face: | | 11,959,998.000 | Base 99.696907 | 744,194.74 | 112.917283 | 842,879.19 | 98,684.45 | 0.03 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31403S6T8 | FNMA POOL 756982 FN 02/35 FIXED 5 | | | | | 5.000000 | 01 Feb 2035 | | |
| | 137,151.500 | Local | 99.460020 | 136,410.91 | 112.069596 | 153,705.13 | 17,294.22 | 0.01 | |
| Original Face: | 5,000,000.000 | Base | 99.460020 | 136,410.91 | 112.069596 | 153,705.13 | 17,294.22 | 0.01 | |
| 31404AG57 | FNMA POOL 762620 FN 12/33 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2033 | | |
| | 124,188.810 | Local | 100.508943 | 124,820.86 | 112.515364 | 139,731.49 | 14,910.63 | 0.01 | |
| Original Face: | 6,500,000.000 | Base | 100.508943 | 124,820.86 | 112.515364 | 139,731.49 | 14,910.63 | 0.01 | |
| 31404EDM5 | FNMA POOL 766108 FN 02/34 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2034 | | |
| | 247,048.400 | Local | 100.121053 | 247,347.46 | 112.419708 | 277,731.09 | 30,383.63 | 0.01 | |
| Original Face: | 8,000,000.000 | Base | 100.121053 | 247,347.46 | 112.419708 | 277,731.09 | 30,383.63 | 0.01 | |
| 31405H5H7 | FNMA POOL 790248 FN 08/34 FIXED 5.5 | | | | | 5.500000 | 01 Aug 2034 | | |
| | 99,718.460 | Local | 100.400628 | 100,117.96 | 109.231081 | 108,923.55 | 8,805.59 | 0.00 | |
| Original Face: | 5,457,127.000 | Base | 100.400628 | 100,117.96 | 109.231081 | 108,923.55 | 8,805.59 | 0.00 | |
| 31405WTT2 | FNMA POOL 801662 FN 11/34 FIXED 5.5 | | | | | 5.500000 | 01 Nov 2034 | | |
| | 247,905.600 | Local | 100.451841 | 249,025.74 | 110.184099 | 273,152.55 | 24,126.81 | 0.01 | |
| Original Face: | 5,000,000.000 | Base | 100.451841 | 249,025.74 | 110.184099 | 273,152.55 | 24,126.81 | 0.01 | |
| 31406CDQ8 | FNMA POOL 805711 FN 12/34 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2034 | | |
| | 543,575.720 | Local | 100.830488 | 548,090.05 | 111.273810 | 604,857.41 | 56,767.36 | 0.02 | |
| Original Face: | 10,547,657.000 | Base | 100.830488 | 548,090.05 | 111.273810 | 604,857.41 | 56,767.36 | 0.02 | |
| 31406FBL4 | FNMA POOL 808343 FN 09/34 FIXED 5.5 | | | | | 5.500000 | 01 Sep 2034 | | |
| | 349,871.550 | Local | 100.464036 | 351,495.08 | 111.150506 | 388,884.00 | 37,388.92 | 0.01 | |
| Original Face: | 17,500,000.000 | Base | 100.464036 | 351,495.08 | 111.150506 | 388,884.00 | 37,388.92 | 0.01 | |
| 31409VZ89 | FNMA POOL 880167 FN 02/36 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2036 | | |
| | 84,202.140 | Local | 102.949830 | 86,685.96 | 110.797059 | 93,293.49 | 6,607.53 | 0.00 | |
| Original Face: | 9,397,749.000 | Base | 102.949830 | 86,685.96 | 110.797059 | 93,293.49 | 6,607.53 | 0.00 | |
| 3140ECP29 | FNMA POOL BA7640 FN 01/46 FIXED 4 | | | | | 4.000000 | 01 Jan 2046 | | |
| | 4,615,908.660 | Local | 105.051386 | 4,849,076.04 | 107.587813 | 4,966,155.18 | 117,079.14 | 0.19 | |
| Original Face: | 15,243,777.000 | Base | 105.051386 | 4,849,076.04 | 107.587813 | 4,966,155.18 | 117,079.14 | 0.19 | |
| 3140FNGS7 | FNMA POOL BE2908 FN 11/36 FIXED 3 | | | | | 3.000000 | 01 Nov 2036 | | |
| | 615,728.950 | Local | 100.556280 | 619,154.13 | 101.270699 | 623,553.01 | 4,398.88 | 0.02 | |
| Original Face: | 4,744,826.000 | Base | 100.556280 | 619,154.13 | 101.270699 | 623,553.01 | 4,398.88 | 0.02 | |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3140FNGW8 | FNMA POOL BE2912 FN 12/36 FIXED 3 | | | | | 3.000000 | 01 Dec 2036 | | |
| | 935,886.630 | Local | 100.580287 | 941,317.46 | 100.970952 | 944,973.64 | 3,656.18 | 0.04 | |
| Original Face: | 4,166,154.000 | Base | 100.580287 | 941,317.46 | 100.970952 | 944,973.64 | 3,656.18 | 0.04 | |
| 3140FVTZ9 | FNMA POOL BE9567 FN 04/47 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2047 | | |
| | 2,926,491.900 | Local | 102.380734 | 2,996,163.89 | 105.499522 | 3,087,434.97 | 91,271.08 | 0.12 | |
| Original Face: | 10,000,000.000 | Base | 102.380734 | 2,996,163.89 | 105.499522 | 3,087,434.97 | 91,271.08 | 0.12 | |
| 3140GPZH4 | FNMA POOL BH1643 FN 05/47 FIXED 4.5 | | | | | 4.500000 | 01 May 2047 | | |
| | 5,253,422.340 | Local | 107.669078 | 5,656,311.40 | 107.628283 | 5,654,168.26 | -2,143.14 | 0.22 | |
| Original Face: | 9,938,165.000 | Base | 107.669078 | 5,656,311.40 | 107.628283 | 5,654,168.26 | -2,143.14 | 0.22 | |
| 3140GPZJ0 | FNMA POOL BH1644 FN 04/47 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2047 | | |
| | 3,292,045.000 | Local | 107.665194 | 3,544,386.64 | 107.611521 | 3,542,619.70 | -1,766.94 | 0.14 | |
| Original Face: | 6,864,195.000 | Base | 107.665194 | 3,544,386.64 | 107.611521 | 3,542,619.70 | -1,766.94 | 0.14 | |
| 3140HG2E6 | FNMA POOL BK3472 FN 04/48 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2048 | | |
| | 1,277,505.970 | Local | 105.046645 | 1,341,977.16 | 107.186422 | 1,369,312.94 | 27,335.78 | 0.05 | |
| Original Face: | 11,668,342.000 | Base | 105.046645 | 1,341,977.16 | 107.186422 | 1,369,312.94 | 27,335.78 | 0.05 | |
| 3140J74R3 | FNMA POOL BM3531 FN 11/31 FIXED VAR | | | | | 3.000000 | 01 Nov 2031 | | |
| | 3,160,313.200 | Local | 99.854765 | 3,155,723.32 | 104.102560 | 3,289,966.95 | 134,243.63 | 0.13 | |
| Original Face: | 10,000,000.000 | Base | 99.854765 | 3,155,723.32 | 104.102560 | 3,289,966.95 | 134,243.63 | 0.13 | |
| 3140JY4H6 | FNMA POOL BO4423 FN 02/51 FIXED 2.5 | | | | | 2.500000 | 01 Feb 2051 | | |
| | 12,019,488.540 | Local | 106.198502 | 12,764,516.77 | 101.696518 | 12,223,401.33 | -541,115.44 | 0.47 | |
| Original Face: | 12,784,918.000 | Base | 106.198502 | 12,764,516.77 | 101.696518 | 12,223,401.33 | -541,115.44 | 0.47 | |
| 31410LUB6 | FNMA POOL 890778 FN 10/31 FIXED VAR | | | | | 2.500000 | 01 Oct 2031 | | |
| | 1,734,547.500 | Local | 100.598556 | 1,744,929.74 | 102.636635 | 1,780,281.19 | 35,351.45 | 0.07 | |
| Original Face: | 6,000,000.000 | Base | 100.598556 | 1,744,929.74 | 102.636635 | 1,780,281.19 | 35,351.45 | 0.07 | |
| 31412QGR4 | FNMA POOL 931808 FN 08/39 FIXED 5.5 | | | | | 5.500000 | 01 Aug 2039 | | |
| | 537,622.630 | Local | 104.606194 | 562,386.57 | 112.802687 | 606,452.77 | 44,066.20 | 0.02 | |
| Original Face: | 9,100,000.000 | Base | 104.606194 | 562,386.57 | 112.802687 | 606,452.77 | 44,066.20 | 0.02 | |
| 31416XWN6 | FNMA POOL AB2452 FN 03/26 FIXED 4 | | | | | 4.000000 | 01 Mar 2026 | | |
| | 272,415.250 | Local | 100.784615 | 274,552.66 | 104.716417 | 285,263.49 | 10,710.83 | 0.01 | |
| Original Face: | 7,060,000.000 | Base | 100.784615 | 274,552.66 | 104.716417 | 285,263.49 | 10,710.83 | 0.01 | |

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STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31416YTQ1 | FNMA POOL AB3258 FN 07/26 FIXED 4 | | | | | 4.000000 | 01 Jul 2026 | | |
| | 295,339.920 | Local | 101.859319 | 300,831.23 | 104.936910 | 309,920.59 | 9,089.36 | 0.01 | |
| Original Face: | 6,000,000.000 | Base | 101.859319 | 300,831.23 | 104.936910 | 309,920.59 | 9,089.36 | 0.01 | |
| 31417AYM5 | FNMA POOL AB4315 FN 01/42 FIXED 4 | | | | | 4.000000 | 01 Jan 2042 | | |
| | 863,174.650 | Local | 103.818728 | 896,136.94 | 108.397503 | 935,659.77 | 39,522.83 | 0.04 | |
| Original Face: | 5,000,000.000 | Base | 103.818728 | 896,136.94 | 108.397503 | 935,659.77 | 39,522.83 | 0.04 | |
| 31417GAV8 | FNMA POOL AB9019 FN 04/43 FIXED 3 | | | | | 3.000000 | 01 Apr 2043 | | |
| | 2,084,757.990 | Local | 103.241362 | 2,152,332.55 | 104.196102 | 2,172,236.56 | 19,904.01 | 0.08 | |
| Original Face: | 7,000,000.000 | Base | 103.241362 | 2,152,332.55 | 104.196102 | 2,172,236.56 | 19,904.01 | 0.08 | |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.000000 | 01 Jan 2025 | | |
| | 112,129.150 | Local | 100.617529 | 112,821.58 | 104.576147 | 117,260.34 | 4,438.76 | 0.00 | |
| Original Face: | 7,000,000.000 | Base | 100.617529 | 112,821.58 | 104.576147 | 117,260.34 | 4,438.76 | 0.00 | |
| 31417Y6Q5 | FNMA POOL MA0878 FN 10/31 FIXED 4 | | | | | 4.000000 | 01 Oct 2031 | | |
| | 631,736.070 | Local | 104.731030 | 661,623.69 | 107.145723 | 676,878.18 | 15,254.49 | 0.03 | |
| Original Face: | 6,100,000.000 | Base | 104.731030 | 661,623.69 | 107.145723 | 676,878.18 | 15,254.49 | 0.03 | |
| 31418AXT0 | FNMA POOL MA1589 FN 09/28 FIXED 3 | | | | | 3.000000 | 01 Sep 2028 | | |
| | 1,819,464.510 | Local | 101.426649 | 1,845,421.88 | 103.826962 | 1,889,094.73 | 43,672.85 | 0.07 | |
| Original Face: | 9,500,000.000 | Base | 101.426649 | 1,845,421.88 | 103.826962 | 1,889,094.73 | 43,672.85 | 0.07 | |
| 31418BA71 | FNMA POOL MA1829 FN 03/34 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2034 | | |
| | 928,911.450 | Local | 102.441584 | 951,591.60 | 105.498931 | 979,991.65 | 28,400.05 | 0.04 | |
| Original Face: | 5,000,000.000 | Base | 102.441584 | 951,591.60 | 105.498931 | 979,991.65 | 28,400.05 | 0.04 | |
| 31418BAQ9 | FNMA POOL MA1814 FN 03/34 FIXED 4 | | | | | 4.000000 | 01 Mar 2034 | | |
| | 1,569,328.980 | Local | 103.453433 | 1,623,524.71 | 107.661086 | 1,689,556.62 | 66,031.91 | 0.07 | |
| Original Face: | 7,899,440.000 | Base | 103.453433 | 1,623,524.71 | 107.661086 | 1,689,556.62 | 66,031.91 | 0.07 | |
| 31418BCG9 | FNMA POOL MA1870 FN 04/34 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2034 | | |
| | 1,753,676.080 | Local | 105.255155 | 1,845,834.48 | 108.186132 | 1,897,234.32 | 51,399.84 | 0.07 | |
| Original Face: | 8,000,000.000 | Base | 105.255155 | 1,845,834.48 | 108.186132 | 1,897,234.32 | 51,399.84 | 0.07 | |
| 31418CCS1 | FNMA POOL MA2780 FN 10/31 FIXED 3 | | | | | 3.000000 | 01 Oct 2031 | | |
| | 2,025,198.540 | Local | 101.936468 | 2,064,415.86 | 104.190438 | 2,110,063.23 | 45,647.37 | 0.08 | |
| Original Face: | 6,000,000.000 | Base | 101.936468 | 2,064,415.86 | 104.190438 | 2,110,063.23 | 45,647.37 | 0.08 | |

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FUND: ATZ6



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 |
| 31418CJJ4 | FNMA POOL MA2964 FN 04/32 FIXED 3 | | | | 3.000000 | 01 Apr 2032 | | |
| | | 1,381,886.750 | Local 102.049319 | 1,410,206.02 | 103.714466 | 1,433,216.46 | 23,010.44 | 0.06 |
| Original Face: | | 5,000,000.000 | Base 102.049319 | 1,410,206.02 | 103.714466 | 1,433,216.46 | 23,010.44 | 0.06 |
| 31418CVV3 | FNMA POOL MA3327 FN 03/33 FIXED 4 | | | | 4.000000 | 01 Mar 2033 | | |
| | | 1,235,851.100 | Local 102.845713 | 1,271,019.87 | 105.325457 | 1,301,665.82 | 30,645.95 | 0.05 |
| Original Face: | | 5,000,000.000 | Base 102.845713 | 1,271,019.87 | 105.325457 | 1,301,665.82 | 30,645.95 | 0.05 |
| 31418NB74 | FNMA POOL AD0961 FN 02/37 FLOATING VAR | | | | 2.043000 | 01 Feb 2037 | | |
| | | 353,733.650 | Local 102.709310 | 363,317.39 | 104.687058 | 370,313.35 | 6,995.96 | 0.01 |
| Original Face: | | 5,000,000.000 | Base 102.709310 | 363,317.39 | 104.687058 | 370,313.35 | 6,995.96 | 0.01 |
| 31419AJJ7 | FNMA POOL AE0264 FN 09/32 FIXED VAR | | | | 5.750000 | 01 Sep 2032 | | |
| | | 284,914.600 | Local 105.015026 | 299,203.14 | 106.263196 | 302,759.36 | 3,556.22 | 0.01 |
| Original Face: | | 3,262,241.000 | Base 105.015026 | 299,203.14 | 106.263196 | 302,759.36 | 3,556.22 | 0.01 |
| 31419AQF7 | FNMA POOL AE0453 FN 01/37 FLOATING VAR | | | | 2.237000 | 01 Jan 2037 | | |
| | | 438,634.160 | Local 102.700278 | 450,478.50 | 104.742040 | 459,434.37 | 8,955.87 | 0.02 |
| Original Face: | | 6,271,091.000 | Base 102.700278 | 450,478.50 | 104.742040 | 459,434.37 | 8,955.87 | 0.02 |
| 31419AVV6 | FNMA POOL AE0627 FN 12/25 FIXED VAR | | | | 3.500000 | 01 Dec 2025 | | |
| | | 415,272.240 | Local 101.828001 | 422,863.42 | 104.441686 | 433,717.33 | 10,853.91 | 0.02 |
| Original Face: | | 12,000,000.000 | Base 101.828001 | 422,863.42 | 104.441686 | 433,717.33 | 10,853.91 | 0.02 |
| 31428XCA2 | FEDEX CORP COMPANY GUAR 05/50 5.25 | | | | 5.250000 | 15 May 2050 | | |
| | | 10,000,000.000 | Local 99.108420 | 9,910,841.96 | 124.536718 | 12,453,671.80 | 2,542,829.84 | 0.48 |
| | | | Base 99.108420 | 9,910,841.96 | 124.536718 | 12,453,671.80 | 2,542,829.84 | 0.48 |
| 320517AD7 | FIRST HORIZON CORP SR UNSECURED 05/25 4 | | | | 4.000000 | 26 May 2025 | | |
| | | 4,000,000.000 | Local 108.418296 | 4,336,731.83 | 105.586944 | 4,223,477.76 | -113,254.07 | 0.16 |
| | | | Base 108.418296 | 4,336,731.83 | 105.586944 | 4,223,477.76 | -113,254.07 | 0.16 |
| 341081FA0 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95 | | | | 5.950000 | 01 Feb 2038 | | |
| | | 5,000,000.000 | Local 99.710322 | 4,985,516.09 | 133.776129 | 6,688,806.45 | 1,703,290.36 | 0.26 |
| | | | Base 99.710322 | 4,985,516.09 | 133.776129 | 6,688,806.45 | 1,703,290.36 | 0.26 |
| 341081GD3 | FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR | | | | 0.299386 | 10 May 2023 | | |
| | | 15,000,000.000 | Local 100.000000 | 15,000,000.00 | 100.001997 | 15,000,299.55 | 299.55 | 0.58 |
| | | | Base 100.000000 | 15,000,000.00 | 100.001997 | 15,000,299.55 | 299.55 | 0.58 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 34532JAA2 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A | | | | 1.060000 | 15 Apr 2033 | | |
| | | 13,750,000.000 | Local 99.920800 | 13,739,110.06 | 96.996600 | 13,337,032.50 | -402,077.56 | 0.51 |
| Original Face: | | 13,750,000.000 | Base 99.920800 | 13,739,110.06 | 96.996600 | 13,337,032.50 | -402,077.56 | 0.51 |
| 34532RAA4 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A | | | | 3.190000 | 15 Jul 2031 | | |
| | | 6,090,000.000 | Local 103.114068 | 6,279,646.75 | 104.116370 | 6,340,686.93 | 61,040.18 | 0.24 |
| Original Face: | | 6,090,000.000 | Base 103.114068 | 6,279,646.75 | 104.116370 | 6,340,686.93 | 61,040.18 | 0.24 |
| 357081AE8 | FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A | | | | 3.382250 | 25 Jul 2022 | | |
| | | 5,000,000.000 | Local 99.906901 | 4,995,345.04 | 100.846420 | 5,042,321.00 | 46,975.96 | 0.19 |
| Original Face: | | 5,000,000.000 | Base 99.906901 | 4,995,345.04 | 100.846420 | 5,042,321.00 | 46,975.96 | 0.19 |
| 36179SJY4 | GNMA II POOL MA3879 G2 08/46 FIXED 6 | | | | 6.000000 | 20 Aug 2046 | | |
| | | 1,259,070.220 | Local 110.078873 | 1,385,970.31 | 113.974328 | 1,435,016.82 | 49,046.51 | 0.06 |
| Original Face: | | 8,707,929.000 | Base 110.078873 | 1,385,970.31 | 113.974328 | 1,435,016.82 | 49,046.51 | 0.06 |
| 3617BA6P3 | GNMA II POOL BC7178 G2 09/47 FIXED 4 | | | | 4.000000 | 20 Sep 2047 | | |
| | | 5,288,112.010 | Local 105.386212 | 5,572,940.95 | 106.521651 | 5,632,984.22 | 60,043.27 | 0.22 |
| Original Face: | | 11,805,572.000 | Base 105.386212 | 5,572,940.95 | 106.521651 | 5,632,984.22 | 60,043.27 | 0.22 |
| 3617G0P38 | GNMA II POOL BE5842 G2 02/48 FIXED 3.5 | | | | 3.500000 | 20 Feb 2048 | | |
| | | 1,251,438.700 | Local 100.000000 | 1,251,438.70 | 104.573437 | 1,308,672.46 | 57,233.76 | 0.05 |
| Original Face: | | 10,000,000.000 | Base 100.000000 | 1,251,438.70 | 104.573437 | 1,308,672.46 | 57,233.76 | 0.05 |
| 3617Q0GZ6 | GNMA II POOL BW7416 G2 07/50 FIXED 4 | | | | 4.000000 | 20 Jul 2050 | | |
| | | 8,474,203.630 | Local 111.774712 | 9,472,016.69 | 108.727677 | 9,213,804.75 | -258,211.94 | 0.35 |
| Original Face: | | 9,821,806.000 | Base 111.774712 | 9,472,016.69 | 108.727677 | 9,213,804.75 | -258,211.94 | 0.35 |
| 3617VQ2S4 | GNMA II POOL CE2585 G2 06/51 FIXED 3 | | | | 3.000000 | 20 Jun 2051 | | |
| | | 12,762,535.950 | Local 106.643871 | 13,610,462.39 | 104.360285 | 13,319,018.89 | -291,443.50 | 0.51 |
| Original Face: | | 12,889,444.000 | Base 106.643871 | 13,610,462.39 | 104.360285 | 13,319,018.89 | -291,443.50 | 0.51 |
| 3617VQ2T2 | GNMA II POOL CE2586 G2 07/51 FIXED 3.5 | | | | 3.500000 | 20 Jul 2051 | | |
| | | 9,908,338.100 | Local 109.107580 | 10,810,747.93 | 106.264637 | 10,529,059.51 | -281,688.42 | 0.41 |
| Original Face: | | 10,000,000.000 | Base 109.107580 | 10,810,747.93 | 106.264637 | 10,529,059.51 | -281,688.42 | 0.41 |
| 3617VQEF9 | GNMA II POOL CE1934 G2 05/51 FIXED 3 | | | | 3.000000 | 20 May 2051 | | |
| | | 9,877,846.450 | Local 106.347540 | 10,504,846.75 | 104.466759 | 10,319,066.05 | -185,780.70 | 0.40 |
| Original Face: | | 10,204,176.000 | Base 106.347540 | 10,504,846.75 | 104.466759 | 10,319,066.05 | -185,780.70 | 0.40 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 3617VQZV1 | GNMA II POOL CE2556 G2 06/51 FIXED 3.5 | | | | 3.500000 | 20 Jun 2051 | | |
| | | 11,946,020.610 | Local 108.970667 | 13,017,658.37 | 106.828603 | 12,761,766.93 | -255,891.44 | 0.49 |
| Original Face: | | 12,373,645.000 | Base 108.970667 | 13,017,658.37 | 106.828603 | 12,761,766.93 | -255,891.44 | 0.49 |
| 36186J5B0 | GNMA II POOL AN5342 G2 06/40 FIXED 5.5 | | | | 5.500000 | 20 Jun 2040 | | |
| | | 1,057,407.000 | Local 108.344554 | 1,145,642.90 | 111.856566 | 1,182,779.16 | 37,136.26 | 0.05 |
| Original Face: | | 6,000,000.000 | Base 108.344554 | 1,145,642.90 | 111.856566 | 1,182,779.16 | 37,136.26 | 0.05 |
| 36192YD61 | GNMA II POOL AR3725 G2 01/46 FIXED 4 | | | | 4.000000 | 20 Jan 2046 | | |
| | | 1,936,150.910 | Local 105.348266 | 2,039,701.41 | 106.021718 | 2,052,740.46 | 13,039.05 | 0.08 |
| Original Face: | | 5,682,660.000 | Base 105.348266 | 2,039,701.41 | 106.021718 | 2,052,740.46 | 13,039.05 | 0.08 |
| 36197D2A5 | GNMA II POOL AZ1669 G2 03/47 FIXED 4.5 | | | | 4.500000 | 20 Mar 2047 | | |
| | | 1,462,795.630 | Local 105.571391 | 1,544,293.70 | 106.761059 | 1,561,696.11 | 17,402.41 | 0.06 |
| Original Face: | | 5,271,946.000 | Base 105.571391 | 1,544,293.70 | 106.761059 | 1,561,696.11 | 17,402.41 | 0.06 |
| 36197J4J1 | GNMA II POOL AZ6225 G2 03/47 FIXED 4 | | | | 4.000000 | 20 Mar 2047 | | |
| | | 5,305,346.870 | Local 105.368852 | 5,590,183.10 | 105.760734 | 5,610,973.79 | 20,790.69 | 0.22 |
| Original Face: | | 8,934,236.000 | Base 105.368852 | 5,590,183.10 | 105.760734 | 5,610,973.79 | 20,790.69 | 0.22 |
| 36200MYJ6 | GNMA POOL 604713 GN 10/33 FIXED 5.5 | | | | 5.500000 | 15 Oct 2033 | | |
| | | 121,068.430 | Local 100.787687 | 122,022.07 | 113.956113 | 137,964.88 | 15,942.81 | 0.01 |
| Original Face: | | 7,000,000.000 | Base 100.787687 | 122,022.07 | 113.956113 | 137,964.88 | 15,942.81 | 0.01 |
| 36202FV52 | GNMA II POOL 005136 G2 08/26 FIXED 4 | | | | 4.000000 | 20 Aug 2026 | | |
| | | 1,040,557.600 | Local 102.900403 | 1,070,737.96 | 104.817524 | 1,090,686.71 | 19,948.75 | 0.04 |
| Original Face: | | 22,821,698.000 | Base 102.900403 | 1,070,737.96 | 104.817524 | 1,090,686.71 | 19,948.75 | 0.04 |
| 36202FZA7 | GNMA II POOL 005237 G2 11/41 FIXED 3.5 | | | | 3.500000 | 20 Nov 2041 | | |
| | | 115,495.100 | Local 102.467144 | 118,344.53 | 102.653562 | 118,559.83 | 215.30 | 0.00 |
| Original Face: | | 5,000,000.000 | Base 102.467144 | 118,344.53 | 102.653562 | 118,559.83 | 215.30 | 0.00 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | 2.500000 | 20 Jun 2028 | | |
| | | 1,762,175.440 | Local 100.860737 | 1,777,343.13 | 102.259523 | 1,801,992.20 | 24,649.07 | 0.07 |
| Original Face: | | 13,640,889.000 | Base 100.860737 | 1,777,343.13 | 102.259523 | 1,801,992.20 | 24,649.07 | 0.07 |
| 3622A2PF3 | GNMA II POOL 784022 G2 09/41 FIXED 5 | | | | 5.000000 | 20 Sep 2041 | | |
| | | 793,740.990 | Local 107.483872 | 853,143.55 | 107.244338 | 851,242.27 | -1,901.28 | 0.03 |
| Original Face: | | 5,000,000.000 | Base 107.483872 | 853,143.55 | 107.244338 | 851,242.27 | -1,901.28 | 0.03 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 3622A2PV8 | GNMA POOL 784036 GN 07/45 FIXED 4 | | | | 4.000000 | 15 Jul 2045 | | |
| | | 1,451,482.300 | Local 105.900387 | 1,537,125.37 | 108.421019 | 1,573,711.90 | 36,586.53 | 0.06 |
| Original Face: | | 10,000,000.000 | Base 105.900387 | 1,537,125.37 | 108.421019 | 1,573,711.90 | 36,586.53 | 0.06 |
| 3622AAMV3 | GNMA II POOL 784972 G2 03/70 FLOATING VAR | | | | 2.052000 | 20 Mar 2070 | | |
| | | 5,455,745.420 | Local 106.398052 | 5,804,806.86 | 104.611450 | 5,707,334.39 | -97,472.47 | 0.22 |
| Original Face: | | 6,631,731.000 | Base 106.398052 | 5,804,806.86 | 104.611450 | 5,707,334.39 | -97,472.47 | 0.22 |
| 3622AAPT5 | GNMA II POOL 785034 G2 04/70 FLOATING VAR | | | | 2.227000 | 20 Apr 2070 | | |
| | | 7,658,672.400 | Local 111.949806 | 8,573,868.91 | 106.441190 | 8,151,982.04 | -421,886.87 | 0.31 |
| Original Face: | | 10,005,856.000 | Base 111.949806 | 8,573,868.91 | 106.441190 | 8,151,982.04 | -421,886.87 | 0.31 |
| 3622AAQ49 | GNMA II POOL 785075 G2 05/50 FIXED 3.5 | | | | 3.500000 | 20 May 2050 | | |
| | | 4,771,935.760 | Local 106.756296 | 5,094,341.88 | 104.743656 | 4,998,299.98 | -96,041.90 | 0.19 |
| Original Face: | | 7,538,423.000 | Base 106.756296 | 5,094,341.88 | 104.743656 | 4,998,299.98 | -96,041.90 | 0.19 |
| 3622AARE6 | GNMA II POOL 785085 G2 05/70 FLOATING VAR | | | | 2.700000 | 20 May 2070 | | |
| | | 7,178,146.290 | Local 110.469841 | 7,929,686.78 | 105.079300 | 7,542,745.87 | -386,940.91 | 0.29 |
| Original Face: | | 10,000,000.000 | Base 110.469841 | 7,929,686.78 | 105.079300 | 7,542,745.87 | -386,940.91 | 0.29 |
| 3622AAUF9 | GNMA II POOL 785182 G2 10/70 FLOATING VAR | | | | 2.248000 | 20 Oct 2070 | | |
| | | 7,703,216.390 | Local 108.541655 | 8,361,198.57 | 105.393605 | 8,118,697.45 | -242,501.12 | 0.31 |
| Original Face: | | 10,000,000.000 | Base 108.541655 | 8,361,198.57 | 105.393605 | 8,118,697.45 | -242,501.12 | 0.31 |
| 3622AAZR8 | GNMA II POOL 785352 G2 01/71 VARIABLE | | | | 4.585000 | 20 Jan 2071 | | |
| | | 5,186,809.370 | Local 112.472845 | 5,833,752.06 | 106.923570 | 5,545,921.75 | -287,830.31 | 0.21 |
| Original Face: | | 6,168,892.000 | Base 112.472845 | 5,833,752.06 | 106.923570 | 5,545,921.75 | -287,830.31 | 0.21 |
| 3622ABEZ1 | GNMA II POOL 785652 G2 08/71 VARIABLE | | | | 4.560000 | 20 Aug 2071 | | |
| | | 9,442,553.390 | Local 109.491860 | 10,338,827.35 | 105.411363 | 9,953,524.23 | -385,303.12 | 0.38 |
| Original Face: | | 10,000,000.000 | Base 109.491860 | 10,338,827.35 | 105.411363 | 9,953,524.23 | -385,303.12 | 0.38 |
| 36291FVS4 | GNMA POOL 627125 GN 03/34 FIXED 5.5 | | | | 5.500000 | 15 Mar 2034 | | |
| | | 120,728.680 | Local 100.746484 | 121,629.90 | 113.514627 | 137,044.71 | 15,414.81 | 0.01 |
| Original Face: | | 7,322,535.000 | Base 100.746484 | 121,629.90 | 113.514627 | 137,044.71 | 15,414.81 | 0.01 |
| 36296Q2U2 | GNMA POOL 698387 GN 07/39 FIXED 5 | | | | 5.000000 | 15 Jul 2039 | | |
| | | 555,872.420 | Local 104.697905 | 581,986.78 | 114.403338 | 635,936.60 | 53,949.82 | 0.02 |
| Original Face: | | 8,800,000.000 | Base 104.697905 | 581,986.78 | 114.403338 | 635,936.60 | 53,949.82 | 0.02 |

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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 | |
| 38150AG82 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4 | | | | 1.400000 | 16 Jun 2026 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 95.467454 | 9,546,745.40 | -453,254.60 | 0.37 |
| | | | Base | 100.000000 | 10,000,000.00 | 95.467454 | 9,546,745.40 | -453,254.60 | 0.37 |
| 38150AHL2 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45 | | | | 1.450000 | 28 Aug 2026 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 96.318302 | 9,631,830.20 | -368,169.80 | 0.37 |
| | | | Base | 100.000000 | 10,000,000.00 | 96.318302 | 9,631,830.20 | -368,169.80 | 0.37 |
| 38375CTA8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA | | | | 3.500000 | 16 Apr 2042 | | | |
| | | 490,465.430 | Local | 105.922532 | 519,513.40 | 105.150950 | 515,729.06 | -3,784.34 | 0.02 |
| | | Original Face: 2,500,000.000 | Base | 105.922532 | 519,513.40 | 105.150950 | 515,729.06 | -3,784.34 | 0.02 |
| 38375GX30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM | | | | 3.500000 | 20 Apr 2042 | | | |
| | | 2,507,732.160 | Local | 105.734270 | 2,651,532.29 | 106.610710 | 2,673,511.06 | 21,978.77 | 0.10 |
| | | Original Face: 8,000,000.000 | Base | 105.734270 | 2,651,532.29 | 106.610710 | 2,673,511.06 | 21,978.77 | 0.10 |
| 38375UYY0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA | | | | 1.029000 | 20 Apr 2067 | | | |
| | | 6,647,510.700 | Local | 103.435026 | 6,875,854.45 | 100.493340 | 6,680,305.53 | -195,548.92 | 0.26 |
| | | Original Face: 10,000,000.000 | Base | 103.435026 | 6,875,854.45 | 100.493340 | 6,680,305.53 | -195,548.92 | 0.26 |
| 38376C2F5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E | | | | 3.000000 | 16 Oct 2039 | | | |
| | | 276,492.300 | Local | 103.210910 | 285,370.22 | 103.225170 | 285,409.65 | 39.43 | 0.01 |
| | | Original Face: 10,000,000.000 | Base | 103.210910 | 285,370.22 | 103.225170 | 285,409.65 | 39.43 | 0.01 |
| 38376RJ98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG | | | | 0.767250 | 20 Dec 2066 | | | |
| | | 6,963,890.800 | Local | 100.995433 | 7,033,211.69 | 99.015760 | 6,895,349.40 | -137,862.29 | 0.27 |
| | | Original Face: 10,000,000.000 | Base | 100.995433 | 7,033,211.69 | 99.015760 | 6,895,349.40 | -137,862.29 | 0.27 |
| 38377DSY3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA | | | | 5.690180 | 20 Aug 2034 | | | |
| | | 571,374.600 | Local | 106.226787 | 606,952.88 | 111.209460 | 635,422.61 | 28,469.73 | 0.02 |
| | | Original Face: 5,000,000.000 | Base | 106.226787 | 606,952.88 | 111.209460 | 635,422.61 | 28,469.73 | 0.02 |
| 38377MBJ4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW | | | | 5.931520 | 20 Apr 2037 | | | |
| | | 1,133,317.000 | Local | 107.368606 | 1,216,826.67 | 111.740910 | 1,266,378.73 | 49,552.06 | 0.05 |
| | | Original Face: 10,000,000.000 | Base | 107.368606 | 1,216,826.67 | 111.740910 | 1,266,378.73 | 49,552.06 | 0.05 |
| 38378CJ73 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK | | | | 3.000000 | 16 Jan 2027 | | | |
| | | 313,392.560 | Local | 101.681141 | 318,661.13 | 102.834350 | 322,275.20 | 3,614.07 | 0.01 |
| | | Original Face: 6,500,000.000 | Base | 101.681141 | 318,661.13 | 102.834350 | 322,275.20 | 3,614.07 | 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 |
| 38378KX79 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG | | | | | 3.000000 | 16 Oct 2051 | | |
| | 2,000,000.000 | Local | 99.707138 | 1,994,142.76 | 101.123230 | 2,022,464.60 | 28,321.84 | 0.08 | |
| Original Face: | 2,000,000.000 | Base | 99.707138 | 1,994,142.76 | 101.123230 | 2,022,464.60 | 28,321.84 | 0.08 | |
| 38378N5M1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG | | | | | 3.200000 | 16 Apr 2043 | | |
| | 3,712,045.650 | Local | 103.075341 | 3,826,203.70 | 100.766450 | 3,740,496.62 | -85,707.08 | 0.14 | |
| Original Face: | 5,000,000.000 | Base | 103.075341 | 3,826,203.70 | 100.766450 | 3,740,496.62 | -85,707.08 | 0.14 | |
| 38378UZR1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA | | | | | 3.000000 | 20 Sep 2041 | | |
| | 670,771.920 | Local | 100.259972 | 672,515.74 | 101.356280 | 679,869.47 | 7,353.73 | 0.03 | |
| Original Face: | 12,000,000.000 | Base | 100.259972 | 672,515.74 | 101.356280 | 679,869.47 | 7,353.73 | 0.03 | |
| 38378WW25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE | | | | | 3.500000 | 20 Sep 2043 | | |
| | 5,429,000.000 | Local | 96.557256 | 5,242,093.42 | 104.735900 | 5,686,112.01 | 444,018.59 | 0.22 | |
| Original Face: | 5,429,000.000 | Base | 96.557256 | 5,242,093.42 | 104.735900 | 5,686,112.01 | 444,018.59 | 0.22 | |
| 38379KAE8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV | | | | | 2.950000 | 16 Oct 2029 | | |
| | 1,740,621.900 | Local | 101.983427 | 1,775,145.87 | 101.232620 | 1,762,077.15 | -13,068.72 | 0.07 | |
| Original Face: | 3,000,000.000 | Base | 101.983427 | 1,775,145.87 | 101.232620 | 1,762,077.15 | -13,068.72 | 0.07 | |
| 38380CAV5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB | | | | | 6.093480 | 20 Nov 2042 | | |
| | 1,689,125.140 | Local | 112.676305 | 1,903,243.80 | 108.426050 | 1,831,451.67 | -71,792.13 | 0.07 | |
| Original Face: | 5,010,613.000 | Base | 112.676305 | 1,903,243.80 | 108.426050 | 1,831,451.67 | -71,792.13 | 0.07 | |
| 38380CJU8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA | | | | | 3.000000 | 20 Jul 2045 | | |
| | 123,326.220 | Local | 99.598634 | 122,831.23 | 100.391600 | 123,809.17 | 977.94 | 0.00 | |
| Original Face: | 6,000,000.000 | Base | 99.598634 | 122,831.23 | 100.391600 | 123,809.17 | 977.94 | 0.00 | |
| 38380CRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA | | | | | 3.000000 | 20 Mar 2045 | | |
| | 0.000 | Local | 0.000000 | -2.57 | 0.000000 | 0.00 | 2.57 | 0.00 | |
| | | Base | 0.000000 | -2.57 | 0.000000 | 0.00 | 2.57 | 0.00 | |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | | 2.250000 | 20 Dec 2069 | | |
| | 3,967,971.230 | Local | 101.317566 | 4,020,251.86 | 100.726623 | 3,996,803.42 | -23,448.44 | 0.15 | |
| Original Face: | 6,068,715.000 | Base | 101.317566 | 4,020,251.86 | 100.726623 | 3,996,803.42 | -23,448.44 | 0.15 | |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | | 2.200000 | 20 Nov 2069 | | |
| | 13,058,053.410 | Local | 101.810383 | 13,294,454.19 | 100.764974 | 13,157,944.12 | -136,510.07 | 0.51 | |
| Original Face: | 23,575,000.000 | Base | 101.810383 | 13,294,454.19 | 100.764974 | 13,157,944.12 | -136,510.07 | 0.51 | |

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Books Closed

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|----------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 38380LXE8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA | | | | 2.500000 | 20 Jul 2069 | | |
| | | 9,826,995.110 | Local 102.294388 | 10,052,464.50 | 100.946130 | 9,919,971.26 | -132,493.24 | 0.38 |
| Original Face: | | 19,739,472.000 | Base 102.294388 | 10,052,464.50 | 100.946130 | 9,919,971.26 | -132,493.24 | 0.38 |
| 38380LYK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA | | | | 1.103500 | 20 Aug 2069 | | |
| | | 6,649,652.100 | Local 102.681815 | 6,827,983.44 | 103.311380 | 6,869,847.35 | 41,863.91 | 0.26 |
| Original Face: | | 10,000,000.000 | Base 102.681815 | 6,827,983.44 | 103.311380 | 6,869,847.35 | 41,863.91 | 0.26 |
| 38380LYN7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA | | | | 2.250000 | 20 Jul 2069 | | |
| | | 5,057,163.200 | Local 101.919656 | 5,154,243.34 | 100.844744 | 5,099,883.28 | -54,360.06 | 0.20 |
| Original Face: | | 10,000,000.000 | Base 101.919656 | 5,154,243.34 | 100.844744 | 5,099,883.28 | -54,360.06 | 0.20 |
| 38380QCU4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA | | | | 1.250000 | 20 Jul 2067 | | |
| | | 8,552,697.010 | Local 100.257408 | 8,574,712.35 | 99.201395 | 8,484,394.74 | -90,317.61 | 0.33 |
| Original Face: | | 11,000,000.000 | Base 100.257408 | 8,574,712.35 | 99.201395 | 8,484,394.74 | -90,317.61 | 0.33 |
| 38380QDR0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB | | | | 3.405260 | 20 Jul 2070 | | |
| | | 13,300,089.720 | Local 117.790539 | 15,666,247.32 | 107.633578 | 14,315,362.44 | -1,350,884.88 | 0.55 |
| Original Face: | | 13,083,197.000 | Base 117.790539 | 15,666,247.32 | 107.633578 | 14,315,362.44 | -1,350,884.88 | 0.55 |
| 38380QHW5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC | | | | 1.103710 | 20 Aug 2070 | | |
| | | 4,031,418.050 | Local 103.734082 | 4,181,954.50 | 103.535280 | 4,173,939.97 | -8,014.53 | 0.16 |
| Original Face: | | 5,000,000.000 | Base 103.734082 | 4,181,954.50 | 103.535280 | 4,173,939.97 | -8,014.53 | 0.16 |
| 38380QHY1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE | | | | 1.253710 | 20 Aug 2070 | | |
| | | 4,032,444.400 | Local 104.770532 | 4,224,813.47 | 104.382980 | 4,209,185.63 | -15,627.84 | 0.16 |
| Original Face: | | 5,000,000.000 | Base 104.770532 | 4,224,813.47 | 104.382980 | 4,209,185.63 | -15,627.84 | 0.16 |
| 38380QKW1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF | | | | 1.153710 | 20 Sep 2070 | | |
| | | 8,612,132.900 | Local 104.574502 | 9,006,095.11 | 103.877910 | 8,946,103.66 | -59,991.45 | 0.34 |
| Original Face: | | 10,000,000.000 | Base 104.574502 | 9,006,095.11 | 103.877910 | 8,946,103.66 | -59,991.45 | 0.34 |
| 38380UP98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T | | | | 3.000000 | 20 Nov 2044 | | |
| | | 4,269.000 | Local 100.405481 | 4,286.31 | 99.897940 | 4,264.64 | -21.67 | 0.00 |
| Original Face: | | 10,000,000.000 | Base 100.405481 | 4,286.31 | 99.897940 | 4,264.64 | -21.67 | 0.00 |
| 38380VJS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD | | | | 2.500000 | 20 Jul 2044 | | |
| | | 0.010 | Local 128,400.000000 | 12.84 | 100.000000 | 0.01 | -12.83 | 0.00 |
| Original Face: | | 10,000,000.000 | Base 128,400.000000 | 12.84 | 100.000000 | 0.01 | -12.83 | 0.00 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38381AY42 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA | | | | 5.624280 | 20 Jun 2048 | | |
| | | 3,686,078.300 | Local 106.136869 | 3,912,288.11 | 111.860000 | 4,123,247.19 | 210,959.08 | 0.16 |
| Original Face: | | 10,000,000.000 | Base 106.136869 | 3,912,288.11 | 111.860000 | 4,123,247.19 | 210,959.08 | 0.16 |
| 38381R5J4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA | | | | 4.503310 | 20 Feb 2049 | | |
| | | 3,175,194.900 | Local 104.410756 | 3,315,245.01 | 107.788810 | 3,422,504.80 | 107,259.79 | 0.13 |
| Original Face: | | 10,000,000.000 | Base 104.410756 | 3,315,245.01 | 107.788810 | 3,422,504.80 | 107,259.79 | 0.13 |
| 38381X2H8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE | | | | 3.000000 | 20 Aug 2049 | | |
| | | 1,255,448.000 | Local 101.762752 | 1,277,578.43 | 101.070710 | 1,268,890.21 | -8,688.22 | 0.05 |
| Original Face: | | 10,000,000.000 | Base 101.762752 | 1,277,578.43 | 101.070710 | 1,268,890.21 | -8,688.22 | 0.05 |
| 38381XAZ9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA | | | | 5.179920 | 20 Jun 2034 | | |
| | | 1,828,451.520 | Local 104.209751 | 1,905,424.77 | 106.681930 | 1,950,627.37 | 45,202.60 | 0.08 |
| Original Face: | | 6,317,173.000 | Base 104.209751 | 1,905,424.77 | 106.681930 | 1,950,627.37 | 45,202.60 | 0.08 |
| 38381Y7Q1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA | | | | 4.609500 | 20 Dec 2041 | | |
| | | 3,813,241.730 | Local 104.602171 | 3,988,733.62 | 106.313490 | 4,053,990.37 | 65,256.75 | 0.16 |
| Original Face: | | 11,457,930.000 | Base 104.602171 | 3,988,733.62 | 106.313490 | 4,053,990.37 | 65,256.75 | 0.16 |
| 38382CYC9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT | | | | 5.554470 | 20 Jan 2050 | | |
| | | 4,999,449.620 | Local 112.980413 | 5,648,398.82 | 112.737070 | 5,636,233.02 | -12,165.80 | 0.22 |
| Original Face: | | 8,141,884.000 | Base 112.980413 | 5,648,398.82 | 112.737070 | 5,636,233.02 | -12,165.80 | 0.22 |
| 38382RKF4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE | | | | 1.500000 | 20 Apr 2051 | | |
| | | 7,064,032.900 | Local 100.323629 | 7,086,894.19 | 97.507580 | 6,887,967.53 | -198,926.66 | 0.27 |
| Original Face: | | 10,000,000.000 | Base 100.323629 | 7,086,894.19 | 97.507580 | 6,887,967.53 | -198,926.66 | 0.27 |
| 38382TAG9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE | | | | 2.000000 | 20 May 2051 | | |
| | | 7,856,086.500 | Local 102.626381 | 8,062,417.29 | 99.843710 | 7,843,808.22 | -218,609.07 | 0.30 |
| Original Face: | | 10,000,000.000 | Base 102.626381 | 8,062,417.29 | 99.843710 | 7,843,808.22 | -218,609.07 | 0.30 |
| 427866AU2 | HERSHEY COMPANY SR UNSECURED 08/25 3.2 | | | | 3.200000 | 21 Aug 2025 | | |
| | | 5,000,000.000 | Local 99.892129 | 4,994,606.44 | 104.615178 | 5,230,758.90 | 236,152.46 | 0.20 |
| | | | Base 99.892129 | 4,994,606.44 | 104.615178 | 5,230,758.90 | 236,152.46 | 0.20 |
| 427866BC1 | HERSHEY COMPANY SR UNSECURED 11/24 2.05 | | | | 2.050000 | 15 Nov 2024 | | |
| | | 4,000,000.000 | Local 99.953130 | 3,998,125.19 | 101.312326 | 4,052,493.04 | 54,367.85 | 0.16 |
| | | | Base 99.953130 | 3,998,125.19 | 101.312326 | 4,052,493.04 | 54,367.85 | 0.16 |

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Holdings

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STATE STREET

As of: January 31, 2022

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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 | |
| 459200AS0 | IBM CORP SR UNSECURED 01/28 6.5 | | | | 6.500000 | 15 Jan 2028 | | | |
| | | 10,000,000.000 | Local | 112.560145 | 11,256,014.53 | 121.791513 | 12,179,151.30 | 923,136.77 | 0.47 |
| | | | Base | 112.560145 | 11,256,014.53 | 121.791513 | 12,179,151.30 | 923,136.77 | 0.47 |
| 46625HHF0 | JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4 | | | | 6.400000 | 15 May 2038 | | | |
| | | 5,000,000.000 | Local | 99.373265 | 4,968,663.23 | 138.762721 | 6,938,136.05 | 1,969,472.82 | 0.27 |
| | | | Base | 99.373265 | 4,968,663.23 | 138.762721 | 6,938,136.05 | 1,969,472.82 | 0.27 |
| 46625HRL6 | JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7 | | | | 2.700000 | 18 May 2023 | | | |
| | | 10,000,000.000 | Local | 99.956289 | 9,995,628.85 | 101.697729 | 10,169,772.90 | 174,144.05 | 0.39 |
| | | | Base | 99.956289 | 9,995,628.85 | 101.697729 | 10,169,772.90 | 174,144.05 | 0.39 |
| 46639YAP2 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4 | | | | 2.694200 | 15 Apr 2046 | | | |
| | | 2,193,002.850 | Local | 100.629959 | 2,206,817.87 | 100.917160 | 2,213,116.19 | 6,298.32 | 0.09 |
| | | Original Face: 4,840,000.000 | Base | 100.629959 | 2,206,817.87 | 100.917160 | 2,213,116.19 | 6,298.32 | 0.09 |
| 46647PCS3 | JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR | | | | 0.649020 | 10 Dec 2025 | | | |
| | | 10,000,000.000 | Local | 100.143038 | 10,014,303.76 | 100.143764 | 10,014,376.40 | 72.64 | 0.39 |
| | | | Base | 100.143038 | 10,014,303.76 | 100.143764 | 10,014,376.40 | 72.64 | 0.39 |
| 478160AL8 | JOHNSON + JOHNSON SR UNSECURED 05/33 4.95 | | | | 4.950000 | 15 May 2033 | | | |
| | | 5,000,000.000 | Local | 98.625765 | 4,931,288.23 | 124.510354 | 6,225,517.70 | 1,294,229.47 | 0.24 |
| | | | Base | 98.625765 | 4,931,288.23 | 124.510354 | 6,225,517.70 | 1,294,229.47 | 0.24 |
| 478160CP7 | JOHNSON + JOHNSON SR UNSECURED 09/27 0.95 | | | | 0.950000 | 01 Sep 2027 | | | |
| | | 10,000,000.000 | Local | 99.946274 | 9,994,627.43 | 94.576004 | 9,457,600.40 | -537,027.03 | 0.36 |
| | | | Base | 99.946274 | 9,994,627.43 | 94.576004 | 9,457,600.40 | -537,027.03 | 0.36 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | 2.100000 | 01 Sep 2040 | | | |
| | | 7,500,000.000 | Local | 99.383979 | 7,453,798.45 | 88.843302 | 6,663,247.65 | -790,550.80 | 0.26 |
| | | | Base | 99.383979 | 7,453,798.45 | 88.843302 | 6,663,247.65 | -790,550.80 | 0.26 |
| 48126DX53 | JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR | | | | 1.162630 | 21 Jun 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.260539 | 5,013,026.95 | 13,026.95 | 0.19 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.260539 | 5,013,026.95 | 13,026.95 | 0.19 |
| 487836BP2 | KELLOGG CO SR UNSECURED 04/26 3.25 | | | | 3.250000 | 01 Apr 2026 | | | |
| | | 5,000,000.000 | Local | 99.957008 | 4,997,850.41 | 104.026740 | 5,201,337.00 | 203,486.59 | 0.20 |
| | | | Base | 99.957008 | 4,997,850.41 | 104.026740 | 5,201,337.00 | 203,486.59 | 0.20 |

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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 | |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | 2.250000 | 06 Apr 2027 | | | |
| | | 10,000,000.000 | Local | 99.718143 | 9,971,814.29 | 99.589603 | 9,958,960.30 | -12,853.99 | 0.38 |
| | | | Base | 99.718143 | 9,971,814.29 | 99.589603 | 9,958,960.30 | -12,853.99 | 0.38 |
| 49327M2T0 | KEY BANK NA SR UNSECURED 09/22 2.3 | | | | 2.300000 | 14 Sep 2022 | | | |
| | | 2,425,000.000 | Local | 101.253302 | 2,455,392.57 | 100.968676 | 2,448,490.39 | -6,902.18 | 0.09 |
| | | | Base | 101.253302 | 2,455,392.57 | 100.968676 | 2,448,490.39 | -6,902.18 | 0.09 |
| 494368CA9 | KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875 | | | | 2.875000 | 07 Feb 2050 | | | |
| | | 4,000,000.000 | Local | 99.701533 | 3,988,061.33 | 96.854778 | 3,874,191.12 | -113,870.21 | 0.15 |
| | | | Base | 99.701533 | 3,988,061.33 | 96.854778 | 3,874,191.12 | -113,870.21 | 0.15 |
| 50077LAQ9 | KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR | | | | 0.965630 | 10 Aug 2022 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.799001 | 14,969,850.15 | -30,149.85 | 0.58 |
| | | | Base | 100.000000 | 15,000,000.00 | 99.799001 | 14,969,850.15 | -30,149.85 | 0.58 |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | 2.250000 | 15 May 2050 | | | |
| | | 15,000,000.000 | Local | 98.837153 | 14,825,572.98 | 85.969974 | 12,895,496.10 | -1,930,076.88 | 0.50 |
| | | | Base | 98.837153 | 14,825,572.98 | 85.969974 | 12,895,496.10 | -1,930,076.88 | 0.50 |
| 548661DX2 | LOWE S COS INC SR UNSECURED 04/28 1.3 | | | | 1.300000 | 15 Apr 2028 | | | |
| | | 5,000,000.000 | Local | 99.941409 | 4,997,070.45 | 92.979635 | 4,648,981.75 | -348,088.70 | 0.18 |
| | | | Base | 99.941409 | 4,997,070.45 | 92.979635 | 4,648,981.75 | -348,088.70 | 0.18 |
| 58013MEF7 | MCDONALD S CORP SR UNSECURED 03/38 6.3 | | | | 6.300000 | 01 Mar 2038 | | | |
| | | 5,000,000.000 | Local | 99.749266 | 4,987,463.28 | 135.741981 | 6,787,099.05 | 1,799,635.77 | 0.26 |
| | | | Base | 99.749266 | 4,987,463.28 | 135.741981 | 6,787,099.05 | 1,799,635.77 | 0.26 |
| 58013MFP4 | MCDONALD S CORP SR UNSECURED 07/27 3.5 | | | | 3.500000 | 01 Jul 2027 | | | |
| | | 5,000,000.000 | Local | 111.188818 | 5,559,440.92 | 105.813676 | 5,290,683.80 | -268,757.12 | 0.20 |
| | | | Base | 111.188818 | 5,559,440.92 | 105.813676 | 5,290,683.80 | -268,757.12 | 0.20 |
| 58933YAF2 | MERCK + CO INC SR UNSECURED 05/23 2.8 | | | | 2.800000 | 18 May 2023 | | | |
| | | 20,000,000.000 | Local | 103.231882 | 20,646,376.38 | 102.246984 | 20,449,396.80 | -196,979.58 | 0.79 |
| | | | Base | 103.231882 | 20,646,376.38 | 102.246984 | 20,449,396.80 | -196,979.58 | 0.79 |
| 604059AE5 | 3M COMPANY SR UNSECURED 02/28 6.375 | | | | 6.375000 | 15 Feb 2028 | | | |
| | | 10,000,000.000 | Local | 113.355808 | 11,335,580.80 | 123.239195 | 12,323,919.50 | 988,338.70 | 0.47 |
| | | | Base | 113.355808 | 11,335,580.80 | 123.239195 | 12,323,919.50 | 988,338.70 | 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 |
| 609207AY1 | MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875 | | | | | 1.875000 | 15 Oct 2032 | | |
| | 16,500,000.000 | Local | 99.790959 | 16,465,508.22 | 91.820006 | 15,150,300.99 | -1,315,207.23 | 0.58 | |
| | | Base | 99.790959 | 16,465,508.22 | 91.820006 | 15,150,300.99 | -1,315,207.23 | 0.58 | |
| 63111XAC5 | NASDAQ INC SR UNSECURED 12/22 0.445 | | | | | 0.445000 | 21 Dec 2022 | | |
| | 10,000,000.000 | Local | 99.812792 | 9,981,279.24 | 99.416553 | 9,941,655.30 | -39,623.94 | 0.38 | |
| | | Base | 99.812792 | 9,981,279.24 | 99.416553 | 9,941,655.30 | -39,623.94 | 0.38 | |
| 637432NN1 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05 | | | | | 3.050000 | 25 Apr 2027 | | |
| | 10,000,000.000 | Local | 99.890825 | 9,989,082.45 | 103.459405 | 10,345,940.50 | 356,858.05 | 0.40 | |
| | | Base | 99.890825 | 9,989,082.45 | 103.459405 | 10,345,940.50 | 356,858.05 | 0.40 | |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | 99.692642 | 4,984,632.11 | 100.457712 | 5,022,885.60 | 38,253.49 | 0.19 | |
| | | Base | 99.692642 | 4,984,632.11 | 100.457712 | 5,022,885.60 | 38,253.49 | 0.19 | |
| 65339KBV3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65 | | | | | 0.650000 | 01 Mar 2023 | | |
| | 10,000,000.000 | Local | 99.994496 | 9,999,449.58 | 99.539017 | 9,953,901.70 | -45,547.88 | 0.38 | |
| | | Base | 99.994496 | 9,999,449.58 | 99.539017 | 9,953,901.70 | -45,547.88 | 0.38 | |
| 65339KBV1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 VAR | | | | | 0.589170 | 01 Mar 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.162573 | 5,008,128.65 | 8,128.65 | 0.19 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.162573 | 5,008,128.65 | 8,128.65 | 0.19 | |
| 65473PAJ4 | NISOURCE INC SR UNSECURED 05/30 3.6 | | | | | 3.600000 | 01 May 2030 | | |
| | 7,000,000.000 | Local | 99.698906 | 6,978,923.41 | 105.013357 | 7,350,934.99 | 372,011.58 | 0.28 | |
| | | Base | 99.698906 | 6,978,923.41 | 105.013357 | 7,350,934.99 | 372,011.58 | 0.28 | |
| 655844BT4 | NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15 | | | | | 3.150000 | 01 Jun 2027 | | |
| | 5,000,000.000 | Local | 99.916977 | 4,995,848.87 | 104.055971 | 5,202,798.55 | 206,949.68 | 0.20 | |
| | | Base | 99.916977 | 4,995,848.87 | 104.055971 | 5,202,798.55 | 206,949.68 | 0.20 | |
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | | 1.950000 | 01 May 2030 | | |
| | 5,000,000.000 | Local | 99.689184 | 4,984,459.19 | 96.241481 | 4,812,074.05 | -172,385.14 | 0.19 | |
| | | Base | 99.689184 | 4,984,459.19 | 96.241481 | 4,812,074.05 | -172,385.14 | 0.19 | |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | | 0.309000 | 15 Jun 2023 | | |
| | 35,000,000.000 | Local | 100.000000 | 35,000,000.00 | 98.924141 | 34,623,449.35 | -376,550.65 | 1.33 | |
| | | Base | 100.000000 | 35,000,000.00 | 98.924141 | 34,623,449.35 | -376,550.65 | 1.33 | |

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Books Closed

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | 1.650000 | 25 Mar 2026 | | | |
| | | 10,000,000.000 | Local | 99.960378 | 9,996,037.80 | 96.807474 | 9,680,747.40 | -315,290.40 | 0.37 |
| | | | Base | 99.960378 | 9,996,037.80 | 96.807474 | 9,680,747.40 | -315,290.40 | 0.37 |
| 713448CM8 | PEPSICO INC SR UNSECURED 03/24 3.6 | | | | 3.600000 | 01 Mar 2024 | | | |
| | | 5,000,000.000 | Local | 99.967218 | 4,998,360.88 | 104.072785 | 5,203,639.25 | 205,278.37 | 0.20 |
| | | | Base | 99.967218 | 4,998,360.88 | 104.072785 | 5,203,639.25 | 205,278.37 | 0.20 |
| 713448DU9 | PEPSICO INC SR UNSECURED 05/22 VAR | | | | 0.497250 | 02 May 2022 | | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.109953 | 20,021,990.60 | 21,990.60 | 0.77 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.109953 | 20,021,990.60 | 21,990.60 | 0.77 |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | 2.750000 | 19 Mar 2030 | | | |
| | | 5,000,000.000 | Local | 109.114630 | 5,455,731.51 | 102.545083 | 5,127,254.15 | -328,477.36 | 0.20 |
| | | | Base | 109.114630 | 5,455,731.51 | 102.545083 | 5,127,254.15 | -328,477.36 | 0.20 |
| 71713UAT9 | PHARMACIA LLC COMPANY GUAR 12/27 6.75 | | | | 6.750000 | 15 Dec 2027 | | | |
| | | 3,000,000.000 | Local | 112.401336 | 3,372,040.07 | 123.738836 | 3,712,165.08 | 340,125.01 | 0.14 |
| | | | Base | 112.401336 | 3,372,040.07 | 123.738836 | 3,712,165.08 | 340,125.01 | 0.14 |
| 718546AW4 | PHILLIPS 66 COMPANY GUAR 12/30 2.15 | | | | 2.150000 | 15 Dec 2030 | | | |
| | | 20,000,000.000 | Local | 99.748933 | 19,949,786.50 | 93.455241 | 18,691,048.20 | -1,258,738.30 | 0.72 |
| | | | Base | 99.748933 | 19,949,786.50 | 93.455241 | 18,691,048.20 | -1,258,738.30 | 0.72 |
| 737679DD9 | POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05 | | | | 3.050000 | 01 Apr 2022 | | | |
| | | 3,000,000.000 | Local | 99.995319 | 2,999,859.58 | 100.430305 | 3,012,909.15 | 13,049.57 | 0.12 |
| | | | Base | 99.995319 | 2,999,859.58 | 100.430305 | 3,012,909.15 | 13,049.57 | 0.12 |
| 740816AD5 | PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625 | | | | 5.625000 | 01 Oct 2038 | | | |
| | | 9,800,000.000 | Local | 99.957606 | 9,795,845.38 | 137.258994 | 13,451,381.41 | 3,655,536.03 | 0.52 |
| | | | Base | 99.957606 | 9,795,845.38 | 137.258994 | 13,451,381.41 | 3,655,536.03 | 0.52 |
| 74256LEM7 | PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR | | | | 0.497778 | 12 Apr 2024 | | | |
| | | 7,500,000.000 | Local | 100.000000 | 7,500,000.00 | 100.307000 | 7,523,025.00 | 23,025.00 | 0.29 |
| | | | Base | 100.000000 | 7,500,000.00 | 100.307000 | 7,523,025.00 | 23,025.00 | 0.29 |
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1 | | | | 1.000000 | 23 Apr 2026 | | | |
| | | 7,500,000.000 | Local | 99.967066 | 7,497,529.93 | 97.016318 | 7,276,223.85 | -221,306.08 | 0.28 |
| | | | Base | 99.967066 | 7,497,529.93 | 97.016318 | 7,276,223.85 | -221,306.08 | 0.28 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|---|-------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 75513EAD3 | RAYTHEON TECH CORP SR UNSECURED 07/30 2.25 | | | | 2.250000 | 01 Jul 2030 | | | |
| | | 15,000,000.000 | Local | 99.894156 | 14,984,123.38 | 96.421418 | 14,463,212.70 | -520,910.68 | 0.56 |
| | | | Base | 99.894156 | 14,984,123.38 | 96.421418 | 14,463,212.70 | -520,910.68 | 0.56 |
| 771196BE1 | ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35 | | | | 3.350000 | 30 Sep 2024 | | | |
| | | 5,000,000.000 | Local | 100.245016 | 5,012,250.79 | 104.501847 | 5,225,092.35 | 212,841.56 | 0.20 |
| | | | Base | 100.245016 | 5,012,250.79 | 104.501847 | 5,225,092.35 | 212,841.56 | 0.20 |
| 78014RCX6 | ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR | | | | 1.150000 | 22 May 2023 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.613000 | 10,061,300.00 | 61,300.00 | 0.39 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.613000 | 10,061,300.00 | 61,300.00 | 0.39 |
| 78014RDT4 | ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR | | | | 0.724000 | 18 Nov 2027 | | | |
| | | 7,500,000.000 | Local | 100.000000 | 7,500,000.00 | 100.000000 | 7,500,000.00 | 0.00 | 0.29 |
| | | | Base | 100.000000 | 7,500,000.00 | 100.000000 | 7,500,000.00 | 0.00 | 0.29 |
| 79466LAG9 | SALESFORCE.COM INC SR UNSECURED 07/24 0.625 | | | | 0.625000 | 15 Jul 2024 | | | |
| | | 8,000,000.000 | Local | 99.977272 | 7,998,181.74 | 97.915002 | 7,833,200.16 | -164,981.58 | 0.30 |
| | | | Base | 99.977272 | 7,998,181.74 | 97.915002 | 7,833,200.16 | -164,981.58 | 0.30 |
| 808513AU9 | CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2 | | | | 3.200000 | 25 Jan 2028 | | | |
| | | 10,000,000.000 | Local | 99.909943 | 9,990,994.29 | 105.102493 | 10,510,249.30 | 519,255.01 | 0.40 |
| | | | Base | 99.909943 | 9,990,994.29 | 105.102493 | 10,510,249.30 | 519,255.01 | 0.40 |
| 8316A0A26 | SBA POOL 530024 SBA 12/41 FLOATING VAR | | | | 3.375000 | 25 Dec 2041 | | | |
| | | 9,912,562.520 | Local | 113.116840 | 11,212,777.50 | 113.034843 | 11,204,649.48 | -8,128.02 | 0.43 |
| | | Original Face: 10,000,000.000 | Base | 113.116840 | 11,212,777.50 | 113.034843 | 11,204,649.48 | -8,128.02 | 0.43 |
| 8316A0A34 | SBA POOL 530025 SBA 02/32 FLOATING VAR | | | | 4.125000 | 25 Feb 2032 | | | |
| | | 9,802,948.690 | Local | 112.752201 | 11,053,040.42 | 112.406143 | 11,019,116.52 | -33,923.90 | 0.42 |
| | | Original Face: 10,000,000.000 | Base | 112.752201 | 11,053,040.42 | 112.406143 | 11,019,116.52 | -33,923.90 | 0.42 |
| 8316A0BW9 | SBA POOL 530052 SBA 01/32 FLOATING VAR | | | | 3.375000 | 25 Jan 2032 | | | |
| | | 9,929,823.620 | Local | 109.750000 | 10,897,981.42 | 109.506669 | 10,873,819.08 | -24,162.34 | 0.42 |
| | | Original Face: 10,000,000.000 | Base | 109.750000 | 10,897,981.42 | 109.506669 | 10,873,819.08 | -24,162.34 | 0.42 |
| 842587CU9 | SOUTHERN CO SR UNSECURED 07/23 2.95 | | | | 2.950000 | 01 Jul 2023 | | | |
| | | 5,000,000.000 | Local | 99.984765 | 4,999,238.25 | 101.904158 | 5,095,207.90 | 95,969.65 | 0.20 |
| | | | Base | 99.984765 | 4,999,238.25 | 101.904158 | 5,095,207.90 | 95,969.65 | 0.20 |

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 842587DK0 | SOUTHERN CO SR UNSECURED 05/23 VAR | | | | 0.419385 | 10 May 2023 | | |
| | | 7,000,000.000 | Local 100.000000 | 7,000,000.00 | 99.855808 | 6,989,906.56 | -10,093.44 | 0.27 |
| | | | Base 100.000000 | 7,000,000.00 | 99.855808 | 6,989,906.56 | -10,093.44 | 0.27 |
| 844895AV4 | SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875 | | | | 3.875000 | 01 Apr 2022 | | |
| | | 4,000,000.000 | Local 100.000000 | 4,000,000.00 | 100.303794 | 4,012,151.76 | 12,151.76 | 0.15 |
| | | | Base 100.000000 | 4,000,000.00 | 100.303794 | 4,012,151.76 | 12,151.76 | 0.15 |
| 845011AC9 | SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2 | | | | 2.200000 | 15 Jun 2030 | | |
| | | 5,000,000.000 | Local 99.895418 | 4,994,770.88 | 94.743521 | 4,737,176.05 | -257,594.83 | 0.18 |
| | | | Base 99.895418 | 4,994,770.88 | 94.743521 | 4,737,176.05 | -257,594.83 | 0.18 |
| 855244AG4 | STARBUCKS CORP SR UNSECURED 06/22 2.7 | | | | 2.700000 | 15 Jun 2022 | | |
| | | 5,000,000.000 | Local 99.999445 | 4,999,972.25 | 100.451770 | 5,022,588.50 | 22,616.25 | 0.19 |
| | | | Base 99.999445 | 4,999,972.25 | 100.451770 | 5,022,588.50 | 22,616.25 | 0.19 |
| 857477AL7 | STATE STREET CORP SUBORDINATED 05/23 3.1 | | | | 3.100000 | 15 May 2023 | | |
| | | 5,000,000.000 | Local 99.979274 | 4,998,963.68 | 102.425196 | 5,121,259.80 | 122,296.12 | 0.20 |
| | | | Base 99.979274 | 4,998,963.68 | 102.425196 | 5,121,259.80 | 122,296.12 | 0.20 |
| 863667BB6 | STRYKER CORP SR UNSECURED 12/23 0.6 | | | | 0.600000 | 01 Dec 2023 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 98.456866 | 4,922,843.30 | -77,156.70 | 0.19 |
| | | | Base 100.000000 | 5,000,000.00 | 98.456866 | 4,922,843.30 | -77,156.70 | 0.19 |
| 86787EBE6 | TRUIST BANK SR UNSECURED 05/22 2.8 | | | | 2.800000 | 17 May 2022 | | |
| | | 5,000,000.000 | Local 99.996412 | 4,999,820.59 | 100.472769 | 5,023,638.45 | 23,817.86 | 0.19 |
| | | | Base 99.996412 | 4,999,820.59 | 100.472769 | 5,023,638.45 | 23,817.86 | 0.19 |
| 87612EAK2 | TARGET CORP SR UNSECURED 11/32 6.35 | | | | 6.350000 | 01 Nov 2032 | | |
| | | 5,000,000.000 | Local 106.302218 | 5,315,110.91 | 133.119860 | 6,655,993.00 | 1,340,882.09 | 0.26 |
| | | | Base 106.302218 | 5,315,110.91 | 133.119860 | 6,655,993.00 | 1,340,882.09 | 0.26 |
| 89236THY4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7 | | | | 0.700000 | 20 Jan 2026 | | |
| | | 5,000,000.000 | Local 99.962902 | 4,998,145.10 | 94.786242 | 4,739,312.10 | -258,833.00 | 0.18 |
| | | | Base 99.962902 | 4,998,145.10 | 94.786242 | 4,739,312.10 | -258,833.00 | 0.18 |
| 89236TJD8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4 | | | | 0.400000 | 06 Apr 2023 | | |
| | | 12,000,000.000 | Local 99.952202 | 11,994,264.26 | 99.230298 | 11,907,635.76 | -86,628.50 | 0.46 |
| | | | Base 99.952202 | 11,994,264.26 | 99.230298 | 11,907,635.76 | -86,628.50 | 0.46 |

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STATE STREET

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|--------------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
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| 898735UK9 | TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984 | | | | 0.984000 | 01 Jul 2026 | | | |
| | | 4,500,000.000 | Local | 100.000000 | 4,500,000.00 | 96.030170 | 4,321,357.65 | -178,642.35 | 0.17 |
| | | | Base | 100.000000 | 4,500,000.00 | 96.030170 | 4,321,357.65 | -178,642.35 | 0.17 |
| 898735UM5 | TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457 | | | | 1.457000 | 01 Jul 2028 | | | |
| | | 2,375,000.000 | Local | 100.103003 | 2,377,446.33 | 95.365540 | 2,264,931.58 | -112,514.75 | 0.09 |
| | | | Base | 100.103003 | 2,377,446.33 | 95.365540 | 2,264,931.58 | -112,514.75 | 0.09 |
| 902494AT0 | TYSON FOODS INC SR UNSECURED 06/22 4.5 | | | | 4.500000 | 15 Jun 2022 | | | |
| | | 3,000,000.000 | Local | 99.993621 | 2,999,808.63 | 100.434144 | 3,013,024.32 | 13,215.69 | 0.12 |
| | | | Base | 99.993621 | 2,999,808.63 | 100.434144 | 3,013,024.32 | 13,215.69 | 0.12 |
| 911312AJ5 | UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2 | | | | 6.200000 | 15 Jan 2038 | | | |
| | | 5,000,000.000 | Local | 99.727198 | 4,986,359.89 | 138.775960 | 6,938,798.00 | 1,952,438.11 | 0.27 |
| | | | Base | 99.727198 | 4,986,359.89 | 138.775960 | 6,938,798.00 | 1,952,438.11 | 0.27 |
| 912796ZX0 | CASH MGMT BILL 12/21 0.00000 | | | | | 15 Dec 2021 | | | |
| | | 0.000 | Local | 0.000000 | -0.10 | 0.000000 | 0.00 | 0.10 | 0.00 |
| | | | Base | 0.000000 | -0.10 | 0.000000 | 0.00 | 0.10 | 0.00 |
| 912810ES3 | US TREASURY N/B 11/24 7.5 | | | | 7.500000 | 15 Nov 2024 | | | |
| | | 5,000,000.000 | Local | 113.682177 | 5,684,108.84 | 117.042969 | 5,852,148.45 | 168,039.61 | 0.23 |
| | | | Base | 113.682177 | 5,684,108.84 | 117.042969 | 5,852,148.45 | 168,039.61 | 0.23 |
| 912810EV6 | US TREASURY N/B 08/25 6.875 | | | | 6.875000 | 15 Aug 2025 | | | |
| | | 12,500,000.000 | Local | 112.724643 | 14,090,580.43 | 118.699219 | 14,837,402.38 | 746,821.95 | 0.57 |
| | | | Base | 112.724643 | 14,090,580.43 | 118.699219 | 14,837,402.38 | 746,821.95 | 0.57 |
| 912810EW4 | US TREASURY N/B 02/26 6 | | | | 6.000000 | 15 Feb 2026 | | | |
| | | 12,500,000.000 | Local | 109.587376 | 13,698,422.02 | 117.566406 | 14,695,800.75 | 997,378.73 | 0.57 |
| | | | Base | 109.587376 | 13,698,422.02 | 117.566406 | 14,695,800.75 | 997,378.73 | 0.57 |
| 912810EX2 | US TREASURY N/B 08/26 6.75 | | | | 6.750000 | 15 Aug 2026 | | | |
| | | 20,000,000.000 | Local | 117.711569 | 23,542,313.83 | 122.523438 | 24,504,687.60 | 962,373.77 | 0.94 |
| | | | Base | 117.711569 | 23,542,313.83 | 122.523438 | 24,504,687.60 | 962,373.77 | 0.94 |
| 912810EY0 | US TREASURY N/B 11/26 6.5 | | | | 6.500000 | 15 Nov 2026 | | | |
| | | 12,500,000.000 | Local | 119.751532 | 14,968,941.54 | 122.578125 | 15,322,265.63 | 353,324.09 | 0.59 |
| | | | Base | 119.751532 | 14,968,941.54 | 122.578125 | 15,322,265.63 | 353,324.09 | 0.59 |

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|--------------------------------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
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| 912810FA1 | US TREASURY N/B 08/27 6.375 | 15,000,000.000 | Local | 113.201653 | 16,980,247.92 | 6.375000 | 15 Aug 2027 | |
| | | | Base | 113.201653 | 16,980,247.92 | 125.031250 | 18,754,687.50 | 1,774,439.58 |
| 912810FB9 | US TREASURY N/B 11/27 6.125 | 15,000,000.000 | Local | 121.685324 | 18,252,798.63 | 6.125000 | 15 Nov 2027 | |
| | | | Base | 121.685324 | 18,252,798.63 | 124.648438 | 18,697,265.70 | 444,467.07 |
| 912810FE3 | US TREASURY N/B 08/28 5.5 | 22,500,000.000 | Local | 118.065646 | 26,564,770.27 | 5.500000 | 15 Aug 2028 | |
| | | | Base | 118.065646 | 26,564,770.27 | 123.296875 | 27,741,796.88 | 1,177,026.61 |
| 912810FF0 | US TREASURY N/B 11/28 5.25 | 17,500,000.000 | Local | 117.716245 | 20,600,342.82 | 5.250000 | 15 Nov 2028 | |
| | | | Base | 117.716245 | 20,600,342.82 | 122.605469 | 21,455,957.08 | 855,614.26 |
| 9128283C2 | US TREASURY N/B 10/22 2 | 5,000,000.000 | Local | 100.268044 | 5,013,402.21 | 2.000000 | 31 Oct 2022 | |
| | | | Base | 100.268044 | 5,013,402.21 | 101.019531 | 5,050,976.55 | 37,574.34 |
| 9128283F5 | US TREASURY N/B 11/27 2.25 | 5,000,000.000 | Local | 102.630429 | 5,131,521.46 | 2.250000 | 15 Nov 2027 | |
| | | | Base | 102.630429 | 5,131,521.46 | 103.089844 | 5,154,492.20 | 22,970.74 |
| 9128284A5 | US TREASURY N/B 02/23 2.625 | 5,000,000.000 | Local | 100.811886 | 5,040,594.32 | 2.625000 | 28 Feb 2023 | |
| | | | Base | 100.811886 | 5,040,594.32 | 101.906250 | 5,095,312.50 | 54,718.18 |
| 912828G38 | US TREASURY N/B 11/24 2.25 | 2,500,000.000 | Local | 101.430851 | 2,535,771.27 | 2.250000 | 15 Nov 2024 | |
| | | | Base | 101.430851 | 2,535,771.27 | 102.488281 | 2,562,207.03 | 26,435.76 |
| 912828TY6 | US TREASURY N/B 11/22 1.625 | 5,000,000.000 | Local | 99.869589 | 4,993,479.45 | 1.625000 | 15 Nov 2022 | |
| | | | Base | 99.869589 | 4,993,479.45 | 100.753906 | 5,037,695.30 | 44,215.85 |
| 912828U24 | US TREASURY N/B 11/26 2 | 10,000,000.000 | Local | 97.584080 | 9,758,407.98 | 2.000000 | 15 Nov 2026 | |
| | | | Base | 97.584080 | 9,758,407.98 | 101.847656 | 10,184,765.60 | 426,357.62 |

& 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 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|----------------|----------------|----------------|--------------------|-------------------------------|------------------|------------------|--------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 912828V98 | US TREASURY N/B 02/27 2.25 | 10,000,000.000 | Local | 99.908422 | 9,990,842.16 | 103.054688 | 10,305,468.80 | 314,626.64 | 0.40 |
| | | | Base | 99.908422 | 9,990,842.16 | 103.054688 | 10,305,468.80 | 314,626.64 | 0.40 |
| 912828ZW3 | US TREASURY N/B 06/25 0.25 | 5,000,000.000 | Local | 99.906010 | 4,995,300.52 | 96.003906 | 4,800,195.30 | -195,105.22 | 0.18 |
| | | | Base | 99.906010 | 4,995,300.52 | 96.003906 | 4,800,195.30 | -195,105.22 | 0.18 |
| 912828ZX1 | US TREASURY N/B 06/22 0.125 | 10,000,000.000 | Local | 100.015946 | 10,001,594.61 | 99.886719 | 9,988,671.90 | -12,922.71 | 0.38 |
| | | | Base | 100.015946 | 10,001,594.61 | 99.886719 | 9,988,671.90 | -12,922.71 | 0.38 |
| 91282CAT8 | US TREASURY N/B 10/25 0.25 | 5,000,000.000 | Local | 99.436101 | 4,971,805.07 | 95.433594 | 4,771,679.70 | -200,125.37 | 0.18 |
| | | | Base | 99.436101 | 4,971,805.07 | 95.433594 | 4,771,679.70 | -200,125.37 | 0.18 |
| 91282CBG5 | US TREASURY N/B 01/23 0.125 | 10,000,000.000 | Local | 100.010056 | 10,001,005.57 | 99.328125 | 9,932,812.50 | -68,193.07 | 0.38 |
| | | | Base | 100.010056 | 10,001,005.57 | 99.328125 | 9,932,812.50 | -68,193.07 | 0.38 |
| 92343VFL3 | VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5 | 5,000,000.000 | Local | 99.904621 | 4,995,231.05 | 90.640630 | 4,532,031.50 | -463,199.55 | 0.17 |
| | | | Base | 99.904621 | 4,995,231.05 | 90.640630 | 4,532,031.50 | -463,199.55 | 0.17 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.527695 | 15,079,154.25 | 79,154.25 | 0.58 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.527695 | 15,079,154.25 | 79,154.25 | 0.58 |
| 92343VGF5 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75 | 5,000,000.000 | Local | 99.995730 | 4,999,786.50 | 98.455825 | 4,922,791.25 | -76,995.25 | 0.19 |
| | | | Base | 99.995730 | 4,999,786.50 | 98.455825 | 4,922,791.25 | -76,995.25 | 0.19 |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | 1,002,379.050 | Local | 99.992784 | 1,002,306.72 | 100.599520 | 1,008,388.51 | 6,081.79 | 0.04 |
| | | | Original Face: | 5,000,000.000 | Base | 99.992784 | 1,002,306.72 | 100.599520 | 1,008,388.51 |
| 92348CAA9 | VERIZON OWNER TRUST VZOT 2020 C A | 10,000,000.000 | Local | 99.988308 | 9,998,830.76 | 99.184640 | 9,918,464.00 | -80,366.76 | 0.38 |
| | | | Original Face: | 10,000,000.000 | Base | 99.988308 | 9,998,830.76 | 99.184640 | 9,918,464.00 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 92348TAC8 | VERIZON OWNER TRUST VZOT 2020 A B | | | | 1.980000 | 22 Jul 2024 | | | |
| | | 8,000,000.000 | Local | 99.988571 | 7,999,085.65 | 100.876690 | 8,070,135.20 | 71,049.55 | 0.31 |
| Original Face: | | 8,000,000.000 | Base | 99.988571 | 7,999,085.65 | 100.876690 | 8,070,135.20 | 71,049.55 | 0.31 |
| 92826CAM4 | VISA INC SR UNSECURED 04/30 2.05 | | | | 2.050000 | 15 Apr 2030 | | | |
| | | 5,000,000.000 | Local | 104.210265 | 5,210,513.24 | 97.934625 | 4,896,731.25 | -313,781.99 | 0.19 |
| | | | Base | 104.210265 | 5,210,513.24 | 97.934625 | 4,896,731.25 | -313,781.99 | 0.19 |
| 92890FAT3 | WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4 | | | | 3.723000 | 15 May 2047 | | | |
| | | 4,544,111.330 | Local | 106.340634 | 4,832,236.80 | 101.380980 | 4,606,864.60 | -225,372.20 | 0.18 |
| Original Face: | | 9,250,000.000 | Base | 106.340634 | 4,832,236.80 | 101.380980 | 4,606,864.60 | -225,372.20 | 0.18 |
| 931142CH4 | WALMART INC SR UNSECURED 04/27 5.875 | | | | 5.875000 | 05 Apr 2027 | | | |
| | | 5,000,000.000 | Local | 99.951644 | 4,997,582.20 | 118.492228 | 5,924,611.40 | 927,029.20 | 0.23 |
| | | | Base | 99.951644 | 4,997,582.20 | 118.492228 | 5,924,611.40 | 927,029.20 | 0.23 |
| 94106LBD0 | WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4 | | | | 2.400000 | 15 May 2023 | | | |
| | | 5,000,000.000 | Local | 99.983354 | 4,999,167.71 | 101.390519 | 5,069,525.95 | 70,358.24 | 0.20 |
| | | | Base | 99.983354 | 4,999,167.71 | 101.390519 | 5,069,525.95 | 70,358.24 | 0.20 |
| 94973VAX5 | ANTHEM INC SR UNSECURED 05/22 3.125 | | | | 3.125000 | 15 May 2022 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.695850 | 5,034,792.50 | 34,792.50 | 0.19 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.695850 | 5,034,792.50 | 34,792.50 | 0.19 |
| 961214CX9 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85 | | | | 2.850000 | 13 May 2026 | | | |
| | | 7,000,000.000 | Local | 99.834048 | 6,988,383.37 | 103.769368 | 7,263,855.76 | 275,472.39 | 0.28 |
| | | | Base | 99.834048 | 6,988,383.37 | 103.769368 | 7,263,855.76 | 275,472.39 | 0.28 |
| US DOLLAR Total | | | | | | | | | |
| | | 1,974,391,861.280 | Local | | 2,032,408,129.46 | | 2,060,200,306.22 | 27,792,176.76 | 79.32 |
| Original Face: | | 1,887,224,336.000 | Base | | 2,032,408,129.46 | | 2,060,200,306.22 | 27,792,176.76 | 79.32 |
| FIXED INCOME Total | | | | | | | | | |
| | | 1,974,391,861.280 | Base | | 2,032,408,129.46 | | 2,060,200,306.22 | 27,792,176.76 | 79.32 |
| Original Face: | | 1,887,224,336.000 | | | | | | | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 2,467,820,595.990 | Base | 2,570,037,620.62 | | 2,597,219,720.69 | 27,182,100.07 | 100.00 |
| Original Face: | | 1,887,224,336.000 | | | | | | |

Holdings

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



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|----------------------|-------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| CASH | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | |
| | 9,165,245.680 | Local | 1.000000 | 9,165,245.68 | 1.000000 | 9,165,245.68 | 0.00 | 1.41 |
| | | Base | 1.000000 | 9,165,245.68 | 1.000000 | 9,165,245.68 | 0.00 | 1.41 |
| US DOLLAR Total | | | | | | | | |
| | 9,165,245.680 | Local | | 9,165,245.68 | | 9,165,245.68 | 0.00 | 1.41 |
| | | Base | | 9,165,245.68 | | 9,165,245.68 | 0.00 | 1.41 |
| CASH Total | | | | | | | | |
| | 9,165,245.680 | Base | | 9,165,245.68 | | 9,165,245.68 | 0.00 | 1.41 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 0020A3DC1 | AT+T INC | | | | 0.370000 | 12 Apr 2022 | | |
| | 5,000,000.000 | Local | 99.928056 | 4,996,402.78 | 99.928056 | 4,996,402.78 | 0.00 | 0.77 |
| | | Base | 99.928056 | 4,996,402.78 | 99.928056 | 4,996,402.78 | 0.00 | 0.77 |
| 0020A3EH9 | AT+T INC | | | | 0.470000 | 17 May 2022 | | |
| | 3,500,000.000 | Local | 99.862917 | 3,495,202.08 | 99.865833 | 3,495,304.16 | 102.08 | 0.54 |
| | | Base | 99.862917 | 3,495,202.08 | 99.865833 | 3,495,304.16 | 102.08 | 0.54 |
| 0020A3ES5 | AT+T INC | | | | 0.450000 | 26 May 2022 | | |
| | 5,000,000.000 | Local | 99.857500 | 4,992,875.00 | 99.842933 | 4,992,146.65 | -728.35 | 0.77 |
| | | Base | 99.857500 | 4,992,875.00 | 99.842933 | 4,992,146.65 | -728.35 | 0.77 |
| 0020A3FG0 | AT+T INC | | | | 0.440000 | 16 Jun 2022 | | |
| | 3,000,000.000 | Local | 99.835000 | 2,995,050.00 | 99.907000 | 2,997,210.00 | 2,160.00 | 0.46 |
| | | Base | 99.835000 | 2,995,050.00 | 99.907000 | 2,997,210.00 | 2,160.00 | 0.46 |
| 04821UC75 | ATLANTIC ASSET SECUR | | | | 0.210000 | 07 Mar 2022 | | |
| | 5,000,000.000 | Local | 99.980167 | 4,999,008.33 | 99.980167 | 4,999,008.33 | 0.00 | 0.77 |
| | | Base | 99.980167 | 4,999,008.33 | 99.980167 | 4,999,008.33 | 0.00 | 0.77 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 05253CET9 | AUST + NEW ZEA | 3,000,000.000 | Local | 99.877014 | 2,996,310.41 | 99.797700 | 2,993,931.00 | -2,379.41 | 0.46 |
| | | | Base | 99.877014 | 2,996,310.41 | 99.797700 | 2,993,931.00 | -2,379.41 | 0.46 |
| 05253CKB1 | AUST + NEW ZEA | 3,000,000.000 | Local | 99.818000 | 2,994,540.00 | 99.702700 | 2,991,081.00 | -3,459.00 | 0.46 |
| | | | Base | 99.818000 | 2,994,540.00 | 99.702700 | 2,991,081.00 | -3,459.00 | 0.46 |
| 05253CKB1 | AUST + NEW ZEA | 2,000,000.000 | Local | 99.762000 | 1,995,240.00 | 99.702700 | 1,994,054.00 | -1,186.00 | 0.31 |
| | | | Base | 99.762000 | 1,995,240.00 | 99.702700 | 1,994,054.00 | -1,186.00 | 0.31 |
| 06367CG35 | BANK OF MONTREAL | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.650500 | 4,982,525.00 | -17,475.00 | 0.77 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.650500 | 4,982,525.00 | -17,475.00 | 0.77 |
| 06367CN86 | BANK OF MONTREAL | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.702700 | 4,985,135.00 | -14,865.00 | 0.77 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.702700 | 4,985,135.00 | -14,865.00 | 0.77 |
| 06417KGV5 | BANK OF NOVA SCOTIA/THE | 5,000,000.000 | Local | 99.906056 | 4,995,302.78 | 100.000000 | 5,000,000.00 | 4,697.22 | 0.77 |
| | | | Base | 99.906056 | 4,995,302.78 | 100.000000 | 5,000,000.00 | 4,697.22 | 0.77 |
| 06417KJV2 | BANK OF NOVA SCOTIA/THE | 4,000,000.000 | Local | 99.853333 | 3,994,133.33 | 99.537333 | 3,981,493.32 | -12,640.01 | 0.61 |
| | | | Base | 99.853333 | 3,994,133.33 | 99.537333 | 3,981,493.32 | -12,640.01 | 0.61 |
| 06417KJV2 | BANK OF NOVA SCOTIA/THE | 1,000,000.000 | Local | 99.826667 | 998,266.67 | 99.537333 | 995,373.33 | -2,893.34 | 0.15 |
| | | | Base | 99.826667 | 998,266.67 | 99.537333 | 995,373.33 | -2,893.34 | 0.15 |
| 06417MPH2 | BANK OF NOVA SCOTIA | 4,000,000.000 | Local | 100.002754 | 4,000,110.14 | 100.028000 | 4,001,120.00 | 1,009.86 | 0.62 |
| | | | Base | 100.002754 | 4,000,110.14 | 100.028000 | 4,001,120.00 | 1,009.86 | 0.62 |
| 136069TY7 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55 | 3,000,000.000 | Local | 99.993124 | 2,999,793.71 | 99.907000 | 2,997,210.00 | -2,583.71 | 0.46 |
| | | | Base | 99.993124 | 2,999,793.71 | 99.907000 | 2,997,210.00 | -2,583.71 | 0.46 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 0.300000 | 01 Feb 2022 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.54 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.54 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 0.200000 | 04 Feb 2022 | | | |
| | | 8,000,000.000 | Local | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 1.23 |
| | | | Base | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 1.23 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 0.320000 | 19 Apr 2022 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.77 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.77 |
| 15060YEL0 | CEDAR SPRING CPTL CO | | | | 0.290000 | 20 May 2022 | | | |
| | | 5,000,000.000 | Local | 99.913000 | 4,995,650.00 | 99.908200 | 4,995,410.00 | -240.00 | 0.77 |
| | | | Base | 99.913000 | 4,995,650.00 | 99.908200 | 4,995,410.00 | -240.00 | 0.77 |
| 17327BJW6 | CITIGROUP GLOBAL MKTS INC S | | | | 0.200000 | 30 Sep 2022 | | | |
| | | 5,000,000.000 | Local | 99.866111 | 4,993,305.56 | 99.562853 | 4,978,142.65 | -15,162.91 | 0.77 |
| | | | Base | 99.866111 | 4,993,305.56 | 99.562853 | 4,978,142.65 | -15,162.91 | 0.77 |
| 2063C1B33 | CONCORD MIN CPTL CO | | | | 0.230000 | 03 Feb 2022 | | | |
| | | 2,500,000.000 | Local | 99.998722 | 2,499,968.06 | 99.998722 | 2,499,968.06 | 0.00 | 0.39 |
| | | | Base | 99.998722 | 2,499,968.06 | 99.998722 | 2,499,968.06 | 0.00 | 0.39 |
| 2284K1H14 | CROWN POINT CAP CO. | | | | 0.260000 | 01 Aug 2022 | | | |
| | | 5,000,000.000 | Local | 99.869278 | 4,993,463.89 | 99.697328 | 4,984,866.40 | -8,597.49 | 0.77 |
| | | | Base | 99.869278 | 4,993,463.89 | 99.697328 | 4,984,866.40 | -8,597.49 | 0.77 |
| 2546R3DV3 | DISNEY (WALT) CO THE | | | | 0.270000 | 29 Apr 2022 | | | |
| | | 3,000,000.000 | Local | 99.934750 | 2,998,042.50 | 99.934750 | 2,998,042.50 | 0.00 | 0.46 |
| | | | Base | 99.934750 | 2,998,042.50 | 99.934750 | 2,998,042.50 | 0.00 | 0.46 |
| 2546R3FF6 | DISNEY (WALT) CO THE | | | | 0.270000 | 15 Jun 2022 | | | |
| | | 250,000.000 | Local | 99.899500 | 249,748.75 | 99.650500 | 249,126.25 | -622.50 | 0.04 |
| | | | Base | 99.899500 | 249,748.75 | 99.650500 | 249,126.25 | -622.50 | 0.04 |
| 2546R3FW9 | DISNEY (WALT) CO THE | | | | 0.200000 | 30 Jun 2022 | | | |
| | | 250,000.000 | Local | 99.917220 | 249,793.05 | 100.000000 | 250,000.00 | 206.95 | 0.04 |
| | | | Base | 99.917220 | 249,793.05 | 100.000000 | 250,000.00 | 206.95 | 0.04 |

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 # 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: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|---------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 2546R3FW9 | DISNEY (WALT) CO THE | 2,000,000.000 | Local | 99.913084 | 1,998,261.67 | 0.210000 | 30 Jun 2022 | | |
| | | | Base | 99.913084 | 1,998,261.67 | 100.000000 | 2,000,000.00 | 1,738.33 | 0.31 |
| | | | | | | | | | |
| 2546R3FW9 | DISNEY (WALT) CO THE | 3,000,000.000 | Local | 99.908944 | 2,997,268.33 | 0.220000 | 30 Jun 2022 | | |
| | | | Base | 99.908944 | 2,997,268.33 | 100.000000 | 3,000,000.00 | 2,731.67 | 0.46 |
| | | | | | | | | | |
| 2546R3FW9 | DISNEY (WALT) CO THE | 250,000.000 | Local | 99.888252 | 249,720.63 | 0.270000 | 30 Jun 2022 | | |
| | | | Base | 99.888252 | 249,720.63 | 99.888252 | 249,720.63 | 0.00 | 0.04 |
| | | | | | | | | | |
| 2546R3JW5 | DISNEY (WALT) CO THE | 2,500,000.000 | Local | 99.846028 | 2,496,150.70 | 0.230000 | 30 Sep 2022 | | |
| | | | Base | 99.846028 | 2,496,150.70 | 100.000000 | 2,500,000.00 | 3,849.30 | 0.39 |
| | | | | | | | | | |
| 26055BCV4 | DOW CHEMICAL COMPANY | 5,232,000.000 | Local | 99.953333 | 5,229,558.40 | 0.300000 | 29 Mar 2022 | | |
| | | | Base | 99.953333 | 5,229,558.40 | 99.953333 | 5,229,558.40 | 0.00 | 0.81 |
| | | | | | | | | | |
| 30601WF12 | FAIRWAY FINANCE CORP | 5,000,000.000 | Local | 99.866667 | 4,993,333.33 | 0.400000 | 01 Jun 2022 | | |
| | | | Base | 99.866667 | 4,993,333.33 | 100.000000 | 5,000,000.00 | 6,666.67 | 0.77 |
| | | | | | | | | | |
| 38346MC28 | GOTHAM FDG CORP | 1,500,000.000 | Local | 99.984695 | 1,499,770.42 | 0.190000 | 02 Mar 2022 | | |
| | | | Base | 99.984695 | 1,499,770.42 | 99.984695 | 1,499,770.42 | 0.00 | 0.23 |
| | | | | | | | | | |
| 41282KCJ5 | HARLEY DAVIDSON FND CP | 3,500,000.000 | Local | 99.946250 | 3,498,118.75 | 0.430000 | 18 Mar 2022 | | |
| | | | Base | 99.946250 | 3,498,118.75 | 99.946250 | 3,498,118.75 | 0.00 | 0.54 |
| | | | | | | | | | |
| 41282KD13 | HARLEY DAVIDSON FND CP | 3,000,000.000 | Local | 99.927889 | 2,997,836.67 | 0.440000 | 01 Apr 2022 | | |
| | | | Base | 99.927889 | 2,997,836.67 | 99.927889 | 2,997,836.67 | 0.00 | 0.46 |
| | | | | | | | | | |
| 45856XBU0 | INTERCONTINENTAL EXCHANGE | 5,000,000.000 | Local | 99.970000 | 4,998,500.00 | 0.400000 | 28 Feb 2022 | | |
| | | | Base | 99.970000 | 4,998,500.00 | 99.970000 | 4,998,500.00 | 0.00 | 0.77 |

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|------------------------|---------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 56274MG14 | MANHATTAN ASSET FDG. | 1,000,000.000 | Local | 99.795833 | 997,958.33 | 99.841667 | 998,416.67 | 458.34 | 0.15 |
| | | | Base | 99.795833 | 997,958.33 | 99.841667 | 998,416.67 | 458.34 | 0.15 |
| 59157UBU3 | METLIFE SHORT TERM FDG | 800,000.000 | Local | 99.988000 | 799,904.00 | 99.988000 | 799,904.00 | 0.00 | 0.12 |
| | | | Base | 99.988000 | 799,904.00 | 99.988000 | 799,904.00 | 0.00 | 0.12 |
| 59157UC16 | METLIFE SHORT TERM FDG | 5,000,000.000 | Local | 99.988333 | 4,999,416.67 | 99.988333 | 4,999,416.67 | 0.00 | 0.77 |
| | | | Base | 99.988333 | 4,999,416.67 | 99.988333 | 4,999,416.67 | 0.00 | 0.77 |
| 62455BDV4 | MOUNTCLIFF | 5,000,000.000 | Local | 99.949250 | 4,997,462.50 | 99.949250 | 4,997,462.50 | 0.00 | 0.77 |
| | | | Base | 99.949250 | 4,997,462.50 | 99.949250 | 4,997,462.50 | 0.00 | 0.77 |
| 62455BF18 | MOUNTCLIFF | 5,000,000.000 | Local | 99.933333 | 4,996,666.67 | 99.650500 | 4,982,525.00 | -14,141.67 | 0.77 |
| | | | Base | 99.933333 | 4,996,666.67 | 99.650500 | 4,982,525.00 | -14,141.67 | 0.77 |
| 62455BF18 | MOUNTCLIFF | 500,000.000 | Local | 99.926666 | 499,633.33 | 99.650500 | 498,252.50 | -1,380.83 | 0.08 |
| | | | Base | 99.926666 | 499,633.33 | 99.650500 | 498,252.50 | -1,380.83 | 0.08 |
| 63307MEJ4 | NATIONAL BK OF CANAD | 5,000,000.000 | Local | 99.917556 | 4,995,877.78 | 99.702700 | 4,985,135.00 | -10,742.78 | 0.77 |
| | | | Base | 99.917556 | 4,995,877.78 | 99.702700 | 4,985,135.00 | -10,742.78 | 0.77 |
| 63307MF12 | NATIONAL BK OF CANAD | 4,000,000.000 | Local | 99.943333 | 3,997,733.33 | 100.000000 | 4,000,000.00 | 2,266.67 | 0.62 |
| | | | Base | 99.943333 | 3,997,733.33 | 100.000000 | 4,000,000.00 | 2,266.67 | 0.62 |
| 78012U2C8 | ROYAL BK OF CANADA | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.016000 | 5,000,800.00 | 800.00 | 0.77 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.016000 | 5,000,800.00 | 800.00 | 0.77 |
| 82124MC24 | SHEFFIELD RECEIVABLE | 5,000,000.000 | Local | 99.983083 | 4,999,154.17 | 99.983083 | 4,999,154.17 | 0.00 | 0.77 |
| | | | Base | 99.983083 | 4,999,154.17 | 99.983083 | 4,999,154.17 | 0.00 | 0.77 |

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Books Closed

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 | |
| 86563HE55 | SUMITOMO MITSUI TRUST NY | 5,000,000.000 | Local | 99.938000 | 4,996,900.00 | 99.933608 | 4,996,680.40 | -219.60 | 0.77 |
| | | | Base | 99.938000 | 4,996,900.00 | 99.933608 | 4,996,680.40 | -219.60 | 0.77 |
| 88602UC16 | THUNDER BAY FNDNG LLC | 1,500,000.000 | Local | 99.987555 | 1,499,813.33 | 99.987555 | 1,499,813.33 | 0.00 | 0.23 |
| | | | Base | 99.987555 | 1,499,813.33 | 99.987555 | 1,499,813.33 | 0.00 | 0.23 |
| 89119BE36 | TORONTO DOMINION BANK | 1,500,000.000 | Local | 99.951972 | 1,499,279.58 | 100.000000 | 1,500,000.00 | 720.42 | 0.23 |
| | | | Base | 99.951972 | 1,499,279.58 | 100.000000 | 1,500,000.00 | 720.42 | 0.23 |
| 91842KBG0 | VW CR INC | 698,000.000 | Local | 99.989583 | 697,927.29 | 99.989583 | 697,927.29 | 0.00 | 0.11 |
| | | | Base | 99.989583 | 697,927.29 | 99.989583 | 697,927.29 | 0.00 | 0.11 |
| 91842KC87 | VW CR INC | 3,000,000.000 | Local | 99.975694 | 2,999,270.83 | 99.975694 | 2,999,270.83 | 0.00 | 0.46 |
| | | | Base | 99.975694 | 2,999,270.83 | 99.975694 | 2,999,270.83 | 0.00 | 0.46 |
| 91842KCJ3 | VW CR INC | 250,000.000 | Local | 99.970000 | 249,925.00 | 99.970000 | 249,925.00 | 0.00 | 0.04 |
| | | | Base | 99.970000 | 249,925.00 | 99.970000 | 249,925.00 | 0.00 | 0.04 |
| 91842KCJ3 | VW CR INC | 250,000.000 | Local | 99.967500 | 249,918.75 | 99.967500 | 249,918.75 | 0.00 | 0.04 |
| | | | Base | 99.967500 | 249,918.75 | 99.967500 | 249,918.75 | 0.00 | 0.04 |
| 91842KCJ3 | VW CR INC | 610,000.000 | Local | 99.962500 | 609,771.25 | 99.962500 | 609,771.25 | 0.00 | 0.09 |
| | | | Base | 99.962500 | 609,771.25 | 99.962500 | 609,771.25 | 0.00 | 0.09 |
| 91842KHP4 | VW CR INC | 5,000,000.000 | Local | 99.819556 | 4,990,977.78 | 100.000000 | 5,000,000.00 | 9,022.22 | 0.77 |
| | | | Base | 99.819556 | 4,990,977.78 | 100.000000 | 5,000,000.00 | 9,022.22 | 0.77 |
| 91842KHS8 | VW CR INC | 2,050,000.000 | Local | 99.811167 | 2,046,128.92 | 99.648083 | 2,042,785.71 | -3,343.21 | 0.31 |
| | | | Base | 99.811167 | 2,046,128.92 | 99.648083 | 2,042,785.71 | -3,343.21 | 0.31 |

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Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------|---------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 92344MD42 | VERIZON COMMNTN INC | 5,000,000.000 | Local | 99.943167 | 4,997,158.33 | 99.943167 | 4,997,158.33 | 0.00 | 0.77 |
| | | | Base | 99.943167 | 4,997,158.33 | 99.943167 | 4,997,158.33 | 0.00 | 0.77 |
| 92646LC16 | VICTORY RECEIVABLES | 5,000,000.000 | Local | 99.984444 | 4,999,222.22 | 99.984444 | 4,999,222.22 | 0.00 | 0.77 |
| | | | Base | 99.984444 | 4,999,222.22 | 99.984444 | 4,999,222.22 | 0.00 | 0.77 |
| 93142XC90 | WALGREENS BOOTS | 4,000,000.000 | Local | 99.973000 | 3,998,920.00 | 99.973000 | 3,998,920.00 | 0.00 | 0.62 |
| | | | Base | 99.973000 | 3,998,920.00 | 99.973000 | 3,998,920.00 | 0.00 | 0.62 |
| 94107NH23 | WASTE MANAGEMENT INC | 5,000,000.000 | Local | 99.843278 | 4,992,163.89 | 99.715372 | 4,985,768.60 | -6,395.29 | 0.77 |
| | | | Base | 99.843278 | 4,992,163.89 | 99.715372 | 4,985,768.60 | -6,395.29 | 0.77 |
| 94107NKD5 | WASTE MANAGEMENT INC | 4,000,000.000 | Local | 99.781278 | 3,991,251.11 | 99.650500 | 3,986,020.00 | -5,231.11 | 0.61 |
| | | | Base | 99.781278 | 3,991,251.11 | 99.650500 | 3,986,020.00 | -5,231.11 | 0.61 |
| 94107NL36 | WASTE MANAGEMENT INC | 4,500,000.000 | Local | 99.702083 | 4,486,593.75 | 99.650500 | 4,484,272.50 | -2,321.25 | 0.69 |
| | | | Base | 99.702083 | 4,486,593.75 | 99.650500 | 4,484,272.50 | -2,321.25 | 0.69 |
| 94107PAA7 | WASTE MANAGEMENT INC | 5,000,000.000 | Local | 99.918778 | 4,995,938.89 | 99.918778 | 4,995,938.89 | 0.00 | 0.77 |
| | | | Base | 99.918778 | 4,995,938.89 | 99.918778 | 4,995,938.89 | 0.00 | 0.77 |
| 94107PAE9 | WASTE MANAGEMENT INC | 4,000,000.000 | Local | 99.830028 | 3,993,201.11 | 99.702700 | 3,988,108.00 | -5,093.11 | 0.61 |
| | | | Base | 99.830028 | 3,993,201.11 | 99.702700 | 3,988,108.00 | -5,093.11 | 0.61 |
| 9612C1G19 | WESTPAC BANKING CORP. | 3,000,000.000 | Local | 99.929167 | 2,997,875.00 | 99.825000 | 2,994,750.00 | -3,125.00 | 0.46 |
| | | | Base | 99.929167 | 2,997,875.00 | 99.825000 | 2,994,750.00 | -3,125.00 | 0.46 |
| 96130AJN9 | WESTPAC BKING CORP N | 2,050,000.000 | Local | 100.000000 | 2,049,999.99 | 100.000000 | 2,049,999.99 | 0.00 | 0.32 |
| | | | Base | 100.000000 | 2,049,999.99 | 100.000000 | 2,049,999.99 | 0.00 | 0.32 |

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Holdings

ST OF AZ POOL 500 LGIP MED
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FUND: ATZ7



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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 |
|------------------------------|---|-------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| US DOLLAR Total | | | | | | | | |
| | 229,190,000.000 | Local | | 229,016,769.74 | | 228,918,372.90 | -98,396.84 | 35.26 |
| | | Base | | 229,016,769.74 | | 228,918,372.90 | -98,396.84 | 35.26 |
| CASH EQUIVALENT Total | | | | | | | | |
| | 229,190,000.000 | Base | | 229,016,769.74 | | 228,918,372.90 | -98,396.84 | 35.26 |
| 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 | 99.920734 | 2,498,018.35 | 96.619788 | 2,415,494.70 | -82,523.65 | 0.37 |
| | | Base | 99.920734 | 2,498,018.35 | 96.619788 | 2,415,494.70 | -82,523.65 | 0.37 |
| 00206RMJ8 | AT+T INC SR UNSECURED 03/24 0.9 | | | | 0.900000 | 25 Mar 2024 | | |
| | 3,000,000.000 | Local | 99.986539 | 2,999,596.18 | 98.204013 | 2,946,120.39 | -53,475.79 | 0.45 |
| | | Base | 99.986539 | 2,999,596.18 | 98.204013 | 2,946,120.39 | -53,475.79 | 0.45 |
| 00206RML3 | AT+T INC SR UNSECURED 03/26 1.7 | | | | 1.700000 | 25 Mar 2026 | | |
| | 3,000,000.000 | Local | 99.904865 | 2,997,145.94 | 97.701267 | 2,931,038.01 | -66,107.93 | 0.45 |
| | | Base | 99.904865 | 2,997,145.94 | 97.701267 | 2,931,038.01 | -66,107.93 | 0.45 |
| 02079KAH0 | ALPHABET INC SR UNSECURED 08/25 0.45 | | | | 0.450000 | 15 Aug 2025 | | |
| | 3,000,000.000 | Local | 99.930892 | 2,997,926.75 | 95.811585 | 2,874,347.55 | -123,579.20 | 0.44 |
| | | Base | 99.930892 | 2,997,926.75 | 95.811585 | 2,874,347.55 | -123,579.20 | 0.44 |
| 023135BW5 | AMAZON.COM INC SR UNSECURED 05/24 0.45 | | | | 0.450000 | 12 May 2024 | | |
| | 4,000,000.000 | Local | 99.889301 | 3,995,572.04 | 97.728309 | 3,909,132.36 | -86,439.68 | 0.60 |
| | | Base | 99.889301 | 3,995,572.04 | 97.728309 | 3,909,132.36 | -86,439.68 | 0.60 |
| 025816CD9 | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75 | | | | 2.750000 | 20 May 2022 | | |
| | 4,000,000.000 | Local | 99.988175 | 3,999,527.01 | 100.446894 | 4,017,875.76 | 18,348.75 | 0.62 |
| | | Base | 99.988175 | 3,999,527.01 | 100.446894 | 4,017,875.76 | 18,348.75 | 0.62 |
| 025816CG2 | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5 | | | | 2.500000 | 30 Jul 2024 | | |
| | 5,000,000.000 | Local | 99.839617 | 4,991,980.84 | 102.075104 | 5,103,755.20 | 111,774.36 | 0.79 |
| | | Base | 99.839617 | 4,991,980.84 | 102.075104 | 5,103,755.20 | 111,774.36 | 0.79 |

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|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 02582JHS2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A | | | | 0.423290 | 15 Oct 2025 | | |
| | | 4,000,000.000 | Local 100.000000 | 4,000,000.00 | 100.257180 | 4,010,287.20 | 10,287.20 | 0.62 |
| Original Face: | | 4,000,000.000 | Base 100.000000 | 4,000,000.00 | 100.257180 | 4,010,287.20 | 10,287.20 | 0.62 |
| 02665WDP3 | AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR | | | | 0.610000 | 08 Sep 2023 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.277657 | 5,013,882.85 | 13,882.85 | 0.77 |
| | | | Base 100.000000 | 5,000,000.00 | 100.277657 | 5,013,882.85 | 13,882.85 | 0.77 |
| 02665WDY4 | AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75 | | | | 0.750000 | 09 Aug 2024 | | |
| | | 2,000,000.000 | Local 99.942835 | 1,998,856.70 | 97.716913 | 1,954,338.26 | -44,518.44 | 0.30 |
| | | | Base 99.942835 | 1,998,856.70 | 97.716913 | 1,954,338.26 | -44,518.44 | 0.30 |
| 02665WEA5 | AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5 | | | | 1.500000 | 13 Jan 2025 | | |
| | | 3,000,000.000 | Local 99.922356 | 2,997,670.68 | 99.243515 | 2,977,305.45 | -20,365.23 | 0.46 |
| | | | Base 99.922356 | 2,997,670.68 | 99.243515 | 2,977,305.45 | -20,365.23 | 0.46 |
| 037833CP3 | APPLE INC SR UNSECURED 05/22 VAR | | | | 0.499500 | 11 May 2022 | | |
| | | 7,000,000.000 | Local 100.000000 | 7,000,000.00 | 100.087000 | 7,006,090.00 | 6,090.00 | 1.08 |
| | | | Base 100.000000 | 7,000,000.00 | 100.087000 | 7,006,090.00 | 6,090.00 | 1.08 |
| 037833DM9 | APPLE INC SR UNSECURED 09/24 1.8 | | | | 1.800000 | 11 Sep 2024 | | |
| | | 2,000,000.000 | Local 99.882953 | 1,997,659.06 | 100.790892 | 2,015,817.84 | 18,158.78 | 0.31 |
| | | | Base 99.882953 | 1,997,659.06 | 100.790892 | 2,015,817.84 | 18,158.78 | 0.31 |
| 037833DT4 | APPLE INC SR UNSECURED 05/25 1.125 | | | | 1.125000 | 11 May 2025 | | |
| | | 5,000,000.000 | Local 99.883889 | 4,994,194.46 | 98.145523 | 4,907,276.15 | -86,918.31 | 0.76 |
| | | | Base 99.883889 | 4,994,194.46 | 98.145523 | 4,907,276.15 | -86,918.31 | 0.76 |
| 037833EB2 | APPLE INC SR UNSECURED 02/26 0.7 | | | | 0.700000 | 08 Feb 2026 | | |
| | | 5,000,000.000 | Local 99.819875 | 4,990,993.73 | 95.911979 | 4,795,598.95 | -195,394.78 | 0.74 |
| | | | Base 99.819875 | 4,990,993.73 | 95.911979 | 4,795,598.95 | -195,394.78 | 0.74 |
| 05531GAA9 | TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95 | | | | 3.950000 | 22 Mar 2022 | | |
| | | 3,000,000.000 | Local 100.198053 | 3,005,941.58 | 100.196604 | 3,005,898.12 | -43.46 | 0.46 |
| | | | Base 100.198053 | 3,005,941.58 | 100.196604 | 3,005,898.12 | -43.46 | 0.46 |
| 06048WK66 | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR | | | | 0.650000 | 23 Dec 2025 | | |
| | | 3,000,000.000 | Local 99.746250 | 2,992,387.50 | 95.173737 | 2,855,212.11 | -137,175.39 | 0.44 |
| | | | Base 99.746250 | 2,992,387.50 | 95.173737 | 2,855,212.11 | -137,175.39 | 0.44 |

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Holdings

ST OF AZ POOL 500 LGIP MED

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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 |
| 06048WK82 | BANK OF AMERICA CORP SR UNSECURED 01/26 VAR | | | | | 0.600000 | 26 Jan 2026 | | |
| | 3,000,000.000 | Local | 97.090412 | 2,912,712.37 | 94.145858 | 2,824,375.74 | -88,336.63 | 0.44 | |
| | | Base | 97.090412 | 2,912,712.37 | 94.145858 | 2,824,375.74 | -88,336.63 | 0.44 | |
| 06051GHF9 | BANK OF AMERICA CORP SR UNSECURED 03/24 VAR | | | | | 3.550000 | 05 Mar 2024 | | |
| | 3,564,000.000 | Local | 101.592387 | 3,620,752.67 | 102.253207 | 3,644,304.30 | 23,551.63 | 0.56 | |
| | | Base | 101.592387 | 3,620,752.67 | 102.253207 | 3,644,304.30 | 23,551.63 | 0.56 | |
| 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 | 97.400596 | 3,896,023.84 | -103,976.16 | 0.60 | |
| | | Base | 100.000000 | 4,000,000.00 | 97.400596 | 3,896,023.84 | -103,976.16 | 0.60 | |
| 06367UBV8 | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR | | | | | 1.000000 | 18 Nov 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.921000 | 2,997,630.00 | -2,370.00 | 0.46 | |
| | | Base | 100.000000 | 3,000,000.00 | 99.921000 | 2,997,630.00 | -2,370.00 | 0.46 | |
| 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 | 100.554000 | 3,016,620.00 | 16,620.00 | 0.46 | |
| | | Base | 100.000000 | 3,000,000.00 | 100.554000 | 3,016,620.00 | 16,620.00 | 0.46 | |
| 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 | 96.641392 | 4,086,964.47 | -142,035.53 | 0.63 | |
| | | Base | 100.000000 | 4,229,000.00 | 96.641392 | 4,086,964.47 | -142,035.53 | 0.63 | |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1 | | | | | 2.100000 | 24 Oct 2024 | | |
| | 3,000,000.000 | Local | 99.904598 | 2,997,137.93 | 101.158508 | 3,034,755.24 | 37,617.31 | 0.47 | |
| | | Base | 99.904598 | 2,997,137.93 | 101.158508 | 3,034,755.24 | 37,617.31 | 0.47 | |
| 06406RAP2 | BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35 | | | | | 0.350000 | 07 Dec 2023 | | |
| | 2,000,000.000 | Local | 99.935298 | 1,998,705.95 | 98.385416 | 1,967,708.32 | -30,997.63 | 0.30 | |
| | | Base | 99.935298 | 1,998,705.95 | 98.385416 | 1,967,708.32 | -30,997.63 | 0.30 | |
| 06406RAS6 | BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5 | | | | | 0.500000 | 26 Apr 2024 | | |
| | 3,000,000.000 | Local | 99.921232 | 2,997,636.96 | 97.904797 | 2,937,143.91 | -60,493.05 | 0.45 | |
| | | Base | 99.921232 | 2,997,636.96 | 97.904797 | 2,937,143.91 | -60,493.05 | 0.45 | |
| 064159F84 | BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8 | | | | | 0.800000 | 30 Dec 2025 | | |
| | 2,420,000.000 | Local | 100.000000 | 2,420,000.00 | 93.678342 | 2,267,015.88 | -152,984.12 | 0.35 | |
| | | Base | 100.000000 | 2,420,000.00 | 93.678342 | 2,267,015.88 | -152,984.12 | 0.35 | |

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | | 2.000000 | 15 Nov 2022 | | |
| | 3,000,000.000 | Local | | 99.992105 | 2,999,763.16 | 100.988573 | 3,029,657.19 | 29,894.03 | 0.47 |
| | | Base | | 99.992105 | 2,999,763.16 | 100.988573 | 3,029,657.19 | 29,894.03 | 0.47 |
| 06417XAA9 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR | | | | | 0.510003 | 10 Jan 2025 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 99.942000 | 2,998,260.00 | -1,740.00 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.942000 | 2,998,260.00 | -1,740.00 | 0.46 |
| 07330NAT2 | TRUIST BANK SR UNSECURED 12/24 2.15 | | | | | 2.150000 | 06 Dec 2024 | | |
| | 5,000,000.000 | Local | | 99.904588 | 4,995,229.39 | 101.108521 | 5,055,426.05 | 60,196.66 | 0.78 |
| | | Base | | 99.904588 | 4,995,229.39 | 101.108521 | 5,055,426.05 | 60,196.66 | 0.78 |
| 097023CZ6 | BOEING CO SR UNSECURED 02/24 1.95 | | | | | 1.950000 | 01 Feb 2024 | | |
| | 3,000,000.000 | Local | | 99.916290 | 2,997,488.70 | 100.439052 | 3,013,171.56 | 15,682.86 | 0.46 |
| | | Base | | 99.916290 | 2,997,488.70 | 100.439052 | 3,013,171.56 | 15,682.86 | 0.46 |
| 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 | 99.829324 | 1,996,586.48 | -3,413.52 | 0.31 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.829324 | 1,996,586.48 | -3,413.52 | 0.31 |
| 12598AAB6 | CNH EQUIPMENT TRUST CNH 2021 A A2 | | | | | 0.230000 | 15 Mar 2024 | | |
| | 1,336,847.790 | Local | | 99.997292 | 1,336,811.59 | 99.860450 | 1,334,982.22 | -1,829.37 | 0.21 |
| | Original Face: 2,250,000.000 | Base | | 99.997292 | 1,336,811.59 | 99.860450 | 1,334,982.22 | -1,829.37 | 0.21 |
| 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 | 0.30 |
| | | Base | | 100.000000 | 2,000,000.00 | 98.457000 | 1,969,140.00 | -30,860.00 | 0.30 |
| 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 | 96.322000 | 2,889,660.00 | -110,340.00 | 0.45 |
| | | Base | | 100.000000 | 3,000,000.00 | 96.322000 | 2,889,660.00 | -110,340.00 | 0.45 |
| 136069TZ4 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR | | | | | 0.930880 | 16 Jun 2022 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 100.230859 | 3,006,925.77 | 6,925.77 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.230859 | 3,006,925.77 | 6,925.77 | 0.46 |
| 14040HCK9 | CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR | | | | | 1.343000 | 06 Dec 2024 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 99.255123 | 2,977,653.69 | -22,346.31 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.255123 | 2,977,653.69 | -22,346.31 | 0.46 |

Holdings

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



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 | |
|-----------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 141781BP8 | CARGILL INC SR UNSECURED 144A 02/24 0.4 | | | | 0.400000 | 02 Feb 2024 | | | |
| | | 2,000,000.000 | Local | 99.929605 | 1,998,592.10 | 98.013108 | 1,960,262.16 | -38,329.94 | 0.30 |
| | | | Base | 99.929605 | 1,998,592.10 | 98.013108 | 1,960,262.16 | -38,329.94 | 0.30 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | 0.600000 | 13 Sep 2024 | | | |
| | | 3,000,000.000 | Local | 99.881407 | 2,996,442.22 | 97.464730 | 2,923,941.90 | -72,500.32 | 0.45 |
| | | | Base | 99.881407 | 2,996,442.22 | 97.464730 | 2,923,941.90 | -72,500.32 | 0.45 |
| 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 | 96.423965 | 4,821,198.25 | -178,801.75 | 0.74 |
| | | | Base | 100.000000 | 5,000,000.00 | 96.423965 | 4,821,198.25 | -178,801.75 | 0.74 |
| 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 | 96.597219 | 2,897,916.57 | -102,083.43 | 0.45 |
| | | | Base | 100.000000 | 3,000,000.00 | 96.597219 | 2,897,916.57 | -102,083.43 | 0.45 |
| 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 | 96.249472 | 4,812,473.60 | -187,526.40 | 0.74 |
| | | | Base | 100.000000 | 5,000,000.00 | 96.249472 | 4,812,473.60 | -187,526.40 | 0.74 |
| 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 | 98.504468 | 2,955,134.04 | -44,865.96 | 0.46 |
| | | | Base | 100.000000 | 3,000,000.00 | 98.504468 | 2,955,134.04 | -44,865.96 | 0.46 |
| 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 | 98.505175 | 2,955,155.25 | -44,844.75 | 0.46 |
| | | | Base | 100.000000 | 3,000,000.00 | 98.505175 | 2,955,155.25 | -44,844.75 | 0.46 |
| 24422EVN6 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45 | | | | 0.450000 | 17 Jan 2024 | | | |
| | | 3,000,000.000 | Local | 99.951606 | 2,998,548.19 | 98.281925 | 2,948,457.75 | -50,090.44 | 0.45 |
| | | | Base | 99.951606 | 2,998,548.19 | 98.281925 | 2,948,457.75 | -50,090.44 | 0.45 |
| 24422EVU0 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625 | | | | 0.625000 | 10 Sep 2024 | | | |
| | | 2,000,000.000 | Local | 99.943550 | 1,998,871.00 | 97.621120 | 1,952,422.40 | -46,448.60 | 0.30 |
| | | | Base | 99.943550 | 1,998,871.00 | 97.621120 | 1,952,422.40 | -46,448.60 | 0.30 |
| 254687FK7 | WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75 | | | | 1.750000 | 30 Aug 2024 | | | |
| | | 5,000,000.000 | Local | 99.792465 | 4,989,623.25 | 100.280738 | 5,014,036.90 | 24,413.65 | 0.77 |
| | | | Base | 99.792465 | 4,989,623.25 | 100.280738 | 5,014,036.90 | 24,413.65 | 0.77 |

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STATE STREET

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|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 26441CBD6 | DUKE ENERGY CORP SR UNSECURED 03/22 VAR | | | | 0.850880 | 11 Mar 2022 | | |
| | | 3,000,000.000 | Local 100.049938 | 3,001,498.13 | 100.055067 | 3,001,652.01 | 153.88 | 0.46 |
| | | | Base 100.049938 | 3,001,498.13 | 100.055067 | 3,001,652.01 | 153.88 | 0.46 |
| 278642AX1 | EBAY INC SR UNSECURED 05/26 1.4 | | | | 1.400000 | 10 May 2026 | | |
| | | 2,000,000.000 | Local 99.889327 | 1,997,786.53 | 96.668765 | 1,933,375.30 | -64,411.23 | 0.30 |
| | | | Base 99.889327 | 1,997,786.53 | 96.668765 | 1,933,375.30 | -64,411.23 | 0.30 |
| 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 | 101.101328 | 5,055,066.40 | 55,066.40 | 0.78 |
| | | | Base 100.000000 | 5,000,000.00 | 101.101328 | 5,055,066.40 | 55,066.40 | 0.78 |
| 30303KAA4 | FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F | | | | 2.250000 | 25 Jun 2022 | | |
| | | 600,735.550 | Local 100.000000 | 600,735.55 | 100.196750 | 601,917.50 | 1,181.95 | 0.09 |
| Original Face: | | 5,126,000.000 | Base 100.000000 | 600,735.55 | 100.196750 | 601,917.50 | 1,181.95 | 0.09 |
| 3128M8RU0 | FED HM LN PC POOL G06499 FG 03/41 FIXED 4 | | | | 4.000000 | 01 Mar 2041 | | |
| | | 355,368.930 | Local 103.027164 | 366,126.53 | 108.461525 | 385,438.56 | 19,312.03 | 0.06 |
| Original Face: | | 2,090,000.000 | Base 103.027164 | 366,126.53 | 108.461525 | 385,438.56 | 19,312.03 | 0.06 |
| 3128MMHX4 | FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5 | | | | 4.500000 | 01 Mar 2023 | | |
| | | 426.730 | Local 100.243714 | 427.77 | 103.757793 | 442.77 | 15.00 | 0.00 |
| Original Face: | | 250,000.000 | Base 100.243714 | 427.77 | 103.757793 | 442.77 | 15.00 | 0.00 |
| 3128MMK36 | FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5 | | | | 4.500000 | 01 Jun 2024 | | |
| | | 9,248.580 | Local 100.044115 | 9,252.66 | 103.983312 | 9,616.98 | 364.32 | 0.00 |
| Original Face: | | 1,000,000.000 | Base 100.044115 | 9,252.66 | 103.983312 | 9,616.98 | 364.32 | 0.00 |
| 3128MMKJ1 | FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5 | | | | 4.500000 | 01 Feb 2024 | | |
| | | 9,109.970 | Local 100.239628 | 9,131.80 | 103.842789 | 9,460.05 | 328.25 | 0.00 |
| Original Face: | | 2,206,300.000 | Base 100.239628 | 9,131.80 | 103.842789 | 9,460.05 | 328.25 | 0.00 |
| 3128MMN33 | FED HM LN PC POOL G18409 FG 11/26 FIXED 3 | | | | 3.000000 | 01 Nov 2026 | | |
| | | 276,377.250 | Local 100.854159 | 278,737.95 | 103.780029 | 286,824.39 | 8,086.44 | 0.04 |
| Original Face: | | 5,000,000.000 | Base 100.854159 | 278,737.95 | 103.780029 | 286,824.39 | 8,086.44 | 0.04 |
| 3128MMQT3 | FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5 | | | | 2.500000 | 01 May 2028 | | |
| | | 835,153.400 | Local 101.371297 | 846,605.83 | 102.787107 | 858,430.02 | 11,824.19 | 0.13 |
| Original Face: | | 5,000,000.000 | Base 101.371297 | 846,605.83 | 102.787107 | 858,430.02 | 11,824.19 | 0.13 |

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|--------------------------------|---|---------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 3128PMY87 | FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5 | | | | | | 4.500000 | 01 Jun 2024 | | |
| | | 9,922.600 | Local | 100.448774 | 9,967.13 | 103.845283 | | 10,304.15 | 337.02 | 0.00 |
| Original Face: | | 1,000,000.000 | Base | 100.448774 | 9,967.13 | 103.845283 | | 10,304.15 | 337.02 | 0.00 |
| 3128PR3M9 | FED HM LN PC POOL J12604 FG 07/25 FIXED 4 | | | | | | 4.000000 | 01 Jul 2025 | | |
| | | 120,109.620 | Local | 100.672219 | 120,917.02 | 104.656899 | | 125,703.00 | 4,785.98 | 0.02 |
| Original Face: | | 6,000,000.000 | Base | 100.672219 | 120,917.02 | 104.656899 | | 125,703.00 | 4,785.98 | 0.02 |
| 3128PSKA4 | FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5 | | | | | | 3.500000 | 01 Sep 2025 | | |
| | | 112,910.350 | Local | 100.902309 | 113,929.15 | 104.472397 | | 117,960.15 | 4,031.00 | 0.02 |
| Original Face: | | 5,000,000.000 | Base | 100.902309 | 113,929.15 | 104.472397 | | 117,960.15 | 4,031.00 | 0.02 |
| 31292LFA8 | FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5 | | | | | | 3.500000 | 01 Feb 2042 | | |
| | | 720,266.200 | Local | 103.360656 | 744,471.87 | 106.445004 | | 766,687.39 | 22,215.52 | 0.12 |
| Original Face: | | 5,000,000.000 | Base | 103.360656 | 744,471.87 | 106.445004 | | 766,687.39 | 22,215.52 | 0.12 |
| 312936EV5 | FED HM LN PC POOL A89148 FG 10/39 FIXED 4 | | | | | | 4.000000 | 01 Oct 2039 | | |
| | | 651,056.620 | Local | 103.219479 | 672,017.25 | 108.482379 | | 706,281.71 | 34,264.46 | 0.11 |
| Original Face: | | 5,700,000.000 | Base | 103.219479 | 672,017.25 | 108.482379 | | 706,281.71 | 34,264.46 | 0.11 |
| 312944H79 | FED HM LN PC POOL A95654 FG 12/40 FIXED 4 | | | | | | 4.000000 | 01 Dec 2040 | | |
| | | 257,212.820 | Local | 103.012428 | 264,961.17 | 108.191922 | | 278,283.49 | 13,322.32 | 0.04 |
| Original Face: | | 2,000,000.000 | Base | 103.012428 | 264,961.17 | 108.191922 | | 278,283.49 | 13,322.32 | 0.04 |
| 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 | 96.871903 | | 2,906,157.09 | -93,842.91 | 0.45 |
| | | | Base | 100.000000 | 3,000,000.00 | 96.871903 | | 2,906,157.09 | -93,842.91 | 0.45 |
| 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 | 97.238986 | | 2,844,240.34 | -80,759.66 | 0.44 |
| | | | Base | 100.000000 | 2,925,000.00 | 97.238986 | | 2,844,240.34 | -80,759.66 | 0.44 |
| 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 | 97.489256 | | 2,924,677.68 | -75,322.32 | 0.45 |
| | | | Base | 100.000000 | 3,000,000.00 | 97.489256 | | 2,924,677.68 | -75,322.32 | 0.45 |
| 3130APQQ1 | FEDERAL HOME LOAN BANK BONDS 05/24 0.8 | | | | | | 0.800000 | 15 May 2024 | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.172925 | | 2,975,187.75 | -24,812.25 | 0.46 |
| | | | Base | 100.000000 | 3,000,000.00 | 99.172925 | | 2,975,187.75 | -24,812.25 | 0.46 |

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|--------------------------------|---|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
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| 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 | 96.776877 | 2,903,306.31 | -96,693.69 | 0.45 |
| | | | Base | 100.000000 | 3,000,000.00 | 96.776877 | 2,903,306.31 | -96,693.69 | 0.45 |
| 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 | 97.301200 | 2,919,036.00 | -80,964.00 | 0.45 |
| | | | Base | 100.000000 | 3,000,000.00 | 97.301200 | 2,919,036.00 | -80,964.00 | 0.45 |
| 3133L8CR4 | FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5 | | | | 1.500000 | 01 Mar 2036 | | | |
| | | 1,752,152.840 | Local | 102.220334 | 1,791,056.49 | 98.554656 | 1,726,828.20 | -64,228.29 | 0.27 |
| | | Original Face: 2,000,000.000 | Base | 102.220334 | 1,791,056.49 | 98.554656 | 1,726,828.20 | -64,228.29 | 0.27 |
| 3134GVB31 | FREDDIE MAC NOTES 05/25 0.75 | | | | 0.750000 | 28 May 2025 | | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.072940 | 2,942,188.20 | -57,811.80 | 0.45 |
| | | | Base | 100.000000 | 3,000,000.00 | 98.072940 | 2,942,188.20 | -57,811.80 | 0.45 |
| 3134GWZV1 | FREDDIE MAC NOTES 10/25 0.65 | | | | 0.650000 | 22 Oct 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.586395 | 4,829,319.75 | -170,680.25 | 0.74 |
| | | | Base | 100.000000 | 5,000,000.00 | 96.586395 | 4,829,319.75 | -170,680.25 | 0.74 |
| 3134GXHD9 | FREDDIE MAC NOTES 12/25 0.7 | | | | 0.700000 | 23 Dec 2025 | | | |
| | | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 96.764050 | 2,902,921.50 | -97,078.50 | 0.45 |
| | | | Base | 100.000000 | 3,000,000.00 | 96.764050 | 2,902,921.50 | -97,078.50 | 0.45 |
| 3136ALSW2 | FANNIE MAE FNR 2014 68 MA | | | | 3.000000 | 25 Nov 2040 | | | |
| | | 159,171.090 | Local | 101.752196 | 161,960.08 | 100.381690 | 159,778.63 | -2,181.45 | 0.02 |
| | | Original Face: 5,300,000.000 | Base | 101.752196 | 161,960.08 | 100.381690 | 159,778.63 | -2,181.45 | 0.02 |
| 3136B7L41 | FANNIE MAE FNR 2019 77 LV | | | | 3.000000 | 25 May 2031 | | | |
| | | 65,862.240 | Local | 102.458434 | 67,481.42 | 99.926530 | 65,813.85 | -1,667.57 | 0.01 |
| | | Original Face: 3,000,000.000 | Base | 102.458434 | 67,481.42 | 99.926530 | 65,813.85 | -1,667.57 | 0.01 |
| 3136BBHC9 | FANNIE MAE FNR 2020 54 GY | | | | 2.000000 | 25 Jun 2044 | | | |
| | | 1,854,065.760 | Local | 102.518185 | 1,900,754.57 | 100.050180 | 1,854,996.13 | -45,758.44 | 0.29 |
| | | Original Face: 3,000,000.000 | Base | 102.518185 | 1,900,754.57 | 100.050180 | 1,854,996.13 | -45,758.44 | 0.29 |
| 3136BJK53 | FANNIE MAE FNR 2021 74 BA | | | | 2.000000 | 25 Jun 2050 | | | |
| | | 2,931,994.020 | Local | 101.753513 | 2,983,406.93 | 98.293780 | 2,881,967.75 | -101,439.18 | 0.44 |
| | | Original Face: 3,000,000.000 | Base | 101.753513 | 2,983,406.93 | 98.293780 | 2,881,967.75 | -101,439.18 | 0.44 |

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3136G4D75 | FANNIE MAE NOTES 07/25 0.6 | | | | | 0.600000 | 29 Jul 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 96.965723 | 2,908,971.69 | -91,028.31 | 0.45 | |
| | | Base | 100.000000 | 3,000,000.00 | 96.965723 | 2,908,971.69 | -91,028.31 | 0.45 | |
| 3137BDYM2 | FREDDIE MAC FHR 4387 E | | | | | 2.000000 | 15 Nov 2028 | | |
| | 1,480,377.800 | Local | 99.845537 | 1,478,091.17 | 100.566740 | 1,488,767.69 | 10,676.52 | 0.23 | |
| Original Face: | 8,190,000.000 | Base | 99.845537 | 1,478,091.17 | 100.566740 | 1,488,767.69 | 10,676.52 | 0.23 | |
| 3137BG5C9 | FREDDIE MAC FHR 4425 VL | | | | | 4.000000 | 15 Mar 2026 | | |
| | 139,624.270 | Local | 103.299878 | 144,231.70 | 100.025160 | 139,659.40 | -4,572.30 | 0.02 | |
| Original Face: | 1,212,000.000 | Base | 103.299878 | 144,231.70 | 100.025160 | 139,659.40 | -4,572.30 | 0.02 | |
| 3137F8AW3 | FREDDIE MAC FHR 5058 BD | | | | | 3.000000 | 25 Dec 2035 | | |
| | 519,555.080 | Local | 102.444975 | 532,258.07 | 100.714540 | 523,267.51 | -8,990.56 | 0.08 | |
| Original Face: | 2,000,000.000 | Base | 102.444975 | 532,258.07 | 100.714540 | 523,267.51 | -8,990.56 | 0.08 | |
| 3137FVUG5 | FREDDIE MAC FHR 5016 BA | | | | | 2.000000 | 25 Sep 2044 | | |
| | 1,602,894.210 | Local | 102.565593 | 1,644,017.95 | 99.566470 | 1,595,945.18 | -48,072.77 | 0.25 | |
| Original Face: | 3,000,000.000 | Base | 102.565593 | 1,644,017.95 | 99.566470 | 1,595,945.18 | -48,072.77 | 0.25 | |
| 3138MFUC9 | FNMA POOL AQ0578 FN 11/27 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2027 | | |
| | 231,478.780 | Local | 100.876318 | 233,507.27 | 102.742121 | 237,826.21 | 4,318.94 | 0.04 | |
| Original Face: | 1,500,000.000 | Base | 100.876318 | 233,507.27 | 102.742121 | 237,826.21 | 4,318.94 | 0.04 | |
| 31412QBF5 | FNMA POOL 931638 FN 07/39 FIXED 4.5 | | | | | 4.500000 | 01 Jul 2039 | | |
| | 29,270.750 | Local | 101.308747 | 29,653.83 | 109.476132 | 32,044.48 | 2,390.65 | 0.00 | |
| Original Face: | 983,845.000 | Base | 101.308747 | 29,653.83 | 109.476132 | 32,044.48 | 2,390.65 | 0.00 | |
| 31413MFY8 | FNMA POOL 949383 FN 08/22 FIXED 6 | | | | | 6.000000 | 01 Aug 2022 | | |
| | 3,372.840 | Local | 100.069378 | 3,375.18 | 100.633620 | 3,394.21 | 19.03 | 0.00 | |
| Original Face: | 1,800,000.000 | Base | 100.069378 | 3,375.18 | 100.633620 | 3,394.21 | 19.03 | 0.00 | |
| 31416XE97 | FNMA POOL AB1959 FN 12/40 FIXED 4 | | | | | 4.000000 | 01 Dec 2040 | | |
| | 721,809.970 | Local | 103.325000 | 745,810.15 | 108.398116 | 782,428.41 | 36,618.26 | 0.12 | |
| Original Face: | 5,200,000.000 | Base | 103.325000 | 745,810.15 | 108.398116 | 782,428.41 | 36,618.26 | 0.12 | |
| 31417AU98 | FNMA POOL AB4207 FN 01/27 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2027 | | |
| | 266,901.410 | Local | 100.937964 | 269,404.85 | 102.614970 | 273,880.80 | 4,475.95 | 0.04 | |
| Original Face: | 2,680,283.000 | Base | 100.937964 | 269,404.85 | 102.614970 | 273,880.80 | 4,475.95 | 0.04 | |

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View Date: February 8, 2022

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|--------------------------------|-------------------------------------|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 31417CUR4 | FNMA POOL AB5991 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | 1,988,786.850 | Local | 101.451505 | 2,017,654.20 | 102.741244 | 2,043,304.35 | 25,650.15 | 0.31 | |
| Original Face: | 15,000,000.000 | Base | 101.451505 | 2,017,654.20 | 102.741244 | 2,043,304.35 | 25,650.15 | 0.31 | |
| 31417GSE7 | FNMA POOL AB9516 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | 767,487.930 | Local | 100.835118 | 773,897.36 | 102.735759 | 788,484.55 | 14,587.19 | 0.12 | |
| Original Face: | 4,200,000.000 | Base | 100.835118 | 773,897.36 | 102.735759 | 788,484.55 | 14,587.19 | 0.12 | |
| 31417SXR6 | FNMA POOL AC6087 FN 11/24 FIXED 5 | | | | | 5.000000 | 01 Nov 2024 | | |
| | 35,355.840 | Local | 100.983147 | 35,703.44 | 102.958841 | 36,401.96 | 698.52 | 0.01 | |
| Original Face: | 1,500,000.000 | Base | 100.983147 | 35,703.44 | 102.958841 | 36,401.96 | 698.52 | 0.01 | |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.000000 | 01 Jan 2025 | | |
| | 51,259.040 | Local | 100.619735 | 51,576.71 | 104.576147 | 53,604.73 | 2,028.02 | 0.01 | |
| Original Face: | 3,200,000.000 | Base | 100.619735 | 51,576.71 | 104.576147 | 53,604.73 | 2,028.02 | 0.01 | |
| 31418ACU0 | FNMA POOL MA0982 FN 02/27 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2027 | | |
| | 57,403.840 | Local | 101.834372 | 58,456.84 | 104.546907 | 60,013.94 | 1,557.10 | 0.01 | |
| Original Face: | 765,534.000 | Base | 101.834372 | 58,456.84 | 104.546907 | 60,013.94 | 1,557.10 | 0.01 | |
| 31418AHW1 | FNMA POOL MA1144 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | 516,303.370 | Local | 101.448852 | 523,783.84 | 102.710950 | 530,300.10 | 6,516.26 | 0.08 | |
| Original Face: | 5,157,070.000 | Base | 101.448852 | 523,783.84 | 102.710950 | 530,300.10 | 6,516.26 | 0.08 | |
| 31418RFS5 | FNMA POOL AD3776 FN 03/25 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2025 | | |
| | 58,651.200 | Local | 100.752909 | 59,092.79 | 104.477293 | 61,277.19 | 2,184.40 | 0.01 | |
| Original Face: | 5,000,000.000 | Base | 100.752909 | 59,092.79 | 104.477293 | 61,277.19 | 2,184.40 | 0.01 | |
| 31419AJM0 | FNMA POOL AE0267 FN 08/25 FIXED VAR | | | | | 4.000000 | 01 Aug 2025 | | |
| | 122,467.650 | Local | 101.104733 | 123,820.59 | 104.615810 | 128,120.52 | 4,299.93 | 0.02 | |
| Original Face: | 5,000,000.000 | Base | 101.104733 | 123,820.59 | 104.615810 | 128,120.52 | 4,299.93 | 0.02 | |
| 31419BBT1 | FNMA POOL AE0949 FN 02/41 FIXED VAR | | | | | 4.000000 | 01 Feb 2041 | | |
| | 168,708.200 | Local | 103.136706 | 174,000.08 | 108.333501 | 182,767.50 | 8,767.42 | 0.03 | |
| Original Face: | 2,000,000.000 | Base | 103.136706 | 174,000.08 | 108.333501 | 182,767.50 | 8,767.42 | 0.03 | |
| 31419CZL0 | FNMA POOL AE2546 FN 09/40 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2040 | | |
| | 81,762.550 | Local | 102.977916 | 84,197.37 | 107.932706 | 88,248.53 | 4,051.16 | 0.01 | |
| Original Face: | 5,000,000.000 | Base | 102.977916 | 84,197.37 | 107.932706 | 88,248.53 | 4,051.16 | 0.01 | |

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| 31419JM47 | FNMA POOL AE7578 FN 11/40 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2040 | | |
| | 1,005,933.770 | Local | | 105.899882 | 1,065,282.68 | 108.925384 | 1,095,717.22 | 30,434.54 | 0.17 |
| Original Face: | 14,750,000.000 | Base | | 105.899882 | 1,065,282.68 | 108.925384 | 1,095,717.22 | 30,434.54 | 0.17 |
| 31419KU78 | FNMA POOL AE8705 FN 11/25 FIXED 3 | | | | | 3.000000 | 01 Nov 2025 | | |
| | 70,937.580 | Local | | 100.644101 | 71,394.49 | 103.617433 | 73,503.70 | 2,109.21 | 0.01 |
| Original Face: | 2,000,000.000 | Base | | 100.644101 | 71,394.49 | 103.617433 | 73,503.70 | 2,109.21 | 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 | 100.001997 | 3,000,059.91 | 59.91 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.001997 | 3,000,059.91 | 59.91 | 0.46 |
| 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 | 99.157417 | 2,974,722.51 | -25,277.49 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.157417 | 2,974,722.51 | -25,277.49 | 0.46 |
| 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 | 95.117393 | 2,853,521.79 | -146,478.21 | 0.44 |
| | | Base | | 100.000000 | 3,000,000.00 | 95.117393 | 2,853,521.79 | -146,478.21 | 0.44 |
| 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 | 95.318158 | 2,859,544.74 | -140,455.26 | 0.44 |
| | | Base | | 100.000000 | 3,000,000.00 | 95.318158 | 2,859,544.74 | -140,455.26 | 0.44 |
| 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 | 95.467454 | 2,864,023.62 | -135,976.38 | 0.44 |
| | | Base | | 100.000000 | 3,000,000.00 | 95.467454 | 2,864,023.62 | -135,976.38 | 0.44 |
| 38150AHZ1 | GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1 | | | | | 1.000000 | 07 Oct 2024 | | |
| | 3,000,000.000 | Local | | 99.932055 | 2,997,961.64 | 97.287828 | 2,918,634.84 | -79,326.80 | 0.45 |
| | | Base | | 99.932055 | 2,997,961.64 | 97.287828 | 2,918,634.84 | -79,326.80 | 0.45 |
| 38150AJH9 | GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 1 | | | | | 1.000000 | 15 Nov 2023 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 99.059075 | 4,952,953.75 | -47,046.25 | 0.76 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.059075 | 4,952,953.75 | -47,046.25 | 0.76 |
| 38150AKC8 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR | | | | | 0.950000 | 31 Jan 2025 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 99.960980 | 2,998,829.40 | -1,170.60 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.960980 | 2,998,829.40 | -1,170.60 | 0.46 |

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|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | 1.500000 | 16 May 2042 | | |
| | | 585,006.600 | Local 98.976164 | 579,017.09 | 100.116570 | 585,688.54 | 6,671.45 | 0.09 |
| Original Face: | | 4,000,000.000 | Base 98.976164 | 579,017.09 | 100.116570 | 585,688.54 | 6,671.45 | 0.09 |
| 38378KDJ5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB | | | | 1.723000 | 16 Aug 2042 | | |
| | | 184,569.740 | Local 99.225258 | 183,139.80 | 100.164740 | 184,873.80 | 1,734.00 | 0.03 |
| Original Face: | | 1,900,000.000 | Base 99.225258 | 183,139.80 | 100.164740 | 184,873.80 | 1,734.00 | 0.03 |
| 38379KTC2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF | | | | 2.400000 | 16 May 2044 | | |
| | | 237,403.090 | Local 99.604062 | 236,463.12 | 100.358650 | 238,254.54 | 1,791.42 | 0.04 |
| Original Face: | | 3,050,000.000 | Base 99.604062 | 236,463.12 | 100.358650 | 238,254.54 | 1,791.42 | 0.04 |
| 38379U5P7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG | | | | 2.000000 | 16 Aug 2048 | | |
| | | 904,530.360 | Local 99.367022 | 898,804.88 | 100.273540 | 907,004.61 | 8,199.73 | 0.14 |
| Original Face: | | 3,000,000.000 | Base 99.367022 | 898,804.88 | 100.273540 | 907,004.61 | 8,199.73 | 0.14 |
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | 2.250000 | 20 Aug 2069 | | |
| | | 1,069,135.050 | Local 102.817267 | 1,099,255.44 | 100.915542 | 1,078,923.43 | -20,332.01 | 0.17 |
| Original Face: | | 3,000,000.000 | Base 102.817267 | 1,099,255.44 | 100.915542 | 1,078,923.43 | -20,332.01 | 0.17 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | 2.200000 | 20 Nov 2069 | | |
| | | 553,894.100 | Local 100.403568 | 556,129.44 | 100.764974 | 558,131.25 | 2,001.81 | 0.09 |
| Original Face: | | 1,000,000.000 | Base 100.403568 | 556,129.44 | 100.764974 | 558,131.25 | 2,001.81 | 0.09 |
| 41284NAB6 | HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2 | | | | 0.220000 | 15 Apr 2024 | | |
| | | 905,389.430 | Local 99.992722 | 905,323.54 | 99.974640 | 905,159.82 | -163.72 | 0.14 |
| Original Face: | | 2,750,000.000 | Base 99.992722 | 905,323.54 | 99.974640 | 905,159.82 | -163.72 | 0.14 |
| 459058HC0 | INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR | | | | 0.350000 | 06 Aug 2024 | | |
| | | 3,000,000.000 | Local 100.048795 | 3,001,463.84 | 100.484000 | 3,014,520.00 | 13,056.16 | 0.46 |
| | | | Base 100.048795 | 3,001,463.84 | 100.484000 | 3,014,520.00 | 13,056.16 | 0.46 |
| 46625HRL6 | JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7 | | | | 2.700000 | 18 May 2023 | | |
| | | 3,000,000.000 | Local 99.524083 | 2,985,722.48 | 101.697729 | 3,050,931.87 | 65,209.39 | 0.47 |
| | | | Base 99.524083 | 2,985,722.48 | 101.697729 | 3,050,931.87 | 65,209.39 | 0.47 |
| 478160CN2 | JOHNSON + JOHNSON SR UNSECURED 09/25 0.55 | | | | 0.550000 | 01 Sep 2025 | | |
| | | 2,000,000.000 | Local 99.922756 | 1,998,455.12 | 95.808878 | 1,916,177.56 | -82,277.56 | 0.30 |
| | | | Base 99.922756 | 1,998,455.12 | 95.808878 | 1,916,177.56 | -82,277.56 | 0.30 |

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| 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 | 94.817982 | 1,896,359.64 | -103,640.36 | 0.29 |
| | | Base | | 100.000000 | 2,000,000.00 | 94.817982 | 1,896,359.64 | -103,640.36 | 0.29 |
| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | | 1.250000 | 10 Mar 2023 | | |
| | 3,000,000.000 | Local | | 99.983602 | 2,999,508.05 | 100.050273 | 3,001,508.19 | 2,000.14 | 0.46 |
| | | Base | | 99.983602 | 2,999,508.05 | 100.050273 | 3,001,508.19 | 2,000.14 | 0.46 |
| 59217GEE5 | MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95 | | | | | 1.950000 | 13 Jan 2023 | | |
| | 3,000,000.000 | Local | | 99.986425 | 2,999,592.75 | 100.918750 | 3,027,562.50 | 27,969.75 | 0.47 |
| | | Base | | 99.986425 | 2,999,592.75 | 100.918750 | 3,027,562.50 | 27,969.75 | 0.47 |
| 59217GEK1 | MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45 | | | | | 0.450000 | 01 Sep 2023 | | |
| | 2,335,000.000 | Local | | 99.992307 | 2,334,820.36 | 98.493703 | 2,299,827.97 | -34,992.39 | 0.35 |
| | | Base | | 99.992307 | 2,334,820.36 | 98.493703 | 2,299,827.97 | -34,992.39 | 0.35 |
| 63743HEU2 | NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35 | | | | | 0.350000 | 08 Feb 2024 | | |
| | 5,000,000.000 | Local | | 99.953559 | 4,997,677.94 | 97.805060 | 4,890,253.00 | -107,424.94 | 0.75 |
| | | Base | | 99.953559 | 4,997,677.94 | 97.805060 | 4,890,253.00 | -107,424.94 | 0.75 |
| 63743HEY4 | NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1 | | | | | 1.000000 | 18 Oct 2024 | | |
| | 2,000,000.000 | Local | | 99.917198 | 1,998,343.96 | 98.555445 | 1,971,108.90 | -27,235.06 | 0.30 |
| | | Base | | 99.917198 | 1,998,343.96 | 98.555445 | 1,971,108.90 | -27,235.06 | 0.30 |
| 637639AB1 | NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5 | | | | | 1.500000 | 23 Apr 2025 | | |
| | 3,000,000.000 | Local | | 99.874227 | 2,996,226.81 | 98.893891 | 2,966,816.73 | -29,410.08 | 0.46 |
| | | Base | | 99.874227 | 2,996,226.81 | 98.893891 | 2,966,816.73 | -29,410.08 | 0.46 |
| 637639AC9 | NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4 | | | | | 0.400000 | 07 Dec 2023 | | |
| | 2,000,000.000 | Local | | 99.924413 | 1,998,488.26 | 98.263935 | 1,965,278.70 | -33,209.56 | 0.30 |
| | | Base | | 99.924413 | 1,998,488.26 | 98.263935 | 1,965,278.70 | -33,209.56 | 0.30 |
| 641062AQ7 | NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375 | | | | | 0.375000 | 15 Jan 2024 | | |
| | 5,000,000.000 | Local | | 99.858806 | 4,992,940.30 | 97.843299 | 4,892,164.95 | -100,775.35 | 0.75 |
| | | Base | | 99.858806 | 4,992,940.30 | 97.843299 | 4,892,164.95 | -100,775.35 | 0.75 |
| 64952WDL4 | NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2 | | | | | 2.000000 | 22 Jan 2025 | | |
| | 5,000,000.000 | Local | | 99.786604 | 4,989,330.21 | 100.687523 | 5,034,376.15 | 45,045.94 | 0.78 |
| | | Base | | 99.786604 | 4,989,330.21 | 100.687523 | 5,034,376.15 | 45,045.94 | 0.78 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 65339KBU3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65 | | | | 0.650000 | 01 Mar 2023 | | | |
| | | 4,000,000.000 | Local | 99.994496 | 3,999,779.83 | 99.539017 | 3,981,560.68 | -18,219.15 | 0.61 |
| | | | Base | 99.994496 | 3,999,779.83 | 99.539017 | 3,981,560.68 | -18,219.15 | 0.61 |
| 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 | 98.924141 | 4,946,207.05 | -53,792.95 | 0.76 |
| | | | Base | 100.000000 | 5,000,000.00 | 98.924141 | 4,946,207.05 | -53,792.95 | 0.76 |
| 68389XBB0 | ORACLE CORP SR UNSECURED 05/22 2.5 | | | | 2.500000 | 15 May 2022 | | | |
| | | 2,000,000.000 | Local | 100.204901 | 2,004,098.02 | 100.244158 | 2,004,883.16 | 785.14 | 0.31 |
| | | | Base | 100.204901 | 2,004,098.02 | 100.244158 | 2,004,883.16 | 785.14 | 0.31 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | 1.650000 | 25 Mar 2026 | | | |
| | | 2,000,000.000 | Local | 99.960378 | 1,999,207.56 | 96.807474 | 1,936,149.48 | -63,058.08 | 0.30 |
| | | | Base | 99.960378 | 1,999,207.56 | 96.807474 | 1,936,149.48 | -63,058.08 | 0.30 |
| 713448FB9 | PEPSICO INC SR UNSECURED 10/23 0.4 | | | | 0.400000 | 07 Oct 2023 | | | |
| | | 2,000,000.000 | Local | 99.968091 | 1,999,361.81 | 98.710749 | 1,974,214.98 | -25,146.83 | 0.30 |
| | | | Base | 99.968091 | 1,999,361.81 | 98.710749 | 1,974,214.98 | -25,146.83 | 0.30 |
| 723484AH4 | PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3 | | | | 1.300000 | 15 Jun 2025 | | | |
| | | 3,000,000.000 | Local | 99.993313 | 2,999,799.38 | 97.194490 | 2,915,834.70 | -83,964.68 | 0.45 |
| | | | Base | 99.993313 | 2,999,799.38 | 97.194490 | 2,915,834.70 | -83,964.68 | 0.45 |
| 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 | 100.307000 | 2,507,675.00 | 7,675.00 | 0.39 |
| | | | Base | 100.000000 | 2,500,000.00 | 100.307000 | 2,507,675.00 | 7,675.00 | 0.39 |
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1 | | | | 1.000000 | 23 Apr 2026 | | | |
| | | 2,000,000.000 | Local | 99.967066 | 1,999,341.31 | 97.016318 | 1,940,326.36 | -59,014.95 | 0.30 |
| | | | Base | 99.967066 | 1,999,341.31 | 97.016318 | 1,940,326.36 | -59,014.95 | 0.30 |
| 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 | 99.915234 | 2,997,457.02 | -2,542.98 | 0.46 |
| | | | Base | 100.000000 | 3,000,000.00 | 99.915234 | 2,997,457.02 | -2,542.98 | 0.46 |
| 78013XGQ5 | ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR | | | | 0.580130 | 06 Mar 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.792974 | 4,989,648.70 | -10,351.30 | 0.77 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.792974 | 4,989,648.70 | -10,351.30 | 0.77 |

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 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 | 98.349000 | 2,950,470.00 | -49,530.00 | 0.45 | |
| | | Base | 100.000000 | 3,000,000.00 | 98.349000 | 2,950,470.00 | -49,530.00 | 0.45 | |
| 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 | 95.398800 | 2,861,964.00 | -138,036.00 | 0.44 | |
| | | Base | 100.000000 | 3,000,000.00 | 95.398800 | 2,861,964.00 | -138,036.00 | 0.44 | |
| 78016EZX8 | ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75 | | | | | 0.750000 | 07 Oct 2024 | | |
| | 2,000,000.000 | Local | 99.881109 | 1,997,622.18 | 97.190774 | 1,943,815.48 | -53,806.70 | 0.30 | |
| | | Base | 99.881109 | 1,997,622.18 | 97.190774 | 1,943,815.48 | -53,806.70 | 0.30 | |
| 79466LAG9 | SALESFORCE.COM INC SR UNSECURED 07/24 0.625 | | | | | 0.625000 | 15 Jul 2024 | | |
| | 2,000,000.000 | Local | 99.977272 | 1,999,545.43 | 97.915002 | 1,958,300.04 | -41,245.39 | 0.30 | |
| | | Base | 99.977272 | 1,999,545.43 | 97.915002 | 1,958,300.04 | -41,245.39 | 0.30 | |
| 822582CA8 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR | | | | | 0.556000 | 13 Nov 2023 | | |
| | 1,950,000.000 | Local | 100.149386 | 1,952,913.03 | 100.543000 | 1,960,588.50 | 7,675.47 | 0.30 | |
| | | Base | 100.149386 | 1,952,913.03 | 100.543000 | 1,960,588.50 | 7,675.47 | 0.30 | |
| 855244AN9 | STARBUCKS CORP SR UNSECURED 03/23 3.1 | | | | | 3.100000 | 01 Mar 2023 | | |
| | 3,000,000.000 | Local | 99.993507 | 2,999,805.21 | 101.967519 | 3,059,025.57 | 59,220.36 | 0.47 | |
| | | Base | 99.993507 | 2,999,805.21 | 101.967519 | 3,059,025.57 | 59,220.36 | 0.47 | |
| 855244AY5 | STARBUCKS CORP SR UNSECURED 05/22 1.3 | | | | | 1.300000 | 07 May 2022 | | |
| | 3,000,000.000 | Local | 99.991281 | 2,999,738.42 | 100.223018 | 3,006,690.54 | 6,952.12 | 0.46 | |
| | | Base | 99.991281 | 2,999,738.42 | 100.223018 | 3,006,690.54 | 6,952.12 | 0.46 | |
| 89114Q3J5 | TORONTO DOMINION BANK SR UNSECURED 07/22 VAR | | | | | 0.608860 | 22 Jul 2022 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.098628 | 3,002,958.84 | 2,958.84 | 0.46 | |
| | | Base | 100.000000 | 3,000,000.00 | 100.098628 | 3,002,958.84 | 2,958.84 | 0.46 | |
| 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 | 99.989713 | 2,999,691.39 | -308.61 | 0.46 | |
| | | Base | 100.000000 | 3,000,000.00 | 99.989713 | 2,999,691.39 | -308.61 | 0.46 | |
| 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 | 99.999000 | 2,999,970.00 | -30.00 | 0.46 | |
| | | Base | 100.000000 | 3,000,000.00 | 99.999000 | 2,999,970.00 | -30.00 | 0.46 | |

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Holdings

ST OF AZ POOL 500 LGIP MED

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STATE STREET

As of: January 31, 2022

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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 |
| 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 | 96.928216 | 2,907,846.48 | -92,153.52 | 0.45 |
| | | Base | | 100.000000 | 3,000,000.00 | 96.928216 | 2,907,846.48 | -92,153.52 | 0.45 |
| 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 | 95.131126 | 2,853,933.78 | -146,066.22 | 0.44 |
| | | Base | | 100.000000 | 3,000,000.00 | 95.131126 | 2,853,933.78 | -146,066.22 | 0.44 |
| 89114TZA3 | TORONTO DOMINION BANK SR UNSECURED 06/23 0.3 | | | | | 0.300000 | 02 Jun 2023 | | |
| | 3,000,000.000 | Local | | 99.964000 | 2,998,920.00 | 98.817751 | 2,964,532.53 | -34,387.47 | 0.46 |
| | | Base | | 99.964000 | 2,998,920.00 | 98.817751 | 2,964,532.53 | -34,387.47 | 0.46 |
| 89236TFX8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65 | | | | | 2.650000 | 12 Apr 2022 | | |
| | 2,000,000.000 | Local | | 99.995976 | 1,999,919.52 | 100.433631 | 2,008,672.62 | 8,753.10 | 0.31 |
| | | Base | | 99.995976 | 1,999,919.52 | 100.433631 | 2,008,672.62 | 8,753.10 | 0.31 |
| 89236TGT6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8 | | | | | 1.800000 | 13 Feb 2025 | | |
| | 5,000,000.000 | Local | | 99.959367 | 4,997,968.36 | 100.151110 | 5,007,555.50 | 9,587.14 | 0.77 |
| | | Base | | 99.959367 | 4,997,968.36 | 100.151110 | 5,007,555.50 | 9,587.14 | 0.77 |
| 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 | 99.984800 | 2,999,544.00 | -456.00 | 0.46 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.984800 | 2,999,544.00 | -456.00 | 0.46 |
| 89236TJD8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4 | | | | | 0.400000 | 06 Apr 2023 | | |
| | 5,000,000.000 | Local | | 99.952202 | 4,997,610.11 | 99.230298 | 4,961,514.90 | -36,095.21 | 0.76 |
| | | Base | | 99.952202 | 4,997,610.11 | 99.230298 | 4,961,514.90 | -36,095.21 | 0.76 |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | | 1.500000 | 10 Mar 2025 | | |
| | 3,000,000.000 | Local | | 99.873469 | 2,996,204.06 | 99.200365 | 2,976,010.95 | -20,193.11 | 0.46 |
| | | Base | | 99.873469 | 2,996,204.06 | 99.200365 | 2,976,010.95 | -20,193.11 | 0.46 |
| 90327QD48 | USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5 | | | | | 1.500000 | 01 May 2023 | | |
| | 1,000,000.000 | Local | | 99.949053 | 999,490.53 | 100.460812 | 1,004,608.12 | 5,117.59 | 0.15 |
| | | Base | | 99.949053 | 999,490.53 | 100.460812 | 1,004,608.12 | 5,117.59 | 0.15 |
| 90331HNL3 | US BANK NA CINCINNATI SR UNSECURED 01/23 2.85 | | | | | 2.850000 | 23 Jan 2023 | | |
| | 2,000,000.000 | Local | | 100.089720 | 2,001,794.39 | 101.760931 | 2,035,218.62 | 33,424.23 | 0.31 |
| | | Base | | 100.089720 | 2,001,794.39 | 101.760931 | 2,035,218.62 | 33,424.23 | 0.31 |

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As of: January 31, 2022

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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 |
| 90331HPG2 | US BANK NA CINCINNATI SR UNSECURED 12/22 VAR | | | | 0.598250 | 09 Dec 2022 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.119050 | 5,005,952.50 | 5,952.50 | 0.77 |
| | | | Base 100.000000 | 5,000,000.00 | 100.119050 | 5,005,952.50 | 5,952.50 | 0.77 |
| 91159HHX1 | US BANCORP SR UNSECURED 07/24 2.4 | | | | 2.400000 | 30 Jul 2024 | | |
| | | 5,000,000.000 | Local 99.951214 | 4,997,560.72 | 101.912773 | 5,095,638.65 | 98,077.93 | 0.78 |
| | | | Base 99.951214 | 4,997,560.72 | 101.912773 | 5,095,638.65 | 98,077.93 | 0.78 |
| 91159HHZ6 | US BANCORP SR UNSECURED 05/25 1.45 | | | | 1.450000 | 12 May 2025 | | |
| | | 3,000,000.000 | Local 99.925340 | 2,997,760.19 | 98.848347 | 2,965,450.41 | -32,309.78 | 0.46 |
| | | | Base 99.925340 | 2,997,760.19 | 98.848347 | 2,965,450.41 | -32,309.78 | 0.46 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | 0.500000 | 28 Feb 2026 | | |
| | | 2,000,000.000 | Local 99.570412 | 1,991,408.24 | 95.832031 | 1,916,640.62 | -74,767.62 | 0.30 |
| | | | Base 99.570412 | 1,991,408.24 | 95.832031 | 1,916,640.62 | -74,767.62 | 0.30 |
| 91324PDR0 | UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375 | | | | 2.375000 | 15 Aug 2024 | | |
| | | 3,000,000.000 | Local 99.987473 | 2,999,624.18 | 101.969715 | 3,059,091.45 | 59,467.27 | 0.47 |
| | | | Base 99.987473 | 2,999,624.18 | 101.969715 | 3,059,091.45 | 59,467.27 | 0.47 |
| 92290BAA9 | VERIZON OWNER TRUST VZOT 2020 B A | | | | 0.470000 | 20 Feb 2025 | | |
| | | 3,250,000.000 | Local 99.985835 | 3,249,539.63 | 99.467500 | 3,232,693.75 | -16,845.88 | 0.50 |
| Original Face: | | 3,250,000.000 | Base 99.985835 | 3,249,539.63 | 99.467500 | 3,232,693.75 | -16,845.88 | 0.50 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | 0.840000 | 20 Mar 2026 | | |
| | | 3,000,000.000 | Local 100.000000 | 3,000,000.00 | 100.527695 | 3,015,830.85 | 15,830.85 | 0.46 |
| | | | Base 100.000000 | 3,000,000.00 | 100.527695 | 3,015,830.85 | 15,830.85 | 0.46 |
| 92343VGF5 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75 | | | | 0.750000 | 22 Mar 2024 | | |
| | | 2,000,000.000 | Local 99.995730 | 1,999,914.60 | 98.455825 | 1,969,116.50 | -30,798.10 | 0.30 |
| | | | Base 99.995730 | 1,999,914.60 | 98.455825 | 1,969,116.50 | -30,798.10 | 0.30 |
| 92343VGG3 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45 | | | | 1.450000 | 20 Mar 2026 | | |
| | | 2,000,000.000 | Local 99.837662 | 1,996,753.23 | 97.439013 | 1,948,780.26 | -47,972.97 | 0.30 |
| | | | Base 99.837662 | 1,996,753.23 | 97.439013 | 1,948,780.26 | -47,972.97 | 0.30 |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | 2.930000 | 20 Sep 2023 | | |
| | | 400,951.620 | Local 99.992785 | 400,922.69 | 100.599520 | 403,355.41 | 2,432.72 | 0.06 |
| Original Face: | | 2,000,000.000 | Base 99.992785 | 400,922.69 | 100.599520 | 403,355.41 | 2,432.72 | 0.06 |

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 View Date: February 8, 2022



STATE STREET

As of: January 31, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 92348TAA2 | VERIZON OWNER TRUST VZOT 2020 A A1A | | | | | 1.850000 | 22 Jul 2024 | | |
| | 2,000,000.000 | Local | | 99.993544 | 1,999,870.87 | 100.539030 | 2,010,780.60 | 10,909.73 | 0.31 |
| Original Face: | 2,000,000.000 | Base | | 99.993544 | 1,999,870.87 | 100.539030 | 2,010,780.60 | 10,909.73 | 0.31 |
| 928668BJ0 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875 | | | | | 0.875000 | 22 Nov 2023 | | |
| | 3,000,000.000 | Local | | 99.909561 | 2,997,286.82 | 98.543978 | 2,956,319.34 | -40,967.48 | 0.46 |
| | | Base | | 99.909561 | 2,997,286.82 | 98.543978 | 2,956,319.34 | -40,967.48 | 0.46 |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | | 2.850000 | 08 Jul 2024 | | |
| | 2,000,000.000 | Local | | 99.943071 | 1,998,861.41 | 103.502140 | 2,070,042.80 | 71,181.39 | 0.32 |
| | | Base | | 99.943071 | 1,998,861.41 | 103.502140 | 2,070,042.80 | 71,181.39 | 0.32 |
| 961214DQ3 | WESTPAC BANKING CORP SR UNSECURED 06/22 2.5 | | | | | 2.500000 | 28 Jun 2022 | | |
| | 2,000,000.000 | Local | | 99.986878 | 1,999,737.55 | 100.802191 | 2,016,043.82 | 16,306.27 | 0.31 |
| | | Base | | 99.986878 | 1,999,737.55 | 100.802191 | 2,016,043.82 | 16,306.27 | 0.31 |
| US DOLLAR Total | | | | | | | | | |
| | 415,492,215.280 | Local | | | 415,751,247.00 | | 411,166,085.96 | -4,585,161.04 | 63.33 |
| Original Face: | 184,011,032.000 | Base | | | 415,751,247.00 | | 411,166,085.96 | -4,585,161.04 | 63.33 |
| FIXED INCOME Total | | | | | | | | | |
| | 415,492,215.280 | Base | | | 415,751,247.00 | | 411,166,085.96 | -4,585,161.04 | 63.33 |
| Original Face: | 184,011,032.000 | | | | | | | | |

Holdings

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



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 653,847,460.960 | Base | 653,933,262.42 | | 649,249,704.54 | -4,683,557.88 | 100.00 |
| Original Face: | | 184,011,032.000 | | | | | | |

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

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 | |
|-----|-----------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | -6,717,942.150 | Local | 1.000000 | -6,717,942.15 | 1.000000 | -6,717,942.15 | 0.00 | 2.10 |
| | | | Base | 1.000000 | -6,717,942.15 | 1.000000 | -6,717,942.15 | 0.00 | 2.10 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|----------------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| | -6,717,942.150 | Local | -6,717,942.15 | | -6,717,942.15 | 0.00 | 2.10 |
| | | Base | -6,717,942.15 | | -6,717,942.15 | 0.00 | 2.10 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|----------------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| | -6,717,942.150 | Base | -6,717,942.15 | | -6,717,942.15 | 0.00 | 2.10 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|---------------------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 28,000,000.000 | Local | 100.000000 | 28,000,000.00 | 100.000000 | 28,000,000.00 | 0.00 | 8.75 |
| | | | Base | 100.000000 | 28,000,000.00 | 100.000000 | 28,000,000.00 | 0.00 | 8.75 |

| 912796M71 | TREASURY BILL 09/22 0.00000 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|-----------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 99.955592 | 4,997,779.58 | 99.704792 | 4,985,239.60 | -12,539.98 | 1.56 |
| | | | Base | 99.955592 | 4,997,779.58 | 99.704792 | 4,985,239.60 | -12,539.98 | 1.56 |

| 942PVK008 | WAM AZ 1 WAM AZR 1 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.63 |
| | | | Base | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.63 |

| 942PVK909 | WAM AZ 3 WAM AZR 3 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 3,003,737.640 | Local | 100.000000 | 3,003,737.64 | 100.000000 | 3,003,737.64 | 0.00 | 0.94 |
| | | | Base | 100.000000 | 3,003,737.64 | 100.000000 | 3,003,737.64 | 0.00 | 0.94 |

| 942PVL006 | WAM AZ 4 WAM AZR 4 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 10,014,525.000 | Local | 100.000000 | 10,014,525.00 | 100.000000 | 10,014,525.00 | 0.00 | 3.13 |
| | | | Base | 100.000000 | 10,014,525.00 | 100.000000 | 10,014,525.00 | 0.00 | 3.13 |

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 942PVNII4 | WAM AZ 7 WAM AZR 7 | | | | | 0.250000 | 15 Dec 2022 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.650500 | 1,993,010.00 | -6,990.00 | 0.62 | |
| | | Base | 100.000000 | 2,000,000.00 | 99.650500 | 1,993,010.00 | -6,990.00 | 0.62 | |
| 95763A914 | WESTERN ALLIANCE BANCORP PP | | | | | 0.250000 | 23 Jun 2022 | | |
| | 5,004,983.710 | Local | 100.000000 | 5,004,983.71 | 100.000000 | 5,004,983.71 | 0.00 | 1.56 | |
| | | Base | 100.000000 | 5,004,983.71 | 100.000000 | 5,004,983.71 | 0.00 | 1.56 | |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | | 0.050000 | 01 Feb 2022 | | |
| | 12,465.830 | Local | 100.000000 | 12,465.83 | 100.000000 | 12,465.83 | 0.00 | 0.00 | |
| | | Base | 100.000000 | 12,465.83 | 100.000000 | 12,465.83 | 0.00 | 0.00 | |
| US DOLLAR Total | | | | | | | | | |
| | 55,035,712.180 | Local | | 55,033,491.76 | | 55,013,961.78 | -19,529.98 | 17.20 | |
| | | Base | | 55,033,491.76 | | 55,013,961.78 | -19,529.98 | 17.20 | |
| CASH EQUIVALENT Total | | | | | | | | | |
| | 55,035,712.180 | Base | | 55,033,491.76 | | 55,013,961.78 | -19,529.98 | 17.20 | |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | | | |
| | | | | | | | | Exchange Rate: | 1.000000 |
| 36178GHQ0 | GNMA POOL AA8339 GN 08/27 FIXED 3 | | | | | 3.000000 | 15 Aug 2027 | | |
| | 530,409.950 | Local | 102.566813 | 544,024.58 | 103.366772 | 548,267.64 | 4,243.06 | 0.17 | |
| Original Face: | 5,000,000.000 | Base | 102.566813 | 544,024.58 | 103.366772 | 548,267.64 | 4,243.06 | 0.17 | |
| 36179MAF7 | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 | | | | | 2.500000 | 20 Apr 2027 | | |
| | 422,467.890 | Local | 101.952522 | 430,716.67 | 101.279160 | 427,871.93 | -2,844.74 | 0.13 | |
| Original Face: | 4,372,786.000 | Base | 101.952522 | 430,716.67 | 101.279160 | 427,871.93 | -2,844.74 | 0.13 | |
| 36179MCH1 | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 | | | | | 2.500000 | 20 May 2027 | | |
| | 521,672.100 | Local | 101.723893 | 530,665.17 | 102.247611 | 533,397.26 | 2,732.09 | 0.17 | |
| Original Face: | 5,000,000.000 | Base | 101.723893 | 530,665.17 | 102.247611 | 533,397.26 | 2,732.09 | 0.17 | |
| 36179MGP9 | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 | | | | | 3.500000 | 20 Jul 2027 | | |
| | 322,650.610 | Local | 102.827015 | 331,771.99 | 104.566969 | 337,385.96 | 5,613.97 | 0.11 | |
| Original Face: | 4,169,641.000 | Base | 102.827015 | 331,771.99 | 104.566969 | 337,385.96 | 5,613.97 | 0.11 | |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|---|---------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| 36179NDH8 | GNMA II POOL MA1004 G2 05/43 FIXED 3 | | | | 3.000000 | 20 May 2043 | | |
| | | 213,682.580 | Local 101.078946 | 215,988.10 | 101.665471 | 217,241.40 | 1,253.30 | 0.07 |
| Original Face: | | 2,000,000.000 | Base 101.078946 | 215,988.10 | 101.665471 | 217,241.40 | 1,253.30 | 0.07 |
| 36202F3T1 | GNMA II POOL 005310 G2 02/27 FIXED 3.5 | | | | 3.500000 | 20 Feb 2027 | | |
| | | 129,489.540 | Local 101.845261 | 131,878.96 | 103.101344 | 133,505.46 | 1,626.50 | 0.04 |
| Original Face: | | 2,910,888.000 | Base 101.845261 | 131,878.96 | 103.101344 | 133,505.46 | 1,626.50 | 0.04 |
| 36225E3Y6 | GNMA II POOL 082614 G2 09/40 FLOATING VAR | | | | 1.625000 | 20 Sep 2040 | | |
| | | 411,011.870 | Local 102.860151 | 422,767.43 | 103.691887 | 426,185.96 | 3,418.53 | 0.13 |
| Original Face: | | 9,450,000.000 | Base 102.860151 | 422,767.43 | 103.691887 | 426,185.96 | 3,418.53 | 0.13 |
| 3622A2EM0 | GNMA POOL 783740 GN 12/27 FIXED 2.5 | | | | 2.500000 | 15 Dec 2027 | | |
| | | 275,965.320 | Local 100.884666 | 278,406.69 | 102.106710 | 281,779.11 | 3,372.42 | 0.09 |
| Original Face: | | 2,500,000.000 | Base 100.884666 | 278,406.69 | 102.106710 | 281,779.11 | 3,372.42 | 0.09 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | 2.500000 | 20 Jun 2028 | | |
| | | 193,775.010 | Local 100.860735 | 195,442.90 | 102.259523 | 198,153.40 | 2,710.50 | 0.06 |
| Original Face: | | 1,500,000.000 | Base 100.860735 | 195,442.90 | 102.259523 | 198,153.40 | 2,710.50 | 0.06 |
| 36230M3Y1 | GNMA POOL 753515 GN 11/40 FIXED 4 | | | | 4.000000 | 15 Nov 2040 | | |
| | | 354,274.410 | Local 105.012087 | 372,030.95 | 108.647922 | 384,911.78 | 12,880.83 | 0.12 |
| Original Face: | | 5,872,458.000 | Base 105.012087 | 372,030.95 | 108.647922 | 384,911.78 | 12,880.83 | 0.12 |
| 36241KZ76 | GNMA POOL 782566 GN 02/24 FIXED 5.5 | | | | 5.500000 | 15 Feb 2024 | | |
| | | 7,264.020 | Local 101.086038 | 7,342.91 | 102.915253 | 7,475.78 | 132.87 | 0.00 |
| Original Face: | | 1,000,000.000 | Base 101.086038 | 7,342.91 | 102.915253 | 7,475.78 | 132.87 | 0.00 |
| 36290TK65 | GNMA POOL 616917 GN 12/35 FIXED 5 | | | | 5.000000 | 15 Dec 2035 | | |
| | | 24,041.160 | Local 104.192893 | 25,049.18 | 111.603983 | 26,830.89 | 1,781.71 | 0.01 |
| Original Face: | | 1,000,000.000 | Base 104.192893 | 25,049.18 | 111.603983 | 26,830.89 | 1,781.71 | 0.01 |
| 36294XCP9 | GNMA POOL 662578 GN 09/22 FIXED 5 | | | | 5.000000 | 15 Sep 2022 | | |
| | | 75.130 | Local 100.279516 | 75.34 | 101.153409 | 76.00 | 0.66 | 0.00 |
| Original Face: | | 25,000.000 | Base 100.279516 | 75.34 | 101.153409 | 76.00 | 0.66 | 0.00 |
| 36297KGS4 | GNMA POOL 714009 GN 10/39 FIXED 5 | | | | 5.000000 | 15 Oct 2039 | | |
| | | 48,008.920 | Local 102.969656 | 49,434.62 | 114.515389 | 54,977.60 | 5,542.98 | 0.02 |
| Original Face: | | 2,000,000.000 | Base 102.969656 | 49,434.62 | 114.515389 | 54,977.60 | 5,542.98 | 0.02 |

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 38375UAN0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB | | | | | 0.803500 | 20 Sep 2063 | | |
| | 592,064.710 | Local | 100.414821 | 594,520.72 | 100.428280 | 594,600.40 | 79.68 | 0.19 | |
| Original Face: | 1,500,000.000 | Base | 100.414821 | 594,520.72 | 100.428280 | 594,600.40 | 79.68 | 0.19 | |
| 38375UDJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB | | | | | 0.753500 | 20 Feb 2064 | | |
| | 665,800.800 | Local | 100.365920 | 668,237.10 | 100.409340 | 668,526.19 | 289.09 | 0.21 | |
| Original Face: | 1,530,000.000 | Base | 100.365920 | 668,237.10 | 100.409340 | 668,526.19 | 289.09 | 0.21 | |
| 38376R4Z6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB | | | | | 1.031130 | 20 Jun 2067 | | |
| | 755,042.350 | Local | 101.968197 | 769,903.07 | 100.323160 | 757,482.34 | -12,420.73 | 0.24 | |
| Original Face: | 1,200,000.000 | Base | 101.968197 | 769,903.07 | 100.323160 | 757,482.34 | -12,420.73 | 0.24 | |
| 38377YWD8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC | | | | | 2.000000 | 16 Aug 2039 | | |
| | 108,306.240 | Local | 100.955023 | 109,340.59 | 100.580470 | 108,934.93 | -405.66 | 0.03 | |
| Original Face: | 2,720,000.000 | Base | 100.955023 | 109,340.59 | 100.580470 | 108,934.93 | -405.66 | 0.03 | |
| 38378B4Q9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C | | | | | 2.637000 | 16 May 2051 | | |
| | 79,434.160 | Local | 101.436901 | 80,575.55 | 100.502670 | 79,833.45 | -742.10 | 0.02 | |
| Original Face: | 4,000,000.000 | Base | 101.436901 | 80,575.55 | 100.502670 | 79,833.45 | -742.10 | 0.02 | |
| 38378H4K9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB | | | | | 2.000000 | 20 Jul 2042 | | |
| | 1,071,606.890 | Local | 101.931251 | 1,092,302.31 | 100.436880 | 1,076,288.53 | -16,013.78 | 0.34 | |
| Original Face: | 4,400,000.000 | Base | 101.931251 | 1,092,302.31 | 100.436880 | 1,076,288.53 | -16,013.78 | 0.34 | |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.500000 | 16 May 2042 | | |
| | 438,754.950 | Local | 99.399489 | 436,120.18 | 100.116570 | 439,266.41 | 3,146.23 | 0.14 | |
| Original Face: | 3,000,000.000 | Base | 99.399489 | 436,120.18 | 100.116570 | 439,266.41 | 3,146.23 | 0.14 | |
| 38378KRR2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF | | | | | 2.426180 | 16 Mar 2048 | | |
| | 173,240.890 | Local | 100.571938 | 174,231.72 | 100.355050 | 173,855.98 | -375.74 | 0.05 | |
| Original Face: | 1,000,000.000 | Base | 100.571938 | 174,231.72 | 100.355050 | 173,855.98 | -375.74 | 0.05 | |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | | 3.000000 | 16 Jul 2050 | | |
| | 209,309.590 | Local | 101.227827 | 211,879.55 | 99.188330 | 207,610.69 | -4,268.86 | 0.06 | |
| Original Face: | 1,000,000.000 | Base | 101.227827 | 211,879.55 | 99.188330 | 207,610.69 | -4,268.86 | 0.06 | |
| 38378XJS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC | | | | | 2.154000 | 16 May 2054 | | |
| | 0.010 | Local | 100.000000 | 0.01 | 100.447820 | 0.01 | 0.00 | 0.00 | |
| | | Base | 100.000000 | 0.01 | 100.447820 | 0.01 | 0.00 | 0.00 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2022

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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 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | | | 3.028000 | 16 Aug 2052 | | |
| | 281,732.280 | Local | | 100.689481 | 283,674.77 | 101.323990 | | 285,462.39 | 1,787.62 | 0.09 |
| Original Face: | 1,000,000.000 | Base | | 100.689481 | 283,674.77 | 101.323990 | | 285,462.39 | 1,787.62 | 0.09 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | | | 2.850000 | 16 Feb 2049 | | |
| | 157,355.330 | Local | | 100.772456 | 158,570.83 | 100.970760 | | 158,882.87 | 312.04 | 0.05 |
| Original Face: | 1,000,000.000 | Base | | 100.772456 | 158,570.83 | 100.970760 | | 158,882.87 | 312.04 | 0.05 |
| 38379KZY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A | | | | | | 2.100000 | 15 Jun 2044 | | |
| | 81,891.910 | Local | | 100.287330 | 82,127.21 | 100.296530 | | 82,134.74 | 7.53 | 0.03 |
| Original Face: | 1,000,000.000 | Base | | 100.287330 | 82,127.21 | 100.296530 | | 82,134.74 | 7.53 | 0.03 |
| 38379RAN3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB | | | | | | 2.600000 | 16 Dec 2049 | | |
| | 2,611.960 | Local | | 100.847639 | 2,634.10 | 99.947940 | | 2,610.60 | -23.50 | 0.00 |
| Original Face: | 1,000,000.000 | Base | | 100.847639 | 2,634.10 | 99.947940 | | 2,610.60 | -23.50 | 0.00 |
| 38379RMD2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC | | | | | | 2.300000 | 16 Mar 2057 | | |
| | 0.030 | Local | | 300.000000 | 0.09 | 100.582630 | | 0.03 | -0.06 | 0.00 |
| | | Base | | 300.000000 | 0.09 | 100.582630 | | 0.03 | -0.06 | 0.00 |
| 38380L5J8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA | | | | | | 1.625000 | 20 Jan 2070 | | |
| | 2,419,564.840 | Local | | 100.796116 | 2,438,827.38 | 99.847012 | | 2,415,863.20 | -22,964.18 | 0.76 |
| Original Face: | 4,000,000.000 | Base | | 100.796116 | 2,438,827.38 | 99.847012 | | 2,415,863.20 | -22,964.18 | 0.76 |
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | | | 2.250000 | 20 Aug 2069 | | |
| | 1,069,135.050 | Local | | 102.817267 | 1,099,255.44 | 100.915542 | | 1,078,923.43 | -20,332.01 | 0.34 |
| Original Face: | 3,000,000.000 | Base | | 102.817267 | 1,099,255.44 | 100.915542 | | 1,078,923.43 | -20,332.01 | 0.34 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | | | 2.200000 | 20 Nov 2069 | | |
| | 1,107,788.200 | Local | | 100.339986 | 1,111,554.53 | 100.764974 | | 1,116,262.49 | 4,707.96 | 0.35 |
| Original Face: | 2,000,000.000 | Base | | 100.339986 | 1,111,554.53 | 100.764974 | | 1,116,262.49 | 4,707.96 | 0.35 |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | | | 3.000000 | 20 Mar 2069 | | |
| | 506,645.180 | Local | | 100.066307 | 506,981.12 | 100.311410 | | 508,222.92 | 1,241.80 | 0.16 |
| Original Face: | 2,000,000.000 | Base | | 100.066307 | 506,981.12 | 100.311410 | | 508,222.92 | 1,241.80 | 0.16 |
| 38380Q2A9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA | | | | | | 3.780230 | 20 Apr 2071 | | |
| | 1,716,518.860 | Local | | 107.705755 | 1,848,789.60 | 103.460098 | | 1,775,912.09 | -72,877.51 | 0.56 |
| Original Face: | 1,978,780.000 | Base | | 107.705755 | 1,848,789.60 | 103.460098 | | 1,775,912.09 | -72,877.51 | 0.56 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 38382EQ59 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA | | | | | 1.500000 | 20 Apr 2050 | | |
| | 1,053,721.460 | Local | 102.167916 | 1,076,565.26 | 96.698680 | 1,018,934.74 | -57,630.52 | 0.32 | |
| Original Face: | 2,000,000.000 | Base | 102.167916 | 1,076,565.26 | 96.698680 | 1,018,934.74 | -57,630.52 | 0.32 | |
| 38382MSY6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP | | | | | 1.250000 | 20 Jan 2051 | | |
| | 2,936,877.480 | Local | 101.389561 | 2,977,687.19 | 96.623630 | 2,837,717.63 | -139,969.56 | 0.89 | |
| Original Face: | 3,185,000.000 | Base | 101.389561 | 2,977,687.19 | 96.623630 | 2,837,717.63 | -139,969.56 | 0.89 | |
| 38382NFY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA | | | | | 1.500000 | 20 Feb 2051 | | |
| | 1,483,593.140 | Local | 102.300001 | 1,517,715.79 | 96.688510 | 1,434,464.10 | -83,251.69 | 0.45 | |
| Original Face: | 2,000,000.000 | Base | 102.300001 | 1,517,715.79 | 96.688510 | 1,434,464.10 | -83,251.69 | 0.45 | |
| 38382TL36 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT | | | | | 2.472960 | 20 Jun 2036 | | |
| | 1,651,391.800 | Local | 104.262240 | 1,721,778.08 | 100.357970 | 1,657,303.29 | -64,474.79 | 0.52 | |
| Original Face: | 2,000,000.000 | Base | 104.262240 | 1,721,778.08 | 100.357970 | 1,657,303.29 | -64,474.79 | 0.52 | |
| 38382UFN6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA | | | | | 2.000000 | 20 Jun 2051 | | |
| | 2,902,344.090 | Local | 102.778983 | 2,982,999.73 | 99.001850 | 2,873,374.34 | -109,625.39 | 0.90 | |
| Original Face: | 3,000,000.000 | Base | 102.778983 | 2,982,999.73 | 99.001850 | 2,873,374.34 | -109,625.39 | 0.90 | |
| 6903535F0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR | | | | | 0.160000 | 20 Jan 2027 | | |
| | 4,166,666.670 | Local | 100.000000 | 4,166,666.68 | 100.000000 | 4,166,666.67 | -0.01 | 1.30 | |
| Original Face: | 5,000,000.000 | Base | 100.000000 | 4,166,666.68 | 100.000000 | 4,166,666.67 | -0.01 | 1.30 | |
| 6903537C5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR | | | | | 0.160000 | 13 Aug 2027 | | |
| | 2,700,000.000 | Local | 100.000000 | 2,700,000.00 | 100.000000 | 2,700,000.00 | 0.00 | 0.84 | |
| Original Face: | 2,700,000.000 | Base | 100.000000 | 2,700,000.00 | 100.000000 | 2,700,000.00 | 0.00 | 0.84 | |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | | 0.160000 | 15 Sep 2026 | | |
| | 4,354,166.700 | Local | 100.000000 | 4,354,166.70 | 100.000000 | 4,354,166.70 | 0.00 | 1.36 | |
| Original Face: | 5,500,000.000 | Base | 100.000000 | 4,354,166.70 | 100.000000 | 4,354,166.70 | 0.00 | 1.36 | |
| 742651DX7 | PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75 | | | | | 1.750000 | 15 Nov 2024 | | |
| | 2,000,000.000 | Local | 99.926216 | 1,998,524.32 | 100.522100 | 2,010,442.00 | 11,917.68 | 0.63 | |
| | | Base | 99.926216 | 1,998,524.32 | 100.522100 | 2,010,442.00 | 11,917.68 | 0.63 | |
| 831641EW1 | SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1 | | | | | 2.766000 | 10 Mar 2022 | | |
| | 787.750 | Local | 100.045700 | 788.11 | 98.052590 | 772.41 | -15.70 | 0.00 | |
| Original Face: | 1,000,000.000 | Base | 100.045700 | 788.11 | 98.052590 | 772.41 | -15.70 | 0.00 | |

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 90376PBT7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | | 24 Jan 2025 | | |
| | 3,000,000.000 | Local | 100.893645 | 3,026,809.36 | 98.310970 | 2,949,329.10 | -77,480.26 | 0.92 | |
| | | Base | 100.893645 | 3,026,809.36 | 98.310970 | 2,949,329.10 | -77,480.26 | 0.92 | |
| 90376PBY6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000 | | | | | 0.010000 | 17 Jul 2025 | | |
| | 3,900,000.000 | Local | 100.911169 | 3,935,535.58 | 98.423270 | 3,838,507.53 | -97,028.05 | 1.20 | |
| | | Base | 100.911169 | 3,935,535.58 | 98.423270 | 3,838,507.53 | -97,028.05 | 1.20 | |
| 90376PCK5 | INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000 | | | | | 0.010000 | 17 Jan 2024 | | |
| | 2,000,000.000 | Local | 100.521038 | 2,010,420.76 | 98.782120 | 1,975,642.40 | -34,778.36 | 0.62 | |
| | | Base | 100.521038 | 2,010,420.76 | 98.782120 | 1,975,642.40 | -34,778.36 | 0.62 | |
| 90376PCW9 | INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000 | | | | | | 09 Apr 2026 | | |
| | 2,534,814.810 | Local | 100.138850 | 2,538,334.39 | 100.086822 | 2,537,015.59 | -1,318.80 | 0.79 | |
| | | Base | 100.138850 | 2,538,334.39 | 100.086822 | 2,537,015.59 | -1,318.80 | 0.79 | |
| 90376PCX7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000 | | | | | | 09 Apr 2026 | | |
| | 5,000,000.000 | Local | 100.311145 | 5,015,557.23 | 99.429000 | 4,971,450.00 | -44,107.23 | 1.55 | |
| | | Base | 100.311145 | 5,015,557.23 | 99.429000 | 4,971,450.00 | -44,107.23 | 1.55 | |
| 90376PDB4 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR | | | | | 0.160000 | 13 Aug 2027 | | |
| | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 1.25 | |
| Original Face: | 4,000,000.000 | Base | 100.000000 | 4,000,000.00 | 100.000000 | 4,000,000.00 | 0.00 | 1.25 | |
| 90376PDJ7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000 | | | | | 0.010000 | 21 Jun 2025 | | |
| | 1,826,194.980 | Local | 100.550509 | 1,836,248.34 | 97.959581 | 1,788,932.95 | -47,315.39 | 0.56 | |
| | | Base | 100.550509 | 1,836,248.34 | 97.959581 | 1,788,932.95 | -47,315.39 | 0.56 | |
| 90376PDL2 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000 | | | | | | 17 Jul 2023 | | |
| | 4,000,000.000 | Local | 100.198340 | 4,007,933.61 | 98.953197 | 3,958,127.88 | -49,805.73 | 1.24 | |
| | | Base | 100.198340 | 4,007,933.61 | 98.953197 | 3,958,127.88 | -49,805.73 | 1.24 | |
| 90376PDM0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | | 17 Jan 2025 | | |
| | 2,800,000.000 | Local | 100.423556 | 2,811,859.58 | 98.024644 | 2,744,690.03 | -67,169.55 | 0.86 | |
| | | Base | 100.423556 | 2,811,859.58 | 98.024644 | 2,744,690.03 | -67,169.55 | 0.86 | |
| 90376PDN8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000 | | | | | | 17 Jan 2026 | | |
| | 3,000,000.000 | Local | 100.536195 | 3,016,085.84 | 97.135963 | 2,914,078.89 | -102,006.95 | 0.91 | |
| | | Base | 100.536195 | 3,016,085.84 | 97.135963 | 2,914,078.89 | -102,006.95 | 0.91 | |

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STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 90376PDS7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000 | | | | | 0.010000 | 23 Jul 2022 | | |
| | 6,500,000.000 | Local | 100.078758 | 6,505,119.24 | 99.873923 | 6,491,805.00 | -13,314.24 | 2.03 | |
| | | Base | 100.078758 | 6,505,119.24 | 99.873923 | 6,491,805.00 | -13,314.24 | 2.03 | |
| 90376PDV0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | 0.010000 | 17 Jan 2025 | | |
| | 2,500,000.000 | Local | 100.377442 | 2,509,436.05 | 97.811454 | 2,445,286.35 | -64,149.70 | 0.76 | |
| | | Base | 100.377442 | 2,509,436.05 | 97.811454 | 2,445,286.35 | -64,149.70 | 0.76 | |
| 90376PDW8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000 | | | | | 0.010000 | 11 Aug 2023 | | |
| | 5,000,000.000 | Local | 100.151296 | 5,007,564.78 | 98.716114 | 4,935,805.70 | -71,759.08 | 1.54 | |
| | | Base | 100.151296 | 5,007,564.78 | 98.716114 | 4,935,805.70 | -71,759.08 | 1.54 | |
| 90376PEQ0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000 | | | | | | 14 Dec 2022 | | |
| | 5,000,000.000 | Local | 100.013683 | 5,000,684.13 | 99.871181 | 4,993,559.05 | -7,125.08 | 1.56 | |
| | | Base | 100.013683 | 5,000,684.13 | 99.871181 | 4,993,559.05 | -7,125.08 | 1.56 | |
| 912796G45 | TREASURY BILL 04/22 0.00000 | | | | | | 21 Apr 2022 | | |
| | 0.000 | Local | 0.000000 | 37.22 | 0.000000 | 0.00 | -37.22 | 0.00 | |
| | | Base | 0.000000 | 37.22 | 0.000000 | 0.00 | -37.22 | 0.00 | |
| 912796M89 | TREASURY BILL 10/22 0.00000 | | | | | 0.010000 | 06 Oct 2022 | | |
| | 5,000,000.000 | Local | 99.943053 | 4,997,152.65 | 99.638591 | 4,981,929.55 | -15,223.10 | 1.56 | |
| | | Base | 99.943053 | 4,997,152.65 | 99.638591 | 4,981,929.55 | -15,223.10 | 1.56 | |
| 912796N39 | TREASURY BILL 03/22 0.00000 | | | | | | 31 Mar 2022 | | |
| | 5,000,000.000 | Local | 99.988561 | 4,999,428.06 | 99.982815 | 4,999,140.75 | -287.31 | 1.56 | |
| | | Base | 99.988561 | 4,999,428.06 | 99.982815 | 4,999,140.75 | -287.31 | 1.56 | |
| 912796P29 | TREASURY BILL 04/22 0.00000 | | | | | | 14 Apr 2022 | | |
| | 0.000 | Local | 0.000000 | 84.03 | 0.000000 | 0.00 | -84.03 | 0.00 | |
| | | Base | 0.000000 | 84.03 | 0.000000 | 0.00 | -84.03 | 0.00 | |
| 912796P86 | TREASURY BILL 12/21 0.00000 | | | | | | 28 Dec 2021 | | |
| | 0.000 | Local | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| | | Base | 0.000000 | -0.03 | 0.000000 | 0.00 | 0.03 | 0.00 | |
| 912796R50 | TREASURY BILL 06/22 0.00000 | | | | | 0.010000 | 30 Jun 2022 | | |
| | 3,000,000.000 | Local | 99.925914 | 2,997,777.43 | 99.854580 | 2,995,637.40 | -2,140.03 | 0.94 | |
| | | Base | 99.925914 | 2,997,777.43 | 99.854580 | 2,995,637.40 | -2,140.03 | 0.94 | |

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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 | |
| 912796U23 | CASH MGMT BILL 04/22 0.00000 | 3,000,000.000 | Local | 99.974333 | 2,999,230.00 | 99.960333 | 2,998,809.99 | -420.01 | 0.94 |
| | | | Base | 99.974333 | 2,999,230.00 | 99.960333 | 2,998,809.99 | -420.01 | 0.94 |
| 912796U72 | CASH MGMT BILL 05/22 0.00000 | 5,000,000.000 | Local | 99.969288 | 4,998,464.38 | 99.947422 | 4,997,371.10 | -1,093.28 | 1.56 |
| | | | Base | 99.969288 | 4,998,464.38 | 99.947422 | 4,997,371.10 | -1,093.28 | 1.56 |
| 912796U80 | CASH MGMT BILL 05/22 0.00000 | 5,000,000.000 | Local | 99.960528 | 4,998,026.39 | 99.941472 | 4,997,073.60 | -952.79 | 1.56 |
| | | | Base | 99.960528 | 4,998,026.39 | 99.941472 | 4,997,073.60 | -952.79 | 1.56 |
| 912796Y94 | CASH MGMT BILL 12/21 0.00000 | 0.000 | Local | 0.000000 | -0.04 | 0.000000 | 0.00 | 0.04 | 0.00 |
| | | | Base | 0.000000 | -0.04 | 0.000000 | 0.00 | 0.04 | 0.00 |
| 9128284L1 | US TREASURY N/B 04/23 2.75 | 2,000,000.000 | Local | 103.180469 | 2,063,609.38 | 102.277344 | 2,045,546.88 | -18,062.50 | 0.64 |
| | | | Base | 103.180469 | 2,063,609.38 | 102.277344 | 2,045,546.88 | -18,062.50 | 0.64 |
| 9128286Z8 | US TREASURY N/B 06/24 1.75 | 2,000,000.000 | Local | 103.158556 | 2,063,171.11 | 101.144531 | 2,022,890.62 | -40,280.49 | 0.63 |
| | | | Base | 103.158556 | 2,063,171.11 | 101.144531 | 2,022,890.62 | -40,280.49 | 0.63 |
| 912828Q29 | US TREASURY N/B 03/23 1.5 | 2,000,000.000 | Local | 101.553990 | 2,031,079.80 | 100.738281 | 2,014,765.62 | -16,314.18 | 0.63 |
| | | | Base | 101.553990 | 2,031,079.80 | 100.738281 | 2,014,765.62 | -16,314.18 | 0.63 |
| 912828R69 | US TREASURY N/B 05/23 1.625 | 2,000,000.000 | Local | 101.897805 | 2,037,956.10 | 100.914062 | 2,018,281.24 | -19,674.86 | 0.63 |
| | | | Base | 101.897805 | 2,037,956.10 | 100.914062 | 2,018,281.24 | -19,674.86 | 0.63 |
| 912828S35 | US TREASURY N/B 06/23 1.375 | 3,000,000.000 | Local | 101.721986 | 3,051,659.59 | 100.562500 | 3,016,875.00 | -34,784.59 | 0.94 |
| | | | Base | 101.721986 | 3,051,659.59 | 100.562500 | 3,016,875.00 | -34,784.59 | 0.94 |
| 912828S92 | US TREASURY N/B 07/23 1.25 | 2,000,000.000 | Local | 101.532813 | 2,030,656.25 | 100.359375 | 2,007,187.50 | -23,468.75 | 0.63 |
| | | | Base | 101.532813 | 2,030,656.25 | 100.359375 | 2,007,187.50 | -23,468.75 | 0.63 |

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2022

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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 | | |
| 912828YN4 | US TREASURY FRN 10/21 VAR | 0.000 | Local | 0.000000 | -0.02 | 0.355008 | 31 Oct 2021 | 0.00 | 0.02 | 0.00 |
| | | | Base | 0.000000 | -0.02 | 0.000000 | 0.00 | 0.02 | 0.00 | |
| 912828YP9 | US TREASURY N/B 10/21 1.5 | 0.000 | Local | 0.000000 | -0.02 | 1.500000 | 31 Oct 2021 | 0.00 | 0.02 | 0.00 |
| | | | Base | 0.000000 | -0.02 | 0.000000 | 0.00 | 0.02 | 0.00 | |
| 912828YZ7 | US TREASURY N/B 12/21 1.625 | 0.000 | Local | 0.000000 | -0.01 | 1.625000 | 31 Dec 2021 | 0.00 | 0.01 | 0.00 |
| | | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 | |
| 912828ZA1 | US TREASURY N/B 02/22 1.125 | 2,000,000.000 | Local | 100.072764 | 2,001,455.28 | 1.125000 | 28 Feb 2022 | 2,001,583.68 | 128.40 | 0.63 |
| | | | Base | 100.072764 | 2,001,455.28 | 100.079184 | 2,001,583.68 | 128.40 | 0.63 | |
| 912828ZG8 | US TREASURY N/B 03/22 0.375 | 4,000,000.000 | Local | 100.038004 | 4,001,520.16 | 0.375000 | 31 Mar 2022 | 4,001,381.44 | -138.72 | 1.25 |
| | | | Base | 100.038004 | 4,001,520.16 | 100.034536 | 4,001,381.44 | -138.72 | 1.25 | |
| 912828ZK9 | US TREASURY FRN 04/22 VAR | 3,000,000.000 | Local | 100.005857 | 3,000,175.70 | 0.304091 | 30 Apr 2022 | 3,001,136.70 | 961.00 | 0.94 |
| | | | Base | 100.005857 | 3,000,175.70 | 100.037890 | 3,001,136.70 | 961.00 | 0.94 | |
| 912828ZL7 | US TREASURY N/B 04/25 0.375 | 2,000,000.000 | Local | 99.891390 | 1,997,827.79 | 0.375000 | 30 Apr 2025 | 1,933,750.00 | -64,077.79 | 0.60 |
| | | | Base | 99.891390 | 1,997,827.79 | 96.687500 | 1,933,750.00 | -64,077.79 | 0.60 | |
| 912828ZR4 | US TREASURY N/B 05/22 0.125 | 2,000,000.000 | Local | 99.992622 | 1,999,852.43 | 0.125000 | 31 May 2022 | 1,998,660.60 | -1,191.83 | 0.62 |
| | | | Base | 99.992622 | 1,999,852.43 | 99.933030 | 1,998,660.60 | -1,191.83 | 0.62 | |
| 912828ZT0 | US TREASURY N/B 05/25 0.25 | 2,000,000.000 | Local | 99.471336 | 1,989,426.72 | 0.250000 | 31 May 2025 | 1,922,890.62 | -66,536.10 | 0.60 |
| | | | Base | 99.471336 | 1,989,426.72 | 96.144531 | 1,922,890.62 | -66,536.10 | 0.60 | |
| 912828ZU7 | US TREASURY N/B 06/23 0.25 | 2,000,000.000 | Local | 100.051458 | 2,001,029.16 | 0.250000 | 15 Jun 2023 | 1,980,937.50 | -20,091.66 | 0.62 |
| | | | Base | 100.051458 | 2,001,029.16 | 99.046875 | 1,980,937.50 | -20,091.66 | 0.62 | |

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

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| 912828ZW3 | US TREASURY N/B 06/25 0.25 | 2,000,000.000 | Local | 99.821102 | 1,996,422.03 | 96.003906 | 1,920,078.12 | -76,343.91 | 0.60 |
| | | | Base | 99.821102 | 1,996,422.03 | 96.003906 | 1,920,078.12 | -76,343.91 | 0.60 |
| 912828ZX1 | US TREASURY N/B 06/22 0.125 | 5,000,000.000 | Local | 99.989594 | 4,999,479.70 | 99.886719 | 4,994,335.95 | -5,143.75 | 1.56 |
| | | | Base | 99.989594 | 4,999,479.70 | 99.886719 | 4,994,335.95 | -5,143.75 | 1.56 |
| 91282CAA9 | US TREASURY FRN 07/22 VAR | 5,000,000.000 | Local | 99.996506 | 4,999,825.30 | 100.052819 | 5,002,640.95 | 2,815.65 | 1.56 |
| | | | Base | 99.996506 | 4,999,825.30 | 100.052819 | 5,002,640.95 | 2,815.65 | 1.56 |
| 91282CAF8 | US TREASURY N/B 08/23 0.125 | 2,000,000.000 | Local | 99.856185 | 1,997,123.70 | 98.621094 | 1,972,421.88 | -24,701.82 | 0.62 |
| | | | Base | 99.856185 | 1,997,123.70 | 98.621094 | 1,972,421.88 | -24,701.82 | 0.62 |
| 91282CAG6 | US TREASURY N/B 08/22 0.125 | 7,000,000.000 | Local | 99.987581 | 6,999,130.65 | 99.765625 | 6,983,593.75 | -15,536.90 | 2.18 |
| | | | Base | 99.987581 | 6,999,130.65 | 99.765625 | 6,983,593.75 | -15,536.90 | 2.18 |
| 91282CAJ0 | US TREASURY N/B 08/25 0.25 | 2,000,000.000 | Local | 99.464726 | 1,989,294.51 | 95.683594 | 1,913,671.88 | -75,622.63 | 0.60 |
| | | | Base | 99.464726 | 1,989,294.51 | 95.683594 | 1,913,671.88 | -75,622.63 | 0.60 |
| 91282CAK7 | US TREASURY N/B 09/23 0.125 | 2,000,000.000 | Local | 99.814511 | 1,996,290.21 | 98.527344 | 1,970,546.88 | -25,743.33 | 0.62 |
| | | | Base | 99.814511 | 1,996,290.21 | 98.527344 | 1,970,546.88 | -25,743.33 | 0.62 |
| 91282CAM3 | US TREASURY N/B 09/25 0.25 | 2,000,000.000 | Local | 99.819216 | 1,996,384.32 | 95.593750 | 1,911,875.00 | -84,509.32 | 0.60 |
| | | | Base | 99.819216 | 1,996,384.32 | 95.593750 | 1,911,875.00 | -84,509.32 | 0.60 |
| 91282CAN1 | US TREASURY N/B 09/22 0.125 | 5,000,000.000 | Local | 99.987750 | 4,999,387.51 | 99.718750 | 4,985,937.50 | -13,450.01 | 1.56 |
| | | | Base | 99.987750 | 4,999,387.51 | 99.718750 | 4,985,937.50 | -13,450.01 | 1.56 |
| 91282CAP6 | US TREASURY N/B 10/23 0.125 | 2,000,000.000 | Local | 99.840695 | 1,996,813.90 | 98.382812 | 1,967,656.24 | -29,157.66 | 0.62 |
| | | | Base | 99.840695 | 1,996,813.90 | 98.382812 | 1,967,656.24 | -29,157.66 | 0.62 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 91282CAR2 | US TREASURY N/B 10/22 0.125 | 2,000,000.000 | Local | 99.998190 | 1,999,963.80 | 99.652344 | 1,993,046.88 | -6,916.92 | 0.62 |
| | | | Base | 99.998190 | 1,999,963.80 | 99.652344 | 1,993,046.88 | -6,916.92 | 0.62 |
| 91282CAS0 | US TREASURY FRN 10/22 VAR | 3,000,000.000 | Local | 99.995475 | 2,999,864.25 | 100.076859 | 3,002,305.77 | 2,441.52 | 0.94 |
| | | | Base | 99.995475 | 2,999,864.25 | 100.076859 | 3,002,305.77 | 2,441.52 | 0.94 |
| 91282CAT8 | US TREASURY N/B 10/25 0.25 | 2,000,000.000 | Local | 99.249639 | 1,984,992.78 | 95.433594 | 1,908,671.88 | -76,320.90 | 0.60 |
| | | | Base | 99.249639 | 1,984,992.78 | 95.433594 | 1,908,671.88 | -76,320.90 | 0.60 |
| 91282CAW1 | US TREASURY N/B 11/23 0.25 | 2,000,000.000 | Local | 100.006225 | 2,000,124.49 | 98.484375 | 1,969,687.50 | -30,436.99 | 0.62 |
| | | | Base | 100.006225 | 2,000,124.49 | 98.484375 | 1,969,687.50 | -30,436.99 | 0.62 |
| 91282CAX9 | US TREASURY N/B 11/22 0.125 | 10,000,000.000 | Local | 99.978465 | 9,997,846.47 | 99.531250 | 9,953,125.00 | -44,721.47 | 3.11 |
| | | | Base | 99.978465 | 9,997,846.47 | 99.531250 | 9,953,125.00 | -44,721.47 | 3.11 |
| 91282CAZ4 | US TREASURY N/B 11/25 0.375 | 2,000,000.000 | Local | 99.811382 | 1,996,227.64 | 95.730469 | 1,914,609.38 | -81,618.26 | 0.60 |
| | | | Base | 99.811382 | 1,996,227.64 | 95.730469 | 1,914,609.38 | -81,618.26 | 0.60 |
| 91282CBA8 | US TREASURY N/B 12/23 0.125 | 2,000,000.000 | Local | 99.843619 | 1,996,872.38 | 98.140625 | 1,962,812.50 | -34,059.88 | 0.61 |
| | | | Base | 99.843619 | 1,996,872.38 | 98.140625 | 1,962,812.50 | -34,059.88 | 0.61 |
| 91282CBC4 | US TREASURY N/B 12/25 0.375 | 2,000,000.000 | Local | 99.634016 | 1,992,680.31 | 95.628906 | 1,912,578.12 | -80,102.19 | 0.60 |
| | | | Base | 99.634016 | 1,992,680.31 | 95.628906 | 1,912,578.12 | -80,102.19 | 0.60 |
| 91282CBD2 | US TREASURY N/B 12/22 0.125 | 12,000,000.000 | Local | 99.983809 | 11,998,057.05 | 99.417969 | 11,930,156.28 | -67,900.77 | 3.73 |
| | | | Base | 99.983809 | 11,998,057.05 | 99.417969 | 11,930,156.28 | -67,900.77 | 3.73 |
| 91282CBE0 | US TREASURY N/B 01/24 0.125 | 2,000,000.000 | Local | 99.793772 | 1,995,875.43 | 98.007812 | 1,960,156.24 | -35,719.19 | 0.61 |
| | | | Base | 99.793772 | 1,995,875.43 | 98.007812 | 1,960,156.24 | -35,719.19 | 0.61 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 91282CBG5 | US TREASURY N/B 01/23 0.125 | 5,000,000.000 | Local | 99.941793 | 4,997,089.63 | 99.328125 | 4,966,406.25 | -30,683.38 | 1.55 |
| | | | Base | 99.941793 | 4,997,089.63 | 99.328125 | 4,966,406.25 | -30,683.38 | 1.55 |
| 91282CBH3 | US TREASURY N/B 01/26 0.375 | 2,000,000.000 | Local | 99.680199 | 1,993,603.98 | 95.457031 | 1,909,140.62 | -84,463.36 | 0.60 |
| | | | Base | 99.680199 | 1,993,603.98 | 95.457031 | 1,909,140.62 | -84,463.36 | 0.60 |
| 91282CBK6 | US TREASURY FRN 01/23 VAR | 2,000,000.000 | Local | 99.994952 | 1,999,899.04 | 100.091262 | 2,001,825.24 | 1,926.20 | 0.63 |
| | | | Base | 99.994952 | 1,999,899.04 | 100.091262 | 2,001,825.24 | 1,926.20 | 0.63 |
| 91282CBM2 | US TREASURY N/B 02/24 0.125 | 2,000,000.000 | Local | 99.816532 | 1,996,330.63 | 97.910156 | 1,958,203.12 | -38,127.51 | 0.61 |
| | | | Base | 99.816532 | 1,996,330.63 | 97.910156 | 1,958,203.12 | -38,127.51 | 0.61 |
| 91282CBN0 | US TREASURY N/B 02/23 0.125 | 5,000,000.000 | Local | 99.974122 | 4,998,706.09 | 99.246094 | 4,962,304.70 | -36,401.39 | 1.55 |
| | | | Base | 99.974122 | 4,998,706.09 | 99.246094 | 4,962,304.70 | -36,401.39 | 1.55 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | 2,000,000.000 | Local | 99.673172 | 1,993,463.43 | 95.832031 | 1,916,640.62 | -76,822.81 | 0.60 |
| | | | Base | 99.673172 | 1,993,463.43 | 95.832031 | 1,916,640.62 | -76,822.81 | 0.60 |
| 91282CBR1 | US TREASURY N/B 03/24 0.25 | 2,000,000.000 | Local | 99.793209 | 1,995,864.17 | 97.996094 | 1,959,921.88 | -35,942.29 | 0.61 |
| | | | Base | 99.793209 | 1,995,864.17 | 97.996094 | 1,959,921.88 | -35,942.29 | 0.61 |
| 91282CBT7 | US TREASURY N/B 03/26 0.75 | 2,000,000.000 | Local | 99.291220 | 1,985,824.40 | 96.730469 | 1,934,609.38 | -51,215.02 | 0.60 |
| | | | Base | 99.291220 | 1,985,824.40 | 96.730469 | 1,934,609.38 | -51,215.02 | 0.60 |
| 91282CBU4 | US TREASURY N/B 03/23 0.125 | 3,000,000.000 | Local | 99.956051 | 2,998,681.54 | 99.125000 | 2,973,750.00 | -24,931.54 | 0.93 |
| | | | Base | 99.956051 | 2,998,681.54 | 99.125000 | 2,973,750.00 | -24,931.54 | 0.93 |
| 91282CBX8 | US TREASURY N/B 04/23 0.125 | 4,000,000.000 | Local | 99.913225 | 3,996,529.00 | 99.050781 | 3,962,031.24 | -34,497.76 | 1.24 |
| | | | Base | 99.913225 | 3,996,529.00 | 99.050781 | 3,962,031.24 | -34,497.76 | 1.24 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|---------------------------|-----------------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| 91282CCD1 | US TREASURY N/B 05/23 0.125 | | | | 0.125000 | 31 May 2023 | | | |
| | | 3,000,000.000 | Local | 99.971433 | 2,999,142.99 | 98.917969 | 2,967,539.07 | -31,603.92 | 0.93 |
| | | | Base | 99.971433 | 2,999,142.99 | 98.917969 | 2,967,539.07 | -31,603.92 | 0.93 |
| 91282CCU3 | US TREASURY N/B 08/23 0.125 | | | | 0.125000 | 31 Aug 2023 | | | |
| | | 2,000,000.000 | Local | 99.864065 | 1,997,281.30 | 98.570312 | 1,971,406.24 | -25,875.06 | 0.62 |
| | | | Base | 99.864065 | 1,997,281.30 | 98.570312 | 1,971,406.24 | -25,875.06 | 0.62 |
| 91282CCX7 | US TREASURY N/B 09/24 0.375 | | | | 0.375000 | 15 Sep 2024 | | | |
| | | 2,000,000.000 | Local | 99.805174 | 1,996,103.48 | 97.617188 | 1,952,343.76 | -43,759.72 | 0.61 |
| | | | Base | 99.805174 | 1,996,103.48 | 97.617188 | 1,952,343.76 | -43,759.72 | 0.61 |
| 91282CDA6 | US TREASURY N/B 09/23 0.25 | | | | 0.250000 | 30 Sep 2023 | | | |
| | | 3,000,000.000 | Local | 99.920611 | 2,997,618.33 | 98.675781 | 2,960,273.43 | -37,344.90 | 0.93 |
| | | | Base | 99.920611 | 2,997,618.33 | 98.675781 | 2,960,273.43 | -37,344.90 | 0.93 |
| 91282CDE8 | US TREASURY FRN 10/23 VAR | | | | 0.225091 | 31 Oct 2023 | | | |
| | | 3,000,000.000 | Local | 99.918821 | 2,997,564.64 | 100.130217 | 3,003,906.51 | 6,341.87 | 0.94 |
| | | | Base | 99.918821 | 2,997,564.64 | 100.130217 | 3,003,906.51 | 6,341.87 | 0.94 |
| US DOLLAR Total | | 260,202,151.620 | Local | | | 261,059,580.70 | 258,172,865.76 | -2,886,714.94 | 80.70 |
| Original Face: | | 114,514,553.000 | Base | | | 261,059,580.70 | 258,172,865.76 | -2,886,714.94 | 80.70 |
| FIXED INCOME Total | | 260,202,151.620 | Base | | | 261,059,580.70 | 258,172,865.76 | -2,886,714.94 | 80.70 |
| Original Face: | | 114,514,553.000 | | | | | | | |

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 308,519,921.650 | Base | 309,375,130.31 | | 306,468,885.39 | -2,906,244.92 | 100.00 |
| Original Face: | | 114,514,553.000 | | | | | | |

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----|-----------|-----------|-------|----------|----------|----------|----------|------|------|
| USD | US DOLLAR | 2,330.380 | Local | 1.000000 | 2,330.38 | 1.000000 | 2,330.38 | 0.00 | 0.00 |
| | | | Base | 1.000000 | 2,330.38 | 1.000000 | 2,330.38 | 0.00 | 0.00 |

| | | | | | | | | | |
|------------------------|--|-----------|-------|--|----------|--|----------|------|------|
| US DOLLAR Total | | 2,330.380 | Local | | 2,330.38 | | 2,330.38 | 0.00 | 0.00 |
| | | | Base | | 2,330.38 | | 2,330.38 | 0.00 | 0.00 |

| | | | | | | | | | |
|-------------------|--|-----------|------|--|----------|--|----------|------|------|
| CASH Total | | 2,330.380 | Base | | 2,330.38 | | 2,330.38 | 0.00 | 0.00 |
|-------------------|--|-----------|------|--|----------|--|----------|------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|---|----------------|-------|------------|---------------|-------------|---------------|-----------|------|
| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | | | | 0.035113 | 31 Dec 2030 | | | |
| | | 23,559,773.460 | Local | 100.045373 | 23,570,463.26 | 100.020000 | 23,564,485.41 | -5,977.85 | 0.86 |
| | | | Base | 100.045373 | 23,570,463.26 | 100.020000 | 23,564,485.41 | -5,977.85 | 0.86 |

| | | | | | | | | | |
|------------------------|--|----------------|-------|--|---------------|--|---------------|-----------|------|
| US DOLLAR Total | | 23,559,773.460 | Local | | 23,570,463.26 | | 23,564,485.41 | -5,977.85 | 0.86 |
| | | | Base | | 23,570,463.26 | | 23,564,485.41 | -5,977.85 | 0.86 |

| | | | | | | | | | |
|------------------------------|--|----------------|------|--|---------------|--|---------------|-----------|------|
| CASH EQUIVALENT Total | | 23,559,773.460 | Base | | 23,570,463.26 | | 23,564,485.41 | -5,977.85 | 0.86 |
|------------------------------|--|----------------|------|--|---------------|--|---------------|-----------|------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|------------------------------|------------|-------|-----------|------------|-----------|--------------|--------------|------|
| 001055102 | AFLAC INC COMMON STOCK USD.1 | | | | | | | | |
| | | 43,003.000 | Local | 21.168361 | 910,303.04 | 62.820000 | 2,701,448.46 | 1,791,145.42 | 0.10 |
| | | | Base | 21.168361 | 910,303.04 | 62.820000 | 2,701,448.46 | 1,791,145.42 | 0.10 |

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 00130H105 | AES CORP COMMON STOCK USD.01 | | | | | | | | |
| | 47,109.000 | Local | 19.641969 | 925,313.53 | 22.180000 | 1,044,877.62 | 119,564.09 | 0.04 | |
| | | Base | 19.641969 | 925,313.53 | 22.180000 | 1,044,877.62 | 119,564.09 | 0.04 | |
| 00206R102 | AT+T INC COMMON STOCK USD1.0 | | | | | | | | |
| | 504,576.000 | Local | 34.032796 | 17,172,132.21 | 25.500000 | 12,866,688.00 | -4,305,444.21 | 0.47 | |
| | | Base | 34.032796 | 17,172,132.21 | 25.500000 | 12,866,688.00 | -4,305,444.21 | 0.47 | |
| 002824100 | ABBOTT LABORATORIES COMMON STOCK | | | | | | | | |
| | 124,944.000 | Local | 34.325872 | 4,288,811.77 | 127.460000 | 15,925,362.24 | 11,636,550.47 | 0.58 | |
| | | Base | 34.325872 | 4,288,811.77 | 127.460000 | 15,925,362.24 | 11,636,550.47 | 0.58 | |
| 00287Y109 | ABBVIE INC COMMON STOCK USD.01 | | | | | | | | |
| | 124,916.000 | Local | 44.996103 | 5,620,733.25 | 136.890000 | 17,099,751.24 | 11,479,017.99 | 0.62 | |
| | | Base | 44.996103 | 5,620,733.25 | 136.890000 | 17,099,751.24 | 11,479,017.99 | 0.62 | |
| 003654100 | ABIOMED INC COMMON STOCK USD.01 | | | | | | | | |
| | 3,214.000 | Local | 364.411170 | 1,171,217.50 | 295.870000 | 950,926.18 | -220,291.32 | 0.03 | |
| | | Base | 364.411170 | 1,171,217.50 | 295.870000 | 950,926.18 | -220,291.32 | 0.03 | |
| 00507V109 | ACTIVISION BLIZZARD INC COMMON STOCK USD.000001 | | | | | | | | |
| | 55,035.000 | Local | 39.952462 | 2,198,783.74 | 79.010000 | 4,348,315.35 | 2,149,531.61 | 0.16 | |
| | | Base | 39.952462 | 2,198,783.74 | 79.010000 | 4,348,315.35 | 2,149,531.61 | 0.16 | |
| 00724F101 | ADOBE INC COMMON STOCK USD.0001 | | | | | | | | |
| | 33,619.000 | Local | 66.345614 | 2,230,473.19 | 534.300000 | 17,962,631.70 | 15,732,158.51 | 0.66 | |
| | | Base | 66.345614 | 2,230,473.19 | 534.300000 | 17,962,631.70 | 15,732,158.51 | 0.66 | |
| 00751Y106 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | | | | | | | | |
| | 4,451.000 | Local | 157.992842 | 703,226.14 | 231.510000 | 1,030,451.01 | 327,224.87 | 0.04 | |
| | | Base | 157.992842 | 703,226.14 | 231.510000 | 1,030,451.01 | 327,224.87 | 0.04 | |
| 007903107 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | | | | | | | | |
| | 85,328.000 | Local | 25.332033 | 2,161,531.70 | 114.250000 | 9,748,724.00 | 7,587,192.30 | 0.36 | |
| | | Base | 25.332033 | 2,161,531.70 | 114.250000 | 9,748,724.00 | 7,587,192.30 | 0.36 | |
| 00846U101 | AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | 21,390.000 | Local | 36.065532 | 771,441.72 | 139.320000 | 2,980,054.80 | 2,208,613.08 | 0.11 | |
| | | Base | 36.065532 | 771,441.72 | 139.320000 | 2,980,054.80 | 2,208,613.08 | 0.11 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 009158106 | AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 15,641.000 | Local 89.099834 | 1,393,610.50 | 282.120000 | 4,412,638.92 | 3,019,028.42 | 0.16 |
| | | | Base 89.099834 | 1,393,610.50 | 282.120000 | 4,412,638.92 | 3,019,028.42 | 0.16 |
| 00971T101 | AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,480.000 | Local 48.963721 | 562,103.52 | 114.550000 | 1,315,034.00 | 752,930.48 | 0.05 |
| | | | Base 48.963721 | 562,103.52 | 114.550000 | 1,315,034.00 | 752,930.48 | 0.05 |
| 011659109 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 8,853.000 | Local 63.735609 | 564,251.35 | 54.740000 | 484,613.22 | -79,638.13 | 0.02 |
| | | | Base 63.735609 | 564,251.35 | 54.740000 | 484,613.22 | -79,638.13 | 0.02 |
| 012653101 | ALBEMARLE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 8,265.000 | Local 93.066069 | 769,191.06 | 220.740000 | 1,824,416.10 | 1,055,225.04 | 0.07 |
| | | | Base 93.066069 | 769,191.06 | 220.740000 | 1,824,416.10 | 1,055,225.04 | 0.07 |
| 015271109 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | | | | | | | |
| | | 9,963.000 | Local 134.346202 | 1,338,491.21 | 194.840000 | 1,941,190.92 | 602,699.71 | 0.07 |
| | | | Base 134.346202 | 1,338,491.21 | 194.840000 | 1,941,190.92 | 602,699.71 | 0.07 |
| 016255101 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | | | | | | | |
| | | 5,181.000 | Local 180.523109 | 935,290.23 | 494.960000 | 2,564,387.76 | 1,629,097.53 | 0.09 |
| | | | Base 180.523109 | 935,290.23 | 494.960000 | 2,564,387.76 | 1,629,097.53 | 0.09 |
| 018802108 | ALLIANT ENERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | | 17,689.000 | Local 41.721164 | 738,005.67 | 59.860000 | 1,058,863.54 | 320,857.87 | 0.04 |
| | | | Base 41.721164 | 738,005.67 | 59.860000 | 1,058,863.54 | 320,857.87 | 0.04 |
| 020002101 | ALLSTATE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 20,255.000 | Local 44.060624 | 892,447.93 | 120.670000 | 2,444,170.85 | 1,551,722.92 | 0.09 |
| | | | Base 44.060624 | 892,447.93 | 120.670000 | 2,444,170.85 | 1,551,722.92 | 0.09 |
| 02079K107 | ALPHABET INC CL C COMMON STOCK USD.001 | | | | | | | |
| | | 19,756.000 | Local 429.022230 | 8,475,763.17 | 2,713.970000 | 53,617,191.32 | 45,141,428.15 | 1.96 |
| | | | Base 429.022230 | 8,475,763.17 | 2,713.970000 | 53,617,191.32 | 45,141,428.15 | 1.96 |
| 02079K305 | ALPHABET INC CL A COMMON STOCK USD.001 | | | | | | | |
| | | 21,254.000 | Local 434.861477 | 9,242,545.84 | 2,706.070000 | 57,514,811.78 | 48,272,265.94 | 2.10 |
| | | | Base 434.861477 | 9,242,545.84 | 2,706.070000 | 57,514,811.78 | 48,272,265.94 | 2.10 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 02209S103 | ALTRIA GROUP INC COMMON STOCK USD.333 | | | | | | | |
| | | 129,800.000 | Local 20.936941 | 2,717,614.91 | 50.880000 | 6,604,224.00 | 3,886,609.09 | 0.24 |
| | | | Base 20.936941 | 2,717,614.91 | 50.880000 | 6,604,224.00 | 3,886,609.09 | 0.24 |
| 023135106 | AMAZON.COM INC COMMON STOCK USD.01 | | | | | | | |
| | | 30,817.000 | Local 502.911798 | 15,498,232.87 | 2,991.470000 | 92,188,130.99 | 76,689,898.12 | 3.37 |
| | | | Base 502.911798 | 15,498,232.87 | 2,991.470000 | 92,188,130.99 | 76,689,898.12 | 3.37 |
| 023608102 | AMEREN CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | | 18,201.000 | Local 45.246707 | 823,535.32 | 88.740000 | 1,615,156.74 | 791,621.42 | 0.06 |
| | | | Base 45.246707 | 823,535.32 | 88.740000 | 1,615,156.74 | 791,621.42 | 0.06 |
| 02376R102 | AMERICAN AIRLINES GROUP INC COMMON STOCK | | | | | | | |
| | | 45,752.000 | Local 20.578494 | 941,507.27 | 16.470000 | 753,535.44 | -187,971.83 | 0.03 |
| | | | Base 20.578494 | 941,507.27 | 16.470000 | 753,535.44 | -187,971.83 | 0.03 |
| 025537101 | AMERICAN ELECTRIC POWER COMMON STOCK USD6.5 | | | | | | | |
| | | 35,587.000 | Local 43.799289 | 1,558,685.31 | 90.400000 | 3,217,064.80 | 1,658,379.49 | 0.12 |
| | | | Base 43.799289 | 1,558,685.31 | 90.400000 | 3,217,064.80 | 1,658,379.49 | 0.12 |
| 025816109 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | | | | | | | |
| | | 44,330.000 | Local 49.494620 | 2,194,096.52 | 179.820000 | 7,971,420.60 | 5,777,324.08 | 0.29 |
| | | | Base 49.494620 | 2,194,096.52 | 179.820000 | 7,971,420.60 | 5,777,324.08 | 0.29 |
| 026874784 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | | | | | | | |
| | | 58,668.000 | Local 101.632043 | 5,962,548.71 | 57.750000 | 3,388,077.00 | -2,574,471.71 | 0.12 |
| | | | Base 101.632043 | 5,962,548.71 | 57.750000 | 3,388,077.00 | -2,574,471.71 | 0.12 |
| 03027X100 | AMERICAN TOWER CORP REIT USD.01 | | | | | | | |
| | | 32,179.000 | Local 79.416463 | 2,555,542.35 | 251.500000 | 8,093,018.50 | 5,537,476.15 | 0.30 |
| | | | Base 79.416463 | 2,555,542.35 | 251.500000 | 8,093,018.50 | 5,537,476.15 | 0.30 |
| 030420103 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | | | | | | | |
| | | 12,827.000 | Local 74.957666 | 961,481.98 | 160.800000 | 2,062,581.60 | 1,101,099.62 | 0.08 |
| | | | Base 74.957666 | 961,481.98 | 160.800000 | 2,062,581.60 | 1,101,099.62 | 0.08 |
| 03073E105 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | | | | | | | |
| | | 10,571.000 | Local 34.424673 | 363,903.22 | 136.200000 | 1,439,770.20 | 1,075,866.98 | 0.05 |
| | | | Base 34.424673 | 363,903.22 | 136.200000 | 1,439,770.20 | 1,075,866.98 | 0.05 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

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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 |
| 03076C106 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | 7,906.000 | Local | 46.743858 | 369,556.94 | 304.310000 | 2,405,874.86 | 2,036,317.92 | 0.09 | |
| | | Base | 46.743858 | 369,556.94 | 304.310000 | 2,405,874.86 | 2,036,317.92 | 0.09 | |
| 031100100 | AMETEK INC COMMON STOCK USD.01 | | | | | | | | |
| | 16,345.000 | Local | 52.024412 | 850,339.02 | 136.770000 | 2,235,505.65 | 1,385,166.63 | 0.08 | |
| | | Base | 52.024412 | 850,339.02 | 136.770000 | 2,235,505.65 | 1,385,166.63 | 0.08 | |
| 031162100 | AMGEN INC COMMON STOCK USD.0001 | | | | | | | | |
| | 39,799.000 | Local | 76.554728 | 3,046,801.63 | 227.140000 | 9,039,944.86 | 5,993,143.23 | 0.33 | |
| | | Base | 76.554728 | 3,046,801.63 | 227.140000 | 9,039,944.86 | 5,993,143.23 | 0.33 | |
| 032095101 | AMPHENOL CORP CL A COMMON STOCK USD.001 | | | | | | | | |
| | 42,256.000 | Local | 15.158818 | 640,551.01 | 79.590000 | 3,363,155.04 | 2,722,604.03 | 0.12 | |
| | | Base | 15.158818 | 640,551.01 | 79.590000 | 3,363,155.04 | 2,722,604.03 | 0.12 | |
| 032654105 | ANALOG DEVICES INC COMMON STOCK USD.167 | | | | | | | | |
| | 37,972.000 | Local | 65.854710 | 2,500,635.06 | 163.970000 | 6,226,268.84 | 3,725,633.78 | 0.23 | |
| | | Base | 65.854710 | 2,500,635.06 | 163.970000 | 6,226,268.84 | 3,725,633.78 | 0.23 | |
| 03662Q105 | ANSYS INC COMMON STOCK USD.01 | | | | | | | | |
| | 6,165.000 | Local | 143.681121 | 885,794.11 | 340.010000 | 2,096,161.65 | 1,210,367.54 | 0.08 | |
| | | Base | 143.681121 | 885,794.11 | 340.010000 | 2,096,161.65 | 1,210,367.54 | 0.08 | |
| 036752103 | ANTHEM INC COMMON STOCK USD.01 | | | | | | | | |
| | 17,149.000 | Local | 80.776236 | 1,385,231.67 | 440.990000 | 7,562,537.51 | 6,177,305.84 | 0.28 | |
| | | Base | 80.776236 | 1,385,231.67 | 440.990000 | 7,562,537.51 | 6,177,305.84 | 0.28 | |
| 03743Q108 | APA CORP COMMON STOCK USD.625 | | | | | | | | |
| | 25,668.000 | Local | 62.362461 | 1,600,719.64 | 33.210000 | 852,434.28 | -748,285.36 | 0.03 | |
| | | Base | 62.362461 | 1,600,719.64 | 33.210000 | 852,434.28 | -748,285.36 | 0.03 | |
| 037833100 | APPLE INC COMMON STOCK USD.00001 | | | | | | | | |
| | 1,101,297.000 | Local | 11.581971 | 12,755,190.12 | 174.780000 | 192,484,689.66 | 179,729,499.54 | 7.03 | |
| | | Base | 11.581971 | 12,755,190.12 | 174.780000 | 192,484,689.66 | 179,729,499.54 | 7.03 | |
| 038222105 | APPLIED MATERIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | 63,800.000 | Local | 25.144964 | 1,604,248.70 | 138.180000 | 8,815,884.00 | 7,211,635.30 | 0.32 | |
| | | Base | 25.144964 | 1,604,248.70 | 138.180000 | 8,815,884.00 | 7,211,635.30 | 0.32 | |

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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STATE STREET

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 039483102 | ARCHER DANIELS MIDLAND CO COMMON STOCK | 39,529.000 | Local 26.378547 | 1,042,717.60 | 75.000000 | 2,964,675.00 | 1,921,957.40 | 0.11 |
| | | | Base 26.378547 | 1,042,717.60 | 75.000000 | 2,964,675.00 | 1,921,957.40 | 0.11 |
| 040413106 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 15,849.000 | Local 73.007862 | 1,157,101.61 | 124.310000 | 1,970,189.19 | 813,087.58 | 0.07 |
| | | | Base 73.007862 | 1,157,101.61 | 124.310000 | 1,970,189.19 | 813,087.58 | 0.07 |
| 04621X108 | ASSURANT INC COMMON STOCK USD.01 | 4,025.000 | Local 69.574248 | 280,036.35 | 152.510000 | 613,852.75 | 333,816.40 | 0.02 |
| | | | Base 69.574248 | 280,036.35 | 152.510000 | 613,852.75 | 333,816.40 | 0.02 |
| 046353108 | ASTRAZENECA PLC SPONS ADR ADR | 35,885.000 | Local 58.150000 | 2,086,712.75 | 58.210000 | 2,088,865.85 | 2,153.10 | 0.08 |
| | | | Base 58.150000 | 2,086,712.75 | 58.210000 | 2,088,865.85 | 2,153.10 | 0.08 |
| 049560105 | ATMOS ENERGY CORP COMMON STOCK | 9,357.000 | Local 97.890340 | 915,959.91 | 107.220000 | 1,003,257.54 | 87,297.63 | 0.04 |
| | | | Base 97.890340 | 915,959.91 | 107.220000 | 1,003,257.54 | 87,297.63 | 0.04 |
| 052769106 | AUTODESK INC COMMON STOCK USD.01 | 15,534.000 | Local 58.011195 | 901,145.91 | 249.790000 | 3,880,237.86 | 2,979,091.95 | 0.14 |
| | | | Base 58.011195 | 901,145.91 | 249.790000 | 3,880,237.86 | 2,979,091.95 | 0.14 |
| 053015103 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 29,774.000 | Local 48.905631 | 1,456,116.27 | 206.170000 | 6,138,505.58 | 4,682,389.31 | 0.22 |
| | | | Base 48.905631 | 1,456,116.27 | 206.170000 | 6,138,505.58 | 4,682,389.31 | 0.22 |
| 053332102 | AUTOZONE INC COMMON STOCK USD.01 | 1,481.000 | Local 268.107792 | 397,067.64 | 1,986.350000 | 2,941,784.35 | 2,544,716.71 | 0.11 |
| | | | Base 268.107792 | 397,067.64 | 1,986.350000 | 2,941,784.35 | 2,544,716.71 | 0.11 |
| 053484101 | AVALONBAY COMMUNITIES INC REIT USD.01 | 9,874.000 | Local 138.762325 | 1,370,139.20 | 244.230000 | 2,411,527.02 | 1,041,387.82 | 0.09 |
| | | | Base 138.762325 | 1,370,139.20 | 244.230000 | 2,411,527.02 | 1,041,387.82 | 0.09 |
| 053611109 | AVERY DENNISON CORP COMMON STOCK USD1.0 | 5,850.000 | Local 57.267320 | 335,013.82 | 205.420000 | 1,201,707.00 | 866,693.18 | 0.04 |
| | | | Base 57.267320 | 335,013.82 | 205.420000 | 1,201,707.00 | 866,693.18 | 0.04 |

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Holdings

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|-----------|---|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 05722G100 | BAKER HUGHES CO COMMON STOCK USD.0001 | | | | | | | |
| | | 61,760.000 | Local 37.159948 | 2,294,998.39 | 27.440000 | 1,694,694.40 | -600,303.99 | 0.06 |
| | | | Base 37.159948 | 2,294,998.39 | 27.440000 | 1,694,694.40 | -600,303.99 | 0.06 |
| 058498106 | BALL CORP COMMON STOCK | | | | | | | |
| | | 22,886.000 | Local 20.946206 | 479,374.87 | 97.100000 | 2,222,230.60 | 1,742,855.73 | 0.08 |
| | | | Base 20.946206 | 479,374.87 | 97.100000 | 2,222,230.60 | 1,742,855.73 | 0.08 |
| 060505104 | BANK OF AMERICA CORP COMMON STOCK USD.01 | | | | | | | |
| | | 508,886.000 | Local 24.229639 | 12,330,123.91 | 46.140000 | 23,480,000.04 | 11,149,876.13 | 0.86 |
| | | | Base 24.229639 | 12,330,123.91 | 46.140000 | 23,480,000.04 | 11,149,876.13 | 0.86 |
| 064058100 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | | | | | | |
| | | 53,683.000 | Local 36.033437 | 1,934,383.02 | 59.260000 | 3,181,254.58 | 1,246,871.56 | 0.12 |
| | | | Base 36.033437 | 1,934,383.02 | 59.260000 | 3,181,254.58 | 1,246,871.56 | 0.12 |
| 070830104 | BATH + BODY WORKS INC COMMON STOCK USD.5 | | | | | | | |
| | | 18,680.000 | Local 29.626787 | 553,428.38 | 56.070000 | 1,047,387.60 | 493,959.22 | 0.04 |
| | | | Base 29.626787 | 553,428.38 | 56.070000 | 1,047,387.60 | 493,959.22 | 0.04 |
| 071813109 | BAXTER INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | |
| | | 35,378.000 | Local 36.688235 | 1,297,956.37 | 85.440000 | 3,022,696.32 | 1,724,739.95 | 0.11 |
| | | | Base 36.688235 | 1,297,956.37 | 85.440000 | 3,022,696.32 | 1,724,739.95 | 0.11 |
| 075887109 | BECTON DICKINSON AND CO COMMON STOCK USD1.0 | | | | | | | |
| | | 20,292.000 | Local 144.092766 | 2,923,930.40 | 254.140000 | 5,157,008.88 | 2,233,078.48 | 0.19 |
| | | | Base 144.092766 | 2,923,930.40 | 254.140000 | 5,157,008.88 | 2,233,078.48 | 0.19 |
| 084423102 | WR BERKLEY CORP COMMON STOCK USD.2 | | | | | | | |
| | | 9,860.000 | Local 69.002199 | 680,361.68 | 84.500000 | 833,170.00 | 152,808.32 | 0.03 |
| | | | Base 69.002199 | 680,361.68 | 84.500000 | 833,170.00 | 152,808.32 | 0.03 |
| 084670702 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | | | | | | | |
| | | 129,402.000 | Local 98.723904 | 12,775,070.58 | 313.020000 | 40,505,414.04 | 27,730,343.46 | 1.48 |
| | | | Base 98.723904 | 12,775,070.58 | 313.020000 | 40,505,414.04 | 27,730,343.46 | 1.48 |
| 086516101 | BEST BUY CO INC COMMON STOCK USD.1 | | | | | | | |
| | | 15,641.000 | Local 36.179113 | 565,877.51 | 99.280000 | 1,552,838.48 | 986,960.97 | 0.06 |
| | | | Base 36.179113 | 565,877.51 | 99.280000 | 1,552,838.48 | 986,960.97 | 0.06 |

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 090572207 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | | | | | | | |
| | | 1,526.000 | Local 462.037706 | 705,069.54 | 599.730000 | 915,187.98 | 210,118.44 | 0.03 |
| | | | Base 462.037706 | 705,069.54 | 599.730000 | 915,187.98 | 210,118.44 | 0.03 |
| 09062X103 | BIOGEN INC COMMON STOCK USD.0005 | | | | | | | |
| | | 10,379.000 | Local 107.787065 | 1,118,721.95 | 226.000000 | 2,345,654.00 | 1,226,932.05 | 0.09 |
| | | | Base 107.787065 | 1,118,721.95 | 226.000000 | 2,345,654.00 | 1,226,932.05 | 0.09 |
| 09073M104 | BIO TECHNE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 2,776.000 | Local 509.973073 | 1,415,685.25 | 376.410000 | 1,044,914.16 | -370,771.09 | 0.04 |
| | | | Base 509.973073 | 1,415,685.25 | 376.410000 | 1,044,914.16 | -370,771.09 | 0.04 |
| 09247X101 | BLACKROCK INC COMMON STOCK USD.01 | | | | | | | |
| | | 10,090.000 | Local 312.158292 | 3,149,677.17 | 822.940000 | 8,303,464.60 | 5,153,787.43 | 0.30 |
| | | | Base 312.158292 | 3,149,677.17 | 822.940000 | 8,303,464.60 | 5,153,787.43 | 0.30 |
| 097023105 | BOEING CO/THE COMMON STOCK USD5.0 | | | | | | | |
| | | 39,034.000 | Local 90.296685 | 3,524,640.79 | 200.240000 | 7,816,168.16 | 4,291,527.37 | 0.29 |
| | | | Base 90.296685 | 3,524,640.79 | 200.240000 | 7,816,168.16 | 4,291,527.37 | 0.29 |
| 09857L108 | BOOKING HOLDINGS INC COMMON STOCK USD.008 | | | | | | | |
| | | 2,901.000 | Local 463.228583 | 1,343,826.12 | 2,456.130000 | 7,125,233.13 | 5,781,407.01 | 0.26 |
| | | | Base 463.228583 | 1,343,826.12 | 2,456.130000 | 7,125,233.13 | 5,781,407.01 | 0.26 |
| 099724106 | BORGWARNER INC COMMON STOCK USD.01 | | | | | | | |
| | | 16,942.000 | Local 34.953321 | 592,179.16 | 43.850000 | 742,906.70 | 150,727.54 | 0.03 |
| | | | Base 34.953321 | 592,179.16 | 43.850000 | 742,906.70 | 150,727.54 | 0.03 |
| 101121101 | BOSTON PROPERTIES INC REIT USD.01 | | | | | | | |
| | | 10,043.000 | Local 94.202575 | 946,076.46 | 112.080000 | 1,125,619.44 | 179,542.98 | 0.04 |
| | | | Base 94.202575 | 946,076.46 | 112.080000 | 1,125,619.44 | 179,542.98 | 0.04 |
| 101137107 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | | | | | | | |
| | | 100,688.000 | Local 19.979654 | 2,011,711.39 | 42.900000 | 4,319,515.20 | 2,307,803.81 | 0.16 |
| | | | Base 19.979654 | 2,011,711.39 | 42.900000 | 4,319,515.20 | 2,307,803.81 | 0.16 |
| 110122108 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | | | | | | | |
| | | 156,837.000 | Local 47.253183 | 7,411,047.39 | 64.890000 | 10,177,152.93 | 2,766,105.54 | 0.37 |
| | | | Base 47.253183 | 7,411,047.39 | 64.890000 | 10,177,152.93 | 2,766,105.54 | 0.37 |

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| 11133T103 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | | | | | | | |
| | | 8,237.000 | Local 117.095232 | 964,513.43 | 159.220000 | 1,311,495.14 | 346,981.71 | 0.05 |
| | | | Base 117.095232 | 964,513.43 | 159.220000 | 1,311,495.14 | 346,981.71 | 0.05 |
| 11135F101 | BROADCOM INC COMMON STOCK | | | | | | | |
| | | 29,084.000 | Local 200.821512 | 5,840,692.86 | 585.880000 | 17,039,733.92 | 11,199,041.06 | 0.62 |
| | | | Base 200.821512 | 5,840,692.86 | 585.880000 | 17,039,733.92 | 11,199,041.06 | 0.62 |
| 115236101 | BROWN + BROWN INC COMMON STOCK USD.1 | | | | | | | |
| | | 16,563.000 | Local 57.456839 | 951,657.63 | 66.280000 | 1,097,795.64 | 146,138.01 | 0.04 |
| | | | Base 57.456839 | 951,657.63 | 66.280000 | 1,097,795.64 | 146,138.01 | 0.04 |
| 115637209 | BROWN FORMAN CORP CLASS B COMMON STOCK USD.15 | | | | | | | |
| | | 12,911.000 | Local 28.280457 | 365,128.98 | 67.430000 | 870,588.73 | 505,459.75 | 0.03 |
| | | | Base 28.280457 | 365,128.98 | 67.430000 | 870,588.73 | 505,459.75 | 0.03 |
| 12503M108 | CBOE GLOBAL MARKETS INC COMMON STOCK | | | | | | | |
| | | 7,535.000 | Local 85.858100 | 646,940.78 | 118.530000 | 893,123.55 | 246,182.77 | 0.03 |
| | | | Base 85.858100 | 646,940.78 | 118.530000 | 893,123.55 | 246,182.77 | 0.03 |
| 12504L109 | CBRE GROUP INC A COMMON STOCK USD.01 | | | | | | | |
| | | 23,647.000 | Local 28.515515 | 674,306.38 | 101.340000 | 2,396,386.98 | 1,722,080.60 | 0.09 |
| | | | Base 28.515515 | 674,306.38 | 101.340000 | 2,396,386.98 | 1,722,080.60 | 0.09 |
| 12514G108 | CDW CORP/DE COMMON STOCK USD.01 | | | | | | | |
| | | 9,590.000 | Local 121.850054 | 1,168,542.02 | 189.050000 | 1,812,989.50 | 644,447.48 | 0.07 |
| | | | Base 121.850054 | 1,168,542.02 | 189.050000 | 1,812,989.50 | 644,447.48 | 0.07 |
| 125269100 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 15,154.000 | Local 28.116464 | 426,076.90 | 68.870000 | 1,043,655.98 | 617,579.08 | 0.04 |
| | | | Base 28.116464 | 426,076.90 | 68.870000 | 1,043,655.98 | 617,579.08 | 0.04 |
| 12541W209 | C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1 | | | | | | | |
| | | 9,184.000 | Local 56.136226 | 515,555.10 | 104.650000 | 961,105.60 | 445,550.50 | 0.04 |
| | | | Base 56.136226 | 515,555.10 | 104.650000 | 961,105.60 | 445,550.50 | 0.04 |
| 125523100 | CIGNA CORP COMMON STOCK USD.01 | | | | | | | |
| | | 23,418.000 | Local 75.463571 | 1,767,205.90 | 230.460000 | 5,396,912.28 | 3,629,706.38 | 0.20 |
| | | | Base 75.463571 | 1,767,205.90 | 230.460000 | 5,396,912.28 | 3,629,706.38 | 0.20 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 12572Q105 | CME GROUP INC COMMON STOCK USD.01 | 25,394.000 | Local 102.978106 | 2,615,026.03 | 229.500000 | 5,827,923.00 | 3,212,896.97 | 0.21 |
| | | | Base 102.978106 | 2,615,026.03 | 229.500000 | 5,827,923.00 | 3,212,896.97 | 0.21 |
| 125896100 | CMS ENERGY CORP COMMON STOCK USD.01 | 20,469.000 | Local 25.369703 | 519,292.45 | 64.380000 | 1,317,794.22 | 798,501.77 | 0.05 |
| | | | Base 25.369703 | 519,292.45 | 64.380000 | 1,317,794.22 | 798,501.77 | 0.05 |
| 126408103 | CSX CORP COMMON STOCK USD1.0 | 156,720.000 | Local 6.162394 | 965,770.32 | 34.220000 | 5,362,958.40 | 4,397,188.08 | 0.20 |
| | | | Base 6.162394 | 965,770.32 | 34.220000 | 5,362,958.40 | 4,397,188.08 | 0.20 |
| 126650100 | CVS HEALTH CORP COMMON STOCK USD.01 | 93,274.000 | Local 48.196650 | 4,495,494.29 | 106.510000 | 9,934,613.74 | 5,439,119.45 | 0.36 |
| | | | Base 48.196650 | 4,495,494.29 | 106.510000 | 9,934,613.74 | 5,439,119.45 | 0.36 |
| 127097103 | COTERRA ENERGY INC COMMON STOCK USD.1 | 57,486.000 | Local 19.803280 | 1,138,411.33 | 21.900000 | 1,258,943.40 | 120,532.07 | 0.05 |
| | | | Base 19.803280 | 1,138,411.33 | 21.900000 | 1,258,943.40 | 120,532.07 | 0.05 |
| 127387108 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 19,582.000 | Local 42.898458 | 840,037.60 | 152.140000 | 2,979,205.48 | 2,139,167.88 | 0.11 |
| | | | Base 42.898458 | 840,037.60 | 152.140000 | 2,979,205.48 | 2,139,167.88 | 0.11 |
| 12769G100 | CAESARS ENTERTAINMENT INC COMMON STOCK | 15,104.000 | Local 88.365556 | 1,334,673.36 | 76.140000 | 1,150,018.56 | -184,654.80 | 0.04 |
| | | | Base 88.365556 | 1,334,673.36 | 76.140000 | 1,150,018.56 | -184,654.80 | 0.04 |
| 134429109 | CAMPBELL SOUP CO COMMON STOCK USD.0375 | 14,302.000 | Local 39.469841 | 564,497.67 | 44.120000 | 631,004.24 | 66,506.57 | 0.02 |
| | | | Base 39.469841 | 564,497.67 | 44.120000 | 631,004.24 | 66,506.57 | 0.02 |
| 14040H105 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | 30,074.000 | Local 59.257126 | 1,782,098.80 | 146.730000 | 4,412,758.02 | 2,630,659.22 | 0.16 |
| | | | Base 59.257126 | 1,782,098.80 | 146.730000 | 4,412,758.02 | 2,630,659.22 | 0.16 |
| 14149Y108 | CARDINAL HEALTH INC COMMON STOCK | 19,910.000 | Local 43.391576 | 863,926.28 | 51.570000 | 1,026,758.70 | 162,832.42 | 0.04 |
| | | | Base 43.391576 | 863,926.28 | 51.570000 | 1,026,758.70 | 162,832.42 | 0.04 |

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STATE STREET

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 143130102 | CARMAX INC COMMON STOCK USD.5 | | | | | | | |
| | | 11,454.000 | Local 29.426535 | 337,051.53 | 111.170000 | 1,273,341.18 | 936,289.65 | 0.05 |
| | | | Base 29.426535 | 337,051.53 | 111.170000 | 1,273,341.18 | 936,289.65 | 0.05 |
| 143658300 | CARNIVAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 56,842.000 | Local 29.354407 | 1,668,563.18 | 19.810000 | 1,126,040.02 | -542,523.16 | 0.04 |
| | | | Base 29.354407 | 1,668,563.18 | 19.810000 | 1,126,040.02 | -542,523.16 | 0.04 |
| 14448C104 | CARRIER GLOBAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 61,232.000 | Local 14.113805 | 864,216.49 | 47.680000 | 2,919,541.76 | 2,055,325.27 | 0.11 |
| | | | Base 14.113805 | 864,216.49 | 47.680000 | 2,919,541.76 | 2,055,325.27 | 0.11 |
| 148806102 | CATALENT INC COMMON STOCK USD.01 | | | | | | | |
| | | 12,096.000 | Local 86.010966 | 1,040,388.64 | 103.930000 | 1,257,137.28 | 216,748.64 | 0.05 |
| | | | Base 86.010966 | 1,040,388.64 | 103.930000 | 1,257,137.28 | 216,748.64 | 0.05 |
| 149123101 | CATERPILLAR INC COMMON STOCK USD1.0 | | | | | | | |
| | | 38,222.000 | Local 67.770969 | 2,590,341.96 | 201.560000 | 7,704,026.32 | 5,113,684.36 | 0.28 |
| | | | Base 67.770969 | 2,590,341.96 | 201.560000 | 7,704,026.32 | 5,113,684.36 | 0.28 |
| 150870103 | CELANESE CORP COMMON STOCK USD.0001 | | | | | | | |
| | | 7,693.000 | Local 86.028842 | 661,819.88 | 155.710000 | 1,197,877.03 | 536,057.15 | 0.04 |
| | | | Base 86.028842 | 661,819.88 | 155.710000 | 1,197,877.03 | 536,057.15 | 0.04 |
| 15135B101 | CENTENE CORP COMMON STOCK USD.001 | | | | | | | |
| | | 41,230.000 | Local 51.547379 | 2,125,298.43 | 77.760000 | 3,206,044.80 | 1,080,746.37 | 0.12 |
| | | | Base 51.547379 | 2,125,298.43 | 77.760000 | 3,206,044.80 | 1,080,746.37 | 0.12 |
| 15189T107 | CENTERPOINT ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 44,434.000 | Local 20.891716 | 928,302.52 | 28.360000 | 1,260,148.24 | 331,845.72 | 0.05 |
| | | | Base 20.891716 | 928,302.52 | 28.360000 | 1,260,148.24 | 331,845.72 | 0.05 |
| 15677J108 | CERIDIAN HCM HOLDING INC COMMON STOCK USD.01 | | | | | | | |
| | | 9,623.000 | Local 115.560926 | 1,112,042.79 | 75.820000 | 729,615.86 | -382,426.93 | 0.03 |
| | | | Base 115.560926 | 1,112,042.79 | 75.820000 | 729,615.86 | -382,426.93 | 0.03 |
| 156782104 | CERNER CORP COMMON STOCK USD.01 | | | | | | | |
| | | 20,789.000 | Local 35.884994 | 746,013.14 | 91.200000 | 1,895,956.80 | 1,149,943.66 | 0.07 |
| | | | Base 35.884994 | 746,013.14 | 91.200000 | 1,895,956.80 | 1,149,943.66 | 0.07 |

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|-----------|---|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 159864107 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | | | | | | | |
| | | 3,565.000 | Local 368.082202 | 1,312,213.05 | 329.760000 | 1,175,594.40 | -136,618.65 | 0.04 |
| | | | Base 368.082202 | 1,312,213.05 | 329.760000 | 1,175,594.40 | -136,618.65 | 0.04 |
| 16119P108 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | | | | | | | |
| | | 8,740.000 | Local 287.598415 | 2,513,610.15 | 593.340000 | 5,185,791.60 | 2,672,181.45 | 0.19 |
| | | | Base 287.598415 | 2,513,610.15 | 593.340000 | 5,185,791.60 | 2,672,181.45 | 0.19 |
| 166764100 | CHEVRON CORP COMMON STOCK USD.75 | | | | | | | |
| | | 136,208.000 | Local 75.728227 | 10,314,790.29 | 131.330000 | 17,888,196.64 | 7,573,406.35 | 0.65 |
| | | | Base 75.728227 | 10,314,790.29 | 131.330000 | 17,888,196.64 | 7,573,406.35 | 0.65 |
| 169656105 | CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01 | | | | | | | |
| | | 1,987.000 | Local 442.724942 | 879,694.46 | 1,485.580000 | 2,951,847.46 | 2,072,153.00 | 0.11 |
| | | | Base 442.724942 | 879,694.46 | 1,485.580000 | 2,951,847.46 | 2,072,153.00 | 0.11 |
| 171340102 | CHURCH + DWIGHT CO INC COMMON STOCK USD1.0 | | | | | | | |
| | | 17,251.000 | Local 46.816896 | 807,638.27 | 102.650000 | 1,770,815.15 | 963,176.88 | 0.06 |
| | | | Base 46.816896 | 807,638.27 | 102.650000 | 1,770,815.15 | 963,176.88 | 0.06 |
| 172062101 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | | | | | | | |
| | | 10,589.000 | Local 46.240756 | 489,643.36 | 117.830000 | 1,247,701.87 | 758,058.51 | 0.05 |
| | | | Base 46.240756 | 489,643.36 | 117.830000 | 1,247,701.87 | 758,058.51 | 0.05 |
| 17275R102 | CISCO SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | | 298,013.000 | Local 29.582398 | 8,815,939.31 | 55.670000 | 16,590,383.71 | 7,774,444.40 | 0.61 |
| | | | Base 29.582398 | 8,815,939.31 | 55.670000 | 16,590,383.71 | 7,774,444.40 | 0.61 |
| 172908105 | CINTAS CORP COMMON STOCK | | | | | | | |
| | | 6,211.000 | Local 72.570522 | 450,735.51 | 391.530000 | 2,431,792.83 | 1,981,057.32 | 0.09 |
| | | | Base 72.570522 | 450,735.51 | 391.530000 | 2,431,792.83 | 1,981,057.32 | 0.09 |
| 172967424 | CITIGROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 140,206.000 | Local 80.103363 | 11,230,972.12 | 65.120000 | 9,130,214.72 | -2,100,757.40 | 0.33 |
| | | | Base 80.103363 | 11,230,972.12 | 65.120000 | 9,130,214.72 | -2,100,757.40 | 0.33 |
| 174610105 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | |
| | | 30,115.000 | Local 21.031630 | 633,367.54 | 51.470000 | 1,550,019.05 | 916,651.51 | 0.06 |
| | | | Base 21.031630 | 633,367.54 | 51.470000 | 1,550,019.05 | 916,651.51 | 0.06 |

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Holdings

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| 177376100 | CITRIX SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | | 8,812.000 | Local 52.040852 | 458,583.99 | 101.940000 | 898,295.28 | 439,711.29 | 0.03 |
| | | | Base 52.040852 | 458,583.99 | 101.940000 | 898,295.28 | 439,711.29 | 0.03 |
| 189054109 | CLOROX COMPANY COMMON STOCK USD1.0 | | | | | | | |
| | | 8,681.000 | Local 71.036655 | 616,669.20 | 167.860000 | 1,457,192.66 | 840,523.46 | 0.05 |
| | | | Base 71.036655 | 616,669.20 | 167.860000 | 1,457,192.66 | 840,523.46 | 0.05 |
| 191216100 | COCA COLA CO/THE COMMON STOCK USD.25 | | | | | | | |
| | | 274,685.000 | Local 31.167103 | 8,561,135.67 | 61.010000 | 16,758,531.85 | 8,197,396.18 | 0.61 |
| | | | Base 31.167103 | 8,561,135.67 | 61.010000 | 16,758,531.85 | 8,197,396.18 | 0.61 |
| 192446102 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | | | | | | | |
| | | 37,113.000 | Local 27.594881 | 1,024,128.82 | 85.420000 | 3,170,192.46 | 2,146,063.64 | 0.12 |
| | | | Base 27.594881 | 1,024,128.82 | 85.420000 | 3,170,192.46 | 2,146,063.64 | 0.12 |
| 194162103 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | | | | | | | |
| | | 59,554.000 | Local 38.458414 | 2,290,352.39 | 82.450000 | 4,910,227.30 | 2,619,874.91 | 0.18 |
| | | | Base 38.458414 | 2,290,352.39 | 82.450000 | 4,910,227.30 | 2,619,874.91 | 0.18 |
| 20030N101 | COMCAST CORP CLASS A COMMON STOCK USD.01 | | | | | | | |
| | | 322,168.000 | Local 17.398942 | 5,605,382.20 | 49.990000 | 16,105,178.32 | 10,499,796.12 | 0.59 |
| | | | Base 17.398942 | 5,605,382.20 | 49.990000 | 16,105,178.32 | 10,499,796.12 | 0.59 |
| 200340107 | COMERICA INC COMMON STOCK USD5.0 | | | | | | | |
| | | 9,266.000 | Local 46.049985 | 426,699.16 | 92.780000 | 859,699.48 | 433,000.32 | 0.03 |
| | | | Base 46.049985 | 426,699.16 | 92.780000 | 859,699.48 | 433,000.32 | 0.03 |
| 205887102 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | | | | | | | |
| | | 33,894.000 | Local 22.988678 | 779,178.24 | 34.760000 | 1,178,155.44 | 398,977.20 | 0.04 |
| | | | Base 22.988678 | 779,178.24 | 34.760000 | 1,178,155.44 | 398,977.20 | 0.04 |
| 20825C104 | CONOCOPHILLIPS COMMON STOCK USD.01 | | | | | | | |
| | | 93,195.000 | Local 47.340732 | 4,411,919.50 | 88.620000 | 8,258,940.90 | 3,847,021.40 | 0.30 |
| | | | Base 47.340732 | 4,411,919.50 | 88.620000 | 8,258,940.90 | 3,847,021.40 | 0.30 |
| 209115104 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | | | | | | | |
| | | 24,995.000 | Local 55.714116 | 1,392,574.33 | 86.450000 | 2,160,817.75 | 768,243.42 | 0.08 |
| | | | Base 55.714116 | 1,392,574.33 | 86.450000 | 2,160,817.75 | 768,243.42 | 0.08 |

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| 21036P108 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | | | | | | | | |
| | 11,606.000 | Local | 56.776498 | 658,948.04 | 237.750000 | 2,759,326.50 | 2,100,378.46 | 0.10 | |
| | | Base | 56.776498 | 658,948.04 | 237.750000 | 2,759,326.50 | 2,100,378.46 | 0.10 | |
| 216648402 | COOPER COS INC/THE COMMON STOCK USD.1 | | | | | | | | |
| | 3,483.000 | Local | 200.567517 | 698,576.66 | 398.300000 | 1,387,278.90 | 688,702.24 | 0.05 | |
| | | Base | 200.567517 | 698,576.66 | 398.300000 | 1,387,278.90 | 688,702.24 | 0.05 | |
| 217204106 | COPART INC COMMON STOCK | | | | | | | | |
| | 15,077.000 | Local | 62.664344 | 944,790.32 | 129.250000 | 1,948,702.25 | 1,003,911.93 | 0.07 | |
| | | Base | 62.664344 | 944,790.32 | 129.250000 | 1,948,702.25 | 1,003,911.93 | 0.07 | |
| 219350105 | CORNING INC COMMON STOCK USD.5 | | | | | | | | |
| | 54,271.000 | Local | 22.970534 | 1,246,633.84 | 42.040000 | 2,281,552.84 | 1,034,919.00 | 0.08 | |
| | | Base | 22.970534 | 1,246,633.84 | 42.040000 | 2,281,552.84 | 1,034,919.00 | 0.08 | |
| 22052L104 | CORTEVA INC COMMON STOCK USD.01 | | | | | | | | |
| | 51,503.000 | Local | 22.198497 | 1,143,289.19 | 48.080000 | 2,476,264.24 | 1,332,975.05 | 0.09 | |
| | | Base | 22.198497 | 1,143,289.19 | 48.080000 | 2,476,264.24 | 1,332,975.05 | 0.09 | |
| 22160K105 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | | | | | | | | |
| | 31,218.000 | Local | 89.413324 | 2,791,305.14 | 505.130000 | 15,769,148.34 | 12,977,843.20 | 0.58 | |
| | | Base | 89.413324 | 2,791,305.14 | 505.130000 | 15,769,148.34 | 12,977,843.20 | 0.58 | |
| 22822V101 | CROWN CASTLE INTL CORP REIT USD.01 | | | | | | | | |
| | 30,538.000 | Local | 79.369955 | 2,423,799.69 | 182.510000 | 5,573,490.38 | 3,149,690.69 | 0.20 | |
| | | Base | 79.369955 | 2,423,799.69 | 182.510000 | 5,573,490.38 | 3,149,690.69 | 0.20 | |
| 231021106 | CUMMINS INC COMMON STOCK USD2.5 | | | | | | | | |
| | 10,106.000 | Local | 63.453208 | 641,258.12 | 220.880000 | 2,232,213.28 | 1,590,955.16 | 0.08 | |
| | | Base | 63.453208 | 641,258.12 | 220.880000 | 2,232,213.28 | 1,590,955.16 | 0.08 | |
| 23331A109 | DR HORTON INC COMMON STOCK USD.01 | | | | | | | | |
| | 23,030.000 | Local | 29.898350 | 688,558.99 | 89.220000 | 2,054,736.60 | 1,366,177.61 | 0.08 | |
| | | Base | 29.898350 | 688,558.99 | 89.220000 | 2,054,736.60 | 1,366,177.61 | 0.08 | |
| 233331107 | DTE ENERGY COMPANY COMMON STOCK | | | | | | | | |
| | 13,688.000 | Local | 51.420132 | 703,838.77 | 120.430000 | 1,648,445.84 | 944,607.07 | 0.06 | |
| | | Base | 51.420132 | 703,838.77 | 120.430000 | 1,648,445.84 | 944,607.07 | 0.06 | |

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| 23355L106 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | | | | | | | |
| | | 17,823.000 | Local 52.116678 | 928,875.56 | 30.080000 | 536,115.84 | -392,759.72 | 0.02 |
| | | | Base 52.116678 | 928,875.56 | 30.080000 | 536,115.84 | -392,759.72 | 0.02 |
| 235851102 | DANAHER CORP COMMON STOCK USD.01 | | | | | | | |
| | | 44,937.000 | Local 51.585889 | 2,318,115.11 | 285.790000 | 12,842,545.23 | 10,524,430.12 | 0.47 |
| | | | Base 51.585889 | 2,318,115.11 | 285.790000 | 12,842,545.23 | 10,524,430.12 | 0.47 |
| 237194105 | DARDEN RESTAURANTS INC COMMON STOCK | | | | | | | |
| | | 9,170.000 | Local 40.823872 | 374,354.91 | 139.870000 | 1,282,607.90 | 908,252.99 | 0.05 |
| | | | Base 40.823872 | 374,354.91 | 139.870000 | 1,282,607.90 | 908,252.99 | 0.05 |
| 23918K108 | DAVITA INC COMMON STOCK USD.001 | | | | | | | |
| | | 4,608.000 | Local 39.160582 | 180,451.96 | 108.370000 | 499,368.96 | 318,917.00 | 0.02 |
| | | | Base 39.160582 | 180,451.96 | 108.370000 | 499,368.96 | 318,917.00 | 0.02 |
| 244199105 | DEERE + CO COMMON STOCK USD1.0 | | | | | | | |
| | | 19,936.000 | Local 68.235764 | 1,360,348.20 | 376.400000 | 7,503,910.40 | 6,143,562.20 | 0.27 |
| | | | Base 68.235764 | 1,360,348.20 | 376.400000 | 7,503,910.40 | 6,143,562.20 | 0.27 |
| 247361702 | DELTA AIR LINES INC COMMON STOCK USD.0001 | | | | | | | |
| | | 45,222.000 | Local 25.026698 | 1,131,757.34 | 39.690000 | 1,794,861.18 | 663,103.84 | 0.07 |
| | | | Base 25.026698 | 1,131,757.34 | 39.690000 | 1,794,861.18 | 663,103.84 | 0.07 |
| 24906P109 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | | | | | | | |
| | | 15,446.000 | Local 45.971531 | 710,076.27 | 53.420000 | 825,125.32 | 115,049.05 | 0.03 |
| | | | Base 45.971531 | 710,076.27 | 53.420000 | 825,125.32 | 115,049.05 | 0.03 |
| 25179M103 | DEVON ENERGY CORP COMMON STOCK USD.1 | | | | | | | |
| | | 44,487.000 | Local 34.239474 | 1,523,211.46 | 50.570000 | 2,249,707.59 | 726,496.13 | 0.08 |
| | | | Base 34.239474 | 1,523,211.46 | 50.570000 | 2,249,707.59 | 726,496.13 | 0.08 |
| 252131107 | DEXCOM INC COMMON STOCK USD.001 | | | | | | | |
| | | 6,848.000 | Local 405.841310 | 2,779,201.29 | 430.480000 | 2,947,927.04 | 168,725.75 | 0.11 |
| | | | Base 405.841310 | 2,779,201.29 | 430.480000 | 2,947,927.04 | 168,725.75 | 0.11 |
| 25278X109 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | | 12,033.000 | Local 101.965876 | 1,226,955.39 | 126.160000 | 1,518,083.28 | 291,127.89 | 0.06 |
| | | | Base 101.965876 | 1,226,955.39 | 126.160000 | 1,518,083.28 | 291,127.89 | 0.06 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 253868103 | DIGITAL REALTY TRUST INC REIT USD.01 | | | | | | | |
| | | 20,052.000 | Local 107.991615 | 2,165,447.86 | 149.230000 | 2,992,359.96 | 826,912.10 | 0.11 |
| | | | Base 107.991615 | 2,165,447.86 | 149.230000 | 2,992,359.96 | 826,912.10 | 0.11 |
| 254687106 | WALT DISNEY CO/THE COMMON STOCK USD.01 | | | | | | | |
| | | 174,993.000 | Local 56.295892 | 9,851,387.01 | 142.970000 | 25,018,749.21 | 15,167,362.20 | 0.91 |
| | | | Base 56.295892 | 9,851,387.01 | 142.970000 | 25,018,749.21 | 15,167,362.20 | 0.91 |
| 254709108 | DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | |
| | | 20,708.000 | Local 25.175253 | 521,329.14 | 115.750000 | 2,396,951.00 | 1,875,621.86 | 0.09 |
| | | | Base 25.175253 | 521,329.14 | 115.750000 | 2,396,951.00 | 1,875,621.86 | 0.09 |
| 25470F104 | DISCOVERY INC A COMMON STOCK USD.01 | | | | | | | |
| | | 11,955.000 | Local 20.491113 | 244,971.26 | 27.910000 | 333,664.05 | 88,692.79 | 0.01 |
| | | | Base 20.491113 | 244,971.26 | 27.910000 | 333,664.05 | 88,692.79 | 0.01 |
| 25470F302 | DISCOVERY INC C COMMON STOCK USD.01 | | | | | | | |
| | | 21,461.000 | Local 22.737349 | 487,966.25 | 27.350000 | 586,958.35 | 98,992.10 | 0.02 |
| | | | Base 22.737349 | 487,966.25 | 27.350000 | 586,958.35 | 98,992.10 | 0.02 |
| 25470M109 | DISH NETWORK CORP A COMMON STOCK USD.01 | | | | | | | |
| | | 17,643.000 | Local 54.984759 | 970,096.11 | 31.400000 | 553,990.20 | -416,105.91 | 0.02 |
| | | | Base 54.984759 | 970,096.11 | 31.400000 | 553,990.20 | -416,105.91 | 0.02 |
| 256677105 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | | | | | | | |
| | | 16,485.000 | Local 62.746904 | 1,034,382.72 | 208.480000 | 3,436,792.80 | 2,402,410.08 | 0.13 |
| | | | Base 62.746904 | 1,034,382.72 | 208.480000 | 3,436,792.80 | 2,402,410.08 | 0.13 |
| 256746108 | DOLLAR TREE INC COMMON STOCK USD.01 | | | | | | | |
| | | 15,892.000 | Local 52.494483 | 834,242.33 | 131.220000 | 2,085,348.24 | 1,251,105.91 | 0.08 |
| | | | Base 52.494483 | 834,242.33 | 131.220000 | 2,085,348.24 | 1,251,105.91 | 0.08 |
| 25746U109 | DOMINION ENERGY INC COMMON STOCK | | | | | | | |
| | | 57,265.000 | Local 52.974271 | 3,033,571.64 | 80.660000 | 4,618,994.90 | 1,585,423.26 | 0.17 |
| | | | Base 52.974271 | 3,033,571.64 | 80.660000 | 4,618,994.90 | 1,585,423.26 | 0.17 |
| 25754A201 | DOMINO S PIZZA INC COMMON STOCK USD.01 | | | | | | | |
| | | 2,570.000 | Local 379.763179 | 975,991.37 | 454.650000 | 1,168,450.50 | 192,459.13 | 0.04 |
| | | | Base 379.763179 | 975,991.37 | 454.650000 | 1,168,450.50 | 192,459.13 | 0.04 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 260003108 | DOVER CORP COMMON STOCK USD1.0 | | 10,173.000 | 39.662826 | 403,489.93 | 169.910000 | 1,728,494.43 | 1,325,004.50 | 0.06 |
| | | Local | | 39.662826 | 403,489.93 | 169.910000 | 1,728,494.43 | 1,325,004.50 | 0.06 |
| 260557103 | DOW INC COMMON STOCK USD.01 | | 52,260.000 | 36.548252 | 1,910,011.65 | 59.730000 | 3,121,489.80 | 1,211,478.15 | 0.11 |
| | | Local | | 36.548252 | 1,910,011.65 | 59.730000 | 3,121,489.80 | 1,211,478.15 | 0.11 |
| 264411505 | DUKE REALTY CORP REIT USD.01 | | 26,910.000 | 29.868279 | 803,755.38 | 57.780000 | 1,554,859.80 | 751,104.42 | 0.06 |
| | | Local | | 29.868279 | 803,755.38 | 57.780000 | 1,554,859.80 | 751,104.42 | 0.06 |
| 26441C204 | DUKE ENERGY CORP COMMON STOCK USD.001 | | 54,352.000 | 60.469970 | 3,286,663.79 | 105.060000 | 5,710,221.12 | 2,423,557.33 | 0.21 |
| | | Local | | 60.469970 | 3,286,663.79 | 105.060000 | 5,710,221.12 | 2,423,557.33 | 0.21 |
| 26614N102 | DUPONT DE NEMOURS INC COMMON STOCK USD.01 | | 36,608.000 | 52.918322 | 1,937,233.95 | 76.600000 | 2,804,172.80 | 866,938.85 | 0.10 |
| | | Local | | 52.918322 | 1,937,233.95 | 76.600000 | 2,804,172.80 | 866,938.85 | 0.10 |
| 26875P101 | EOG RESOURCES INC COMMON STOCK USD.01 | | 41,342.000 | 44.263877 | 1,829,957.21 | 111.480000 | 4,608,806.16 | 2,778,848.95 | 0.17 |
| | | Local | | 44.263877 | 1,829,957.21 | 111.480000 | 4,608,806.16 | 2,778,848.95 | 0.17 |
| 277432100 | EASTMAN CHEMICAL CO COMMON STOCK USD.01 | | 9,498.000 | 38.216079 | 362,976.32 | 118.930000 | 1,129,597.14 | 766,620.82 | 0.04 |
| | | Local | | 38.216079 | 362,976.32 | 118.930000 | 1,129,597.14 | 766,620.82 | 0.04 |
| 278642103 | EBAY INC COMMON STOCK USD.001 | | 44,232.000 | 17.902686 | 791,871.60 | 60.070000 | 2,657,016.24 | 1,865,144.64 | 0.10 |
| | | Local | | 17.902686 | 791,871.60 | 60.070000 | 2,657,016.24 | 1,865,144.64 | 0.10 |
| 278865100 | ECOLAB INC COMMON STOCK USD1.0 | | 17,616.000 | 63.191235 | 1,113,176.80 | 189.450000 | 3,337,351.20 | 2,224,174.40 | 0.12 |
| | | Local | | 63.191235 | 1,113,176.80 | 189.450000 | 3,337,351.20 | 2,224,174.40 | 0.12 |
| 281020107 | EDISON INTERNATIONAL COMMON STOCK | | 26,843.000 | 42.402924 | 1,138,221.68 | 62.790000 | 1,685,471.97 | 547,250.29 | 0.06 |
| | | Local | | 42.402924 | 1,138,221.68 | 62.790000 | 1,685,471.97 | 547,250.29 | 0.06 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

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|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 28176E108 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 44,114.000 | Local 22.746953 | 1,003,459.10 | 109.200000 | 4,817,248.80 | 3,813,789.70 | 0.18 |
| | | | Base 22.746953 | 1,003,459.10 | 109.200000 | 4,817,248.80 | 3,813,789.70 | 0.18 |
| 285512109 | ELECTRONIC ARTS INC COMMON STOCK USD.01 | | | | | | | |
| | | 19,982.000 | Local 43.495438 | 869,125.85 | 132.660000 | 2,650,812.12 | 1,781,686.27 | 0.10 |
| | | | Base 43.495438 | 869,125.85 | 132.660000 | 2,650,812.12 | 1,781,686.27 | 0.10 |
| 291011104 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | | | | | | | |
| | | 42,240.000 | Local 41.376147 | 1,747,728.45 | 91.950000 | 3,883,968.00 | 2,136,239.55 | 0.14 |
| | | | Base 41.376147 | 1,747,728.45 | 91.950000 | 3,883,968.00 | 2,136,239.55 | 0.14 |
| 29355A107 | ENPHASE ENERGY INC COMMON STOCK USD.00001 | | | | | | | |
| | | 9,532.000 | Local 196.367380 | 1,871,773.87 | 140.470000 | 1,338,960.04 | -532,813.83 | 0.05 |
| | | | Base 196.367380 | 1,871,773.87 | 140.470000 | 1,338,960.04 | -532,813.83 | 0.05 |
| 29364G103 | ENTERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | | 14,201.000 | Local 69.474335 | 986,605.03 | 111.770000 | 1,587,245.77 | 600,640.74 | 0.06 |
| | | | Base 69.474335 | 986,605.03 | 111.770000 | 1,587,245.77 | 600,640.74 | 0.06 |
| 29414B104 | EPAM SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | | 4,007.000 | Local 671.817065 | 2,691,970.98 | 476.140000 | 1,907,892.98 | -784,078.00 | 0.07 |
| | | | Base 671.817065 | 2,691,970.98 | 476.140000 | 1,907,892.98 | -784,078.00 | 0.07 |
| 294429105 | EQUIFAX INC COMMON STOCK USD1.25 | | | | | | | |
| | | 8,620.000 | Local 113.822883 | 981,153.25 | 239.760000 | 2,066,731.20 | 1,085,577.95 | 0.08 |
| | | | Base 113.822883 | 981,153.25 | 239.760000 | 2,066,731.20 | 1,085,577.95 | 0.08 |
| 29444U700 | EQUINIX INC REIT USD.001 | | | | | | | |
| | | 6,362.000 | Local 325.442865 | 2,070,467.51 | 724.900000 | 4,611,813.80 | 2,541,346.29 | 0.17 |
| | | | Base 325.442865 | 2,070,467.51 | 724.900000 | 4,611,813.80 | 2,541,346.29 | 0.17 |
| 29476L107 | EQUITY RESIDENTIAL REIT USD.01 | | | | | | | |
| | | 24,113.000 | Local 47.799839 | 1,152,597.52 | 88.730000 | 2,139,546.49 | 986,948.97 | 0.08 |
| | | | Base 47.799839 | 1,152,597.52 | 88.730000 | 2,139,546.49 | 986,948.97 | 0.08 |
| 297178105 | ESSEX PROPERTY TRUST INC REIT USD.0001 | | | | | | | |
| | | 4,598.000 | Local 189.590685 | 871,737.97 | 332.500000 | 1,528,835.00 | 657,097.03 | 0.06 |
| | | | Base 189.590685 | 871,737.97 | 332.500000 | 1,528,835.00 | 657,097.03 | 0.06 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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 |
| 29786A106 | ETSY INC COMMON STOCK USD.001 | | | | | | | | |
| | 8,957.000 | Local | 124.285893 | 1,113,228.74 | 157.080000 | 1,406,965.56 | 293,736.82 | 0.05 | |
| | | Base | 124.285893 | 1,113,228.74 | 157.080000 | 1,406,965.56 | 293,736.82 | 0.05 | |
| 30034W106 | EVERGY INC COMMON STOCK | | | | | | | | |
| | 16,202.000 | Local | 54.588192 | 884,437.89 | 64.960000 | 1,052,481.92 | 168,044.03 | 0.04 | |
| | | Base | 54.588192 | 884,437.89 | 64.960000 | 1,052,481.92 | 168,044.03 | 0.04 | |
| 30040W108 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | | | | | | | | |
| | 24,292.000 | Local | 39.624201 | 962,551.10 | 89.490000 | 2,173,891.08 | 1,211,339.98 | 0.08 | |
| | | Base | 39.624201 | 962,551.10 | 89.490000 | 2,173,891.08 | 1,211,339.98 | 0.08 | |
| 30161N101 | EXELON CORP COMMON STOCK | | | | | | | | |
| | 69,126.000 | Local | 41.445842 | 2,864,985.24 | 57.950000 | 4,005,851.70 | 1,140,866.46 | 0.15 | |
| | | Base | 41.445842 | 2,864,985.24 | 57.950000 | 4,005,851.70 | 1,140,866.46 | 0.15 | |
| 30212P303 | EXPEDIA GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | 10,316.000 | Local | 78.780721 | 812,701.92 | 183.290000 | 1,890,819.64 | 1,078,117.72 | 0.07 | |
| | | Base | 78.780721 | 812,701.92 | 183.290000 | 1,890,819.64 | 1,078,117.72 | 0.07 | |
| 302130109 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | | | | | | | | |
| | 11,969.000 | Local | 45.526265 | 544,903.87 | 114.480000 | 1,370,211.12 | 825,307.25 | 0.05 | |
| | | Base | 45.526265 | 544,903.87 | 114.480000 | 1,370,211.12 | 825,307.25 | 0.05 | |
| 30225T102 | EXTRA SPACE STORAGE INC REIT USD.01 | | | | | | | | |
| | 9,460.000 | Local | 91.614777 | 866,675.79 | 198.190000 | 1,874,877.40 | 1,008,201.61 | 0.07 | |
| | | Base | 91.614777 | 866,675.79 | 198.190000 | 1,874,877.40 | 1,008,201.61 | 0.07 | |
| 30231G102 | EXXON MOBIL CORP COMMON STOCK | | | | | | | | |
| | 299,139.000 | Local | 58.914398 | 17,623,594.01 | 75.960000 | 22,722,598.44 | 5,099,004.43 | 0.83 | |
| | | Base | 58.914398 | 17,623,594.01 | 75.960000 | 22,722,598.44 | 5,099,004.43 | 0.83 | |
| 302491303 | FMC CORP COMMON STOCK USD.1 | | | | | | | | |
| | 8,955.000 | Local | 32.018805 | 286,728.40 | 110.370000 | 988,363.35 | 701,634.95 | 0.04 | |
| | | Base | 32.018805 | 286,728.40 | 110.370000 | 988,363.35 | 701,634.95 | 0.04 | |
| 30303M102 | META PLATFORMS INC CLASS A COMMON STOCK USD.000006 | | | | | | | | |
| | 167,199.000 | Local | 96.141209 | 16,074,713.96 | 313.260000 | 52,376,758.74 | 36,302,044.78 | 1.91 | |
| | | Base | 96.141209 | 16,074,713.96 | 313.260000 | 52,376,758.74 | 36,302,044.78 | 1.91 | |

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 303075105 | FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | | 2,659.000 | Local 485.396326 | 1,290,668.83 | 421.890000 | 1,121,805.51 | -168,863.32 | 0.04 |
| | | | Base 485.396326 | 1,290,668.83 | 421.890000 | 1,121,805.51 | -168,863.32 | 0.04 |
| 311900104 | FASTENAL CO COMMON STOCK USD.01 | | | | | | | |
| | | 40,640.000 | Local 17.792575 | 723,090.23 | 56.680000 | 2,303,475.20 | 1,580,384.97 | 0.08 |
| | | | Base 17.792575 | 723,090.23 | 56.680000 | 2,303,475.20 | 1,580,384.97 | 0.08 |
| 313745101 | FEDERAL REALTY INVS TRUST REIT USD.01 | | | | | | | |
| | | 4,947.000 | Local 144.285147 | 713,778.62 | 127.490000 | 630,693.03 | -83,085.59 | 0.02 |
| | | | Base 144.285147 | 713,778.62 | 127.490000 | 630,693.03 | -83,085.59 | 0.02 |
| 31428X106 | FEDEX CORP COMMON STOCK USD.1 | | | | | | | |
| | | 17,268.000 | Local 92.885719 | 1,603,950.59 | 245.860000 | 4,245,510.48 | 2,641,559.89 | 0.16 |
| | | | Base 92.885719 | 1,603,950.59 | 245.860000 | 4,245,510.48 | 2,641,559.89 | 0.16 |
| 315616102 | F5 INC COMMON STOCK | | | | | | | |
| | | 4,261.000 | Local 130.158360 | 554,604.77 | 207.620000 | 884,668.82 | 330,064.05 | 0.03 |
| | | | Base 130.158360 | 554,604.77 | 207.620000 | 884,668.82 | 330,064.05 | 0.03 |
| 31620M106 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | | | | | | | |
| | | 43,026.000 | Local 86.504533 | 3,721,944.02 | 119.920000 | 5,159,677.92 | 1,437,733.90 | 0.19 |
| | | | Base 86.504533 | 3,721,944.02 | 119.920000 | 5,159,677.92 | 1,437,733.90 | 0.19 |
| 316773100 | FIFTH THIRD BANCORP COMMON STOCK | | | | | | | |
| | | 48,314.000 | Local 24.533934 | 1,185,332.48 | 44.630000 | 2,156,253.82 | 970,921.34 | 0.08 |
| | | | Base 24.533934 | 1,185,332.48 | 44.630000 | 2,156,253.82 | 970,921.34 | 0.08 |
| 33616C100 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | | | | | | | |
| | | 12,666.000 | Local 93.549717 | 1,184,900.72 | 173.590000 | 2,198,690.94 | 1,013,790.22 | 0.08 |
| | | | Base 93.549717 | 1,184,900.72 | 173.590000 | 2,198,690.94 | 1,013,790.22 | 0.08 |
| 337738108 | FISERV INC COMMON STOCK USD.01 | | | | | | | |
| | | 41,986.000 | Local 49.895784 | 2,094,924.39 | 105.700000 | 4,437,920.20 | 2,342,995.81 | 0.16 |
| | | | Base 49.895784 | 2,094,924.39 | 105.700000 | 4,437,920.20 | 2,342,995.81 | 0.16 |
| 337932107 | FIRSTENERGY CORP COMMON STOCK USD.1 | | | | | | | |
| | | 38,467.000 | Local 43.631327 | 1,678,366.24 | 41.960000 | 1,614,075.32 | -64,290.92 | 0.06 |
| | | | Base 43.631327 | 1,678,366.24 | 41.960000 | 1,614,075.32 | -64,290.92 | 0.06 |

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 339041105 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | | 5,737.000 | Local 213.984262 | 1,227,627.71 | 238.260000 | 1,366,897.62 | 139,269.91 | 0.05 |
| | | | Base 213.984262 | 1,227,627.71 | 238.260000 | 1,366,897.62 | 139,269.91 | 0.05 |
| 345370860 | FORD MOTOR CO COMMON STOCK USD.01 | | | | | | | |
| | | 277,364.000 | Local 12.054783 | 3,343,562.74 | 20.300000 | 5,630,489.20 | 2,286,926.46 | 0.21 |
| | | | Base 12.054783 | 3,343,562.74 | 20.300000 | 5,630,489.20 | 2,286,926.46 | 0.21 |
| 34959E109 | FORTINET INC COMMON STOCK USD.001 | | | | | | | |
| | | 9,588.000 | Local 88.408096 | 847,656.82 | 297.240000 | 2,849,937.12 | 2,002,280.30 | 0.10 |
| | | | Base 88.408096 | 847,656.82 | 297.240000 | 2,849,937.12 | 2,002,280.30 | 0.10 |
| 34959J108 | FORTIVE CORP COMMON STOCK USD.01 | | | | | | | |
| | | 25,336.000 | Local 28.427139 | 720,229.99 | 70.540000 | 1,787,201.44 | 1,066,971.45 | 0.07 |
| | | | Base 28.427139 | 720,229.99 | 70.540000 | 1,787,201.44 | 1,066,971.45 | 0.07 |
| 34964C106 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | | | | | | | |
| | | 9,590.000 | Local 57.282041 | 549,334.77 | 94.170000 | 903,090.30 | 353,755.53 | 0.03 |
| | | | Base 57.282041 | 549,334.77 | 94.170000 | 903,090.30 | 353,755.53 | 0.03 |
| 35137L105 | FOX CORP CLASS A COMMON STOCK USD.01 | | | | | | | |
| | | 22,635.000 | Local 40.576418 | 918,447.23 | 40.610000 | 919,207.35 | 760.12 | 0.03 |
| | | | Base 40.576418 | 918,447.23 | 40.610000 | 919,207.35 | 760.12 | 0.03 |
| 35137L204 | FOX CORP CLASS B COMMON STOCK USD.01 | | | | | | | |
| | | 10,390.000 | Local 40.404252 | 419,800.18 | 37.180000 | 386,300.20 | -33,499.98 | 0.01 |
| | | | Base 40.404252 | 419,800.18 | 37.180000 | 386,300.20 | -33,499.98 | 0.01 |
| 354613101 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | | | | | | | |
| | | 19,855.000 | Local 25.687280 | 510,020.94 | 31.970000 | 634,764.35 | 124,743.41 | 0.02 |
| | | | Base 25.687280 | 510,020.94 | 31.970000 | 634,764.35 | 124,743.41 | 0.02 |
| 35671D857 | FREEPORT MCMORAN INC COMMON STOCK USD.1 | | | | | | | |
| | | 103,760.000 | Local 23.541090 | 2,442,623.53 | 37.220000 | 3,861,947.20 | 1,419,323.67 | 0.14 |
| | | | Base 23.541090 | 2,442,623.53 | 37.220000 | 3,861,947.20 | 1,419,323.67 | 0.14 |
| 363576109 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | | | | | | | |
| | | 14,646.000 | Local 61.257656 | 897,179.63 | 157.940000 | 2,313,189.24 | 1,416,009.61 | 0.08 |
| | | | Base 61.257656 | 897,179.63 | 157.940000 | 2,313,189.24 | 1,416,009.61 | 0.08 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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|-----------|---|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 364760108 | GAP INC/THE COMMON STOCK USD.05 | | | | | | | |
| | | 15,148.000 | Local 26.264335 | 397,852.14 | 18.070000 | 273,724.36 | -124,127.78 | 0.01 |
| | | | Base 26.264335 | 397,852.14 | 18.070000 | 273,724.36 | -124,127.78 | 0.01 |
| 366651107 | GARTNER INC COMMON STOCK USD.0005 | | | | | | | |
| | | 5,810.000 | Local 111.900701 | 650,143.07 | 293.890000 | 1,707,500.90 | 1,057,357.83 | 0.06 |
| | | | Base 111.900701 | 650,143.07 | 293.890000 | 1,707,500.90 | 1,057,357.83 | 0.06 |
| 368736104 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 4,458.000 | Local 304.203405 | 1,356,138.78 | 282.380000 | 1,258,850.04 | -97,288.74 | 0.05 |
| | | | Base 304.203405 | 1,356,138.78 | 282.380000 | 1,258,850.04 | -97,288.74 | 0.05 |
| 369550108 | GENERAL DYNAMICS CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 16,375.000 | Local 71.376487 | 1,168,789.97 | 212.100000 | 3,473,137.50 | 2,304,347.53 | 0.13 |
| | | | Base 71.376487 | 1,168,789.97 | 212.100000 | 3,473,137.50 | 2,304,347.53 | 0.13 |
| 369604301 | GENERAL ELECTRIC CO COMMON STOCK USD.01 | | | | | | | |
| | | 77,593.000 | Local 231.901134 | 17,993,904.71 | 94.480000 | 7,330,986.64 | -10,662,918.07 | 0.27 |
| | | | Base 231.901134 | 17,993,904.71 | 94.480000 | 7,330,986.64 | -10,662,918.07 | 0.27 |
| 370334104 | GENERAL MILLS INC COMMON STOCK USD.1 | | | | | | | |
| | | 42,797.000 | Local 32.446275 | 1,388,603.21 | 68.680000 | 2,939,297.96 | 1,550,694.75 | 0.11 |
| | | | Base 32.446275 | 1,388,603.21 | 68.680000 | 2,939,297.96 | 1,550,694.75 | 0.11 |
| 37045V100 | GENERAL MOTORS CO COMMON STOCK USD.01 | | | | | | | |
| | | 102,587.000 | Local 38.227861 | 3,921,681.59 | 52.730000 | 5,409,412.51 | 1,487,730.92 | 0.20 |
| | | | Base 38.227861 | 3,921,681.59 | 52.730000 | 5,409,412.51 | 1,487,730.92 | 0.20 |
| 372460105 | GENUINE PARTS CO COMMON STOCK USD1.0 | | | | | | | |
| | | 10,063.000 | Local 46.652362 | 469,462.72 | 133.230000 | 1,340,693.49 | 871,230.77 | 0.05 |
| | | | Base 46.652362 | 469,462.72 | 133.230000 | 1,340,693.49 | 871,230.77 | 0.05 |
| 375558103 | GILEAD SCIENCES INC COMMON STOCK USD.001 | | | | | | | |
| | | 88,633.000 | Local 26.543597 | 2,352,638.66 | 68.680000 | 6,087,314.44 | 3,734,675.78 | 0.22 |
| | | | Base 26.543597 | 2,352,638.66 | 68.680000 | 6,087,314.44 | 3,734,675.78 | 0.22 |
| 37940X102 | GLOBAL PAYMENTS INC COMMON STOCK | | | | | | | |
| | | 20,501.000 | Local 109.778726 | 2,250,573.66 | 149.880000 | 3,072,689.88 | 822,116.22 | 0.11 |
| | | | Base 109.778726 | 2,250,573.66 | 149.880000 | 3,072,689.88 | 822,116.22 | 0.11 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 37959E102 | GLOBE LIFE INC COMMON STOCK USD1.0 | | | | | | | |
| | | 6,564.000 | Local 25.389193 | 166,654.66 | 102.300000 | 671,497.20 | 504,842.54 | 0.02 |
| | | | Base 25.389193 | 166,654.66 | 102.300000 | 671,497.20 | 504,842.54 | 0.02 |
| 38141G104 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 23,985.000 | Local 134.178808 | 3,218,278.70 | 354.680000 | 8,506,999.80 | 5,288,721.10 | 0.31 |
| | | | Base 134.178808 | 3,218,278.70 | 354.680000 | 8,506,999.80 | 5,288,721.10 | 0.31 |
| 384802104 | WW GRAINGER INC COMMON STOCK USD.5 | | | | | | | |
| | | 3,057.000 | Local 119.343562 | 364,833.27 | 495.110000 | 1,513,551.27 | 1,148,718.00 | 0.06 |
| | | | Base 119.343562 | 364,833.27 | 495.110000 | 1,513,551.27 | 1,148,718.00 | 0.06 |
| 40412C101 | HCA HEALTHCARE INC COMMON STOCK USD.01 | | | | | | | |
| | | 16,922.000 | Local 77.438821 | 1,310,419.73 | 240.050000 | 4,062,126.10 | 2,751,706.37 | 0.15 |
| | | | Base 77.438821 | 1,310,419.73 | 240.050000 | 4,062,126.10 | 2,751,706.37 | 0.15 |
| 40434L105 | HP INC COMMON STOCK USD.01 | | | | | | | |
| | | 81,436.000 | Local 15.752880 | 1,282,851.57 | 36.730000 | 2,991,144.28 | 1,708,292.71 | 0.11 |
| | | | Base 15.752880 | 1,282,851.57 | 36.730000 | 2,991,144.28 | 1,708,292.71 | 0.11 |
| 406216101 | HALLIBURTON CO COMMON STOCK USD2.5 | | | | | | | |
| | | 63,248.000 | Local 30.605014 | 1,935,705.90 | 30.740000 | 1,944,243.52 | 8,537.62 | 0.07 |
| | | | Base 30.605014 | 1,935,705.90 | 30.740000 | 1,944,243.52 | 8,537.62 | 0.07 |
| 416515104 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | | | | | | | |
| | | 24,048.000 | Local 44.757029 | 1,076,317.04 | 71.870000 | 1,728,329.76 | 652,012.72 | 0.06 |
| | | | Base 44.757029 | 1,076,317.04 | 71.870000 | 1,728,329.76 | 652,012.72 | 0.06 |
| 418056107 | HASBRO INC COMMON STOCK USD.5 | | | | | | | |
| | | 9,162.000 | Local 44.805938 | 410,512.00 | 92.480000 | 847,301.76 | 436,789.76 | 0.03 |
| | | | Base 44.805938 | 410,512.00 | 92.480000 | 847,301.76 | 436,789.76 | 0.03 |
| 42250P103 | HEALTHPEAK PROPERTIES INC REIT USD1.0 | | | | | | | |
| | | 38,090.000 | Local 34.448483 | 1,312,142.71 | 35.370000 | 1,347,243.30 | 35,100.59 | 0.05 |
| | | | Base 34.448483 | 1,312,142.71 | 35.370000 | 1,347,243.30 | 35,100.59 | 0.05 |
| 426281101 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | |
| | | 5,231.000 | Local 127.300380 | 665,908.29 | 167.810000 | 877,814.11 | 211,905.82 | 0.03 |
| | | | Base 127.300380 | 665,908.29 | 167.810000 | 877,814.11 | 211,905.82 | 0.03 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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|-----------|--|------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 427866108 | HERSHEY CO/THE COMMON STOCK USD1.0 | | | | | | | |
| | | 10,272.000 | Local 63.984924 | 657,253.14 | 197.070000 | 2,024,303.04 | 1,367,049.90 | 0.07 |
| | | | Base 63.984924 | 657,253.14 | 197.070000 | 2,024,303.04 | 1,367,049.90 | 0.07 |
| 42809H107 | HESS CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 19,477.000 | Local 52.122631 | 1,015,192.48 | 92.290000 | 1,797,532.33 | 782,339.85 | 0.07 |
| | | | Base 52.122631 | 1,015,192.48 | 92.290000 | 1,797,532.33 | 782,339.85 | 0.07 |
| 42824C109 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | | | | | | | |
| | | 92,425.000 | Local 10.960173 | 1,012,993.99 | 16.330000 | 1,509,300.25 | 496,306.26 | 0.06 |
| | | | Base 10.960173 | 1,012,993.99 | 16.330000 | 1,509,300.25 | 496,306.26 | 0.06 |
| 43300A203 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | | | | | | | |
| | | 19,694.000 | Local 72.285402 | 1,423,588.71 | 145.110000 | 2,857,796.34 | 1,434,207.63 | 0.10 |
| | | | Base 72.285402 | 1,423,588.71 | 145.110000 | 2,857,796.34 | 1,434,207.63 | 0.10 |
| 436440101 | HOLOGIC INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,910.000 | Local 39.171307 | 701,558.10 | 70.240000 | 1,257,998.40 | 556,440.30 | 0.05 |
| | | | Base 39.171307 | 701,558.10 | 70.240000 | 1,257,998.40 | 556,440.30 | 0.05 |
| 437076102 | HOME DEPOT INC COMMON STOCK USD.05 | | | | | | | |
| | | 74,570.000 | Local 58.289374 | 4,346,638.62 | 366.980000 | 27,365,698.60 | 23,019,059.98 | 1.00 |
| | | | Base 58.289374 | 4,346,638.62 | 366.980000 | 27,365,698.60 | 23,019,059.98 | 1.00 |
| 438516106 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | |
| | | 48,643.000 | Local 54.524757 | 2,652,247.77 | 204.480000 | 9,946,520.64 | 7,294,272.87 | 0.36 |
| | | | Base 54.524757 | 2,652,247.77 | 204.480000 | 9,946,520.64 | 7,294,272.87 | 0.36 |
| 440452100 | HORMEL FOODS CORP COMMON STOCK USD.01465 | | | | | | | |
| | | 19,934.000 | Local 15.622680 | 311,422.50 | 47.470000 | 946,266.98 | 634,844.48 | 0.03 |
| | | | Base 15.622680 | 311,422.50 | 47.470000 | 946,266.98 | 634,844.48 | 0.03 |
| 44107P104 | HOST HOTELS + RESORTS INC REIT USD.01 | | | | | | | |
| | | 50,453.000 | Local 18.380450 | 927,348.84 | 17.340000 | 874,855.02 | -52,493.82 | 0.03 |
| | | | Base 18.380450 | 927,348.84 | 17.340000 | 874,855.02 | -52,493.82 | 0.03 |
| 443201108 | HOWMET AEROSPACE INC COMMON STOCK | | | | | | | |
| | | 27,167.000 | Local 33.432584 | 908,263.01 | 31.090000 | 844,622.03 | -63,640.98 | 0.03 |
| | | | Base 33.432584 | 908,263.01 | 31.090000 | 844,622.03 | -63,640.98 | 0.03 |

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 444859102 | HUMANA INC COMMON STOCK USD.1666666 | | | | | | | |
| | | 9,082.000 | Local 76.850845 | 697,959.37 | 392.500000 | 3,564,685.00 | 2,866,725.63 | 0.13 |
| | | | Base 76.850845 | 697,959.37 | 392.500000 | 3,564,685.00 | 2,866,725.63 | 0.13 |
| 445658107 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | | | | | | | |
| | | 5,936.000 | Local 86.738277 | 514,878.41 | 192.540000 | 1,142,917.44 | 628,039.03 | 0.04 |
| | | | Base 86.738277 | 514,878.41 | 192.540000 | 1,142,917.44 | 628,039.03 | 0.04 |
| 446150104 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | | 102,205.000 | Local 11.619203 | 1,187,540.67 | 15.060000 | 1,539,207.30 | 351,666.63 | 0.06 |
| | | | Base 11.619203 | 1,187,540.67 | 15.060000 | 1,539,207.30 | 351,666.63 | 0.06 |
| 446413106 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | | | | | | | |
| | | 2,830.000 | Local 225.501739 | 638,169.92 | 187.200000 | 529,776.00 | -108,393.92 | 0.02 |
| | | | Base 225.501739 | 638,169.92 | 187.200000 | 529,776.00 | -108,393.92 | 0.02 |
| 44980X109 | IPG PHOTONICS CORP COMMON STOCK USD.0001 | | | | | | | |
| | | 2,523.000 | Local 231.470943 | 584,001.19 | 154.470000 | 389,727.81 | -194,273.38 | 0.01 |
| | | | Base 231.470943 | 584,001.19 | 154.470000 | 389,727.81 | -194,273.38 | 0.01 |
| 45167R104 | IDEX CORP COMMON STOCK USD.01 | | | | | | | |
| | | 5,372.000 | Local 161.163302 | 865,769.26 | 215.440000 | 1,157,343.68 | 291,574.42 | 0.04 |
| | | | Base 161.163302 | 865,769.26 | 215.440000 | 1,157,343.68 | 291,574.42 | 0.04 |
| 45168D104 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | | | | | | | |
| | | 5,991.000 | Local 140.644193 | 842,599.36 | 507.300000 | 3,039,234.30 | 2,196,634.94 | 0.11 |
| | | | Base 140.644193 | 842,599.36 | 507.300000 | 3,039,234.30 | 2,196,634.94 | 0.11 |
| 452308109 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | | | | | | | |
| | | 20,182.000 | Local 56.006518 | 1,130,323.55 | 233.920000 | 4,720,973.44 | 3,590,649.89 | 0.17 |
| | | | Base 56.006518 | 1,130,323.55 | 233.920000 | 4,720,973.44 | 3,590,649.89 | 0.17 |
| 452327109 | ILLUMINA INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,043.000 | Local 208.379459 | 2,301,134.37 | 348.820000 | 3,852,019.26 | 1,550,884.89 | 0.14 |
| | | | Base 208.379459 | 2,301,134.37 | 348.820000 | 3,852,019.26 | 1,550,884.89 | 0.14 |
| 45337C102 | INCYTE CORP COMMON STOCK USD.001 | | | | | | | |
| | | 13,266.000 | Local 125.143794 | 1,660,157.57 | 74.330000 | 986,061.78 | -674,095.79 | 0.04 |
| | | | Base 125.143794 | 1,660,157.57 | 74.330000 | 986,061.78 | -674,095.79 | 0.04 |

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|-----------|--|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 45687V106 | INGERSOLL RAND INC COMMON STOCK USD.01 | 28,799.000 | Local 21.980702 | 633,022.23 | 56.210000 | 1,618,791.79 | 985,769.56 | 0.06 |
| | | | Base 21.980702 | 633,022.23 | 56.210000 | 1,618,791.79 | 985,769.56 | 0.06 |
| 458140100 | INTEL CORP COMMON STOCK USD.001 | 287,370.000 | Local 30.762798 | 8,840,305.27 | 48.820000 | 14,029,403.40 | 5,189,098.13 | 0.51 |
| | | | Base 30.762798 | 8,840,305.27 | 48.820000 | 14,029,403.40 | 5,189,098.13 | 0.51 |
| 45866F104 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 39,809.000 | Local 36.674173 | 1,459,962.14 | 126.660000 | 5,042,207.94 | 3,582,245.80 | 0.18 |
| | | | Base 36.674173 | 1,459,962.14 | 126.660000 | 5,042,207.94 | 3,582,245.80 | 0.18 |
| 459200101 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | 63,366.000 | Local 114.748302 | 7,271,140.90 | 133.570000 | 8,463,796.62 | 1,192,655.72 | 0.31 |
| | | | Base 114.748302 | 7,271,140.90 | 133.570000 | 8,463,796.62 | 1,192,655.72 | 0.31 |
| 459506101 | INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 | 17,984.000 | Local 107.313764 | 1,929,930.74 | 131.920000 | 2,372,449.28 | 442,518.54 | 0.09 |
| | | | Base 107.313764 | 1,929,930.74 | 131.920000 | 2,372,449.28 | 442,518.54 | 0.09 |
| 460146103 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 27,363.000 | Local 33.300874 | 911,211.82 | 48.250000 | 1,320,264.75 | 409,052.93 | 0.05 |
| | | | Base 33.300874 | 911,211.82 | 48.250000 | 1,320,264.75 | 409,052.93 | 0.05 |
| 460690100 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 27,822.000 | Local 18.442490 | 513,106.97 | 35.540000 | 988,793.88 | 475,686.91 | 0.04 |
| | | | Base 18.442490 | 513,106.97 | 35.540000 | 988,793.88 | 475,686.91 | 0.04 |
| 461202103 | INTUIT INC COMMON STOCK USD.01 | 20,007.000 | Local 111.930052 | 2,239,384.55 | 555.230000 | 11,108,486.61 | 8,869,102.06 | 0.41 |
| | | | Base 111.930052 | 2,239,384.55 | 555.230000 | 11,108,486.61 | 8,869,102.06 | 0.41 |
| 46120E602 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | 25,223.000 | Local 65.106142 | 1,642,172.22 | 284.180000 | 7,167,872.14 | 5,525,699.92 | 0.26 |
| | | | Base 65.106142 | 1,642,172.22 | 284.180000 | 7,167,872.14 | 5,525,699.92 | 0.26 |
| 46266C105 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | 13,498.000 | Local 111.641551 | 1,506,937.65 | 244.900000 | 3,305,660.20 | 1,798,722.55 | 0.12 |
| | | | Base 111.641551 | 1,506,937.65 | 244.900000 | 3,305,660.20 | 1,798,722.55 | 0.12 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 46284V101 | IRON MOUNTAIN INC REIT USD.01 | | | | | | | | |
| | 20,459.000 | Local | | 31.144756 | 637,190.56 | 45.920000 | 939,477.28 | 302,286.72 | 0.03 |
| | | Base | | 31.144756 | 637,190.56 | 45.920000 | 939,477.28 | 302,286.72 | 0.03 |
| 46625H100 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | | | | | | | |
| | 208,816.000 | Local | | 47.503357 | 9,919,460.97 | 148.600000 | 31,030,057.60 | 21,110,596.63 | 1.13 |
| | | Base | | 47.503357 | 9,919,460.97 | 148.600000 | 31,030,057.60 | 21,110,596.63 | 1.13 |
| 469814107 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | | | | | | | | |
| | 9,207.000 | Local | | 79.070227 | 727,999.58 | 130.180000 | 1,198,567.26 | 470,567.68 | 0.04 |
| | | Base | | 79.070227 | 727,999.58 | 130.180000 | 1,198,567.26 | 470,567.68 | 0.04 |
| 478160104 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | | | | | | | | |
| | 186,017.000 | Local | | 69.226834 | 12,877,368.02 | 172.290000 | 32,048,868.93 | 19,171,500.91 | 1.17 |
| | | Base | | 69.226834 | 12,877,368.02 | 172.290000 | 32,048,868.93 | 19,171,500.91 | 1.17 |
| 48203R104 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | | | | | | | | |
| | 22,977.000 | Local | | 20.788059 | 477,647.23 | 34.820000 | 800,059.14 | 322,411.91 | 0.03 |
| | | Base | | 20.788059 | 477,647.23 | 34.820000 | 800,059.14 | 322,411.91 | 0.03 |
| 482480100 | KLA CORP COMMON STOCK USD.001 | | | | | | | | |
| | 10,713.000 | Local | | 59.964958 | 642,404.60 | 389.270000 | 4,170,249.51 | 3,527,844.91 | 0.15 |
| | | Base | | 59.964958 | 642,404.60 | 389.270000 | 4,170,249.51 | 3,527,844.91 | 0.15 |
| 487836108 | KELLOGG CO COMMON STOCK USD.25 | | | | | | | | |
| | 18,077.000 | Local | | 47.461522 | 857,961.94 | 63.000000 | 1,138,851.00 | 280,889.06 | 0.04 |
| | | Base | | 47.461522 | 857,961.94 | 63.000000 | 1,138,851.00 | 280,889.06 | 0.04 |
| 493267108 | KEYCORP COMMON STOCK USD1.0 | | | | | | | | |
| | 65,788.000 | Local | | 13.620793 | 896,084.75 | 25.060000 | 1,648,647.28 | 752,562.53 | 0.06 |
| | | Base | | 13.620793 | 896,084.75 | 25.060000 | 1,648,647.28 | 752,562.53 | 0.06 |
| 49338L103 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | | | | | | | | |
| | 13,014.000 | Local | | 62.558739 | 814,139.43 | 168.820000 | 2,197,023.48 | 1,382,884.05 | 0.08 |
| | | Base | | 62.558739 | 814,139.43 | 168.820000 | 2,197,023.48 | 1,382,884.05 | 0.08 |
| 494368103 | KIMBERLY CLARK CORP COMMON STOCK USD1.25 | | | | | | | | |
| | 23,791.000 | Local | | 68.104922 | 1,620,284.21 | 137.650000 | 3,274,831.15 | 1,654,546.94 | 0.12 |
| | | Base | | 68.104922 | 1,620,284.21 | 137.650000 | 3,274,831.15 | 1,654,546.94 | 0.12 |

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---|-------------|-----------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 49446R109 | KIMCO REALTY CORP REIT USD.01 | | | | | | | |
| | | 43,556.000 | Local 22.606160 | 984,633.89 | 24.260000 | 1,056,668.56 | 72,034.67 | 0.04 |
| | | | Base 22.606160 | 984,633.89 | 24.260000 | 1,056,668.56 | 72,034.67 | 0.04 |
| 49456B101 | KINDER MORGAN INC COMMON STOCK USD.01 | | | | | | | |
| | | 137,784.000 | Local 33.239218 | 4,579,832.43 | 17.360000 | 2,391,930.24 | -2,187,902.19 | 0.09 |
| | | | Base 33.239218 | 4,579,832.43 | 17.360000 | 2,391,930.24 | -2,187,902.19 | 0.09 |
| 500754106 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | | | | | | | |
| | | 50,164.000 | Local 32.403928 | 1,625,510.64 | 35.800000 | 1,795,871.20 | 170,360.56 | 0.07 |
| | | | Base 32.403928 | 1,625,510.64 | 35.800000 | 1,795,871.20 | 170,360.56 | 0.07 |
| 501044101 | KROGER CO COMMON STOCK USD1.0 | | | | | | | |
| | | 47,816.000 | Local 15.412811 | 736,978.96 | 43.590000 | 2,084,299.44 | 1,347,320.48 | 0.08 |
| | | | Base 15.412811 | 736,978.96 | 43.590000 | 2,084,299.44 | 1,347,320.48 | 0.08 |
| 501889208 | LKQ CORP COMMON STOCK USD.01 | | | | | | | |
| | | 18,948.000 | Local 31.559074 | 597,981.33 | 54.890000 | 1,040,055.72 | 442,074.39 | 0.04 |
| | | | Base 31.559074 | 597,981.33 | 54.890000 | 1,040,055.72 | 442,074.39 | 0.04 |
| 502431109 | L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0 | | | | | | | |
| | | 13,900.000 | Local 71.552542 | 994,580.33 | 209.290000 | 2,909,131.00 | 1,914,550.67 | 0.11 |
| | | | Base 71.552542 | 994,580.33 | 209.290000 | 2,909,131.00 | 1,914,550.67 | 0.11 |
| 50540R409 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | | | | | | | |
| | | 6,762.000 | Local 82.965188 | 561,010.60 | 271.360000 | 1,834,936.32 | 1,273,925.72 | 0.07 |
| | | | Base 82.965188 | 561,010.60 | 271.360000 | 1,834,936.32 | 1,273,925.72 | 0.07 |
| 512807108 | LAM RESEARCH CORP COMMON STOCK USD.001 | | | | | | | |
| | | 9,948.000 | Local 62.528627 | 622,034.78 | 589.920000 | 5,868,524.16 | 5,246,489.38 | 0.21 |
| | | | Base 62.528627 | 622,034.78 | 589.920000 | 5,868,524.16 | 5,246,489.38 | 0.21 |
| 513272104 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 10,321.000 | Local 75.882701 | 783,185.36 | 64.210000 | 662,711.41 | -120,473.95 | 0.02 |
| | | | Base 75.882701 | 783,185.36 | 64.210000 | 662,711.41 | -120,473.95 | 0.02 |
| 517834107 | LAS VEGAS SANDS CORP COMMON STOCK USD.001 | | | | | | | |
| | | 24,292.000 | Local 54.531116 | 1,324,669.87 | 43.800000 | 1,063,989.60 | -260,680.27 | 0.04 |
| | | | Base 54.531116 | 1,324,669.87 | 43.800000 | 1,063,989.60 | -260,680.27 | 0.04 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 518439104 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | | | | | | | | |
| | 16,371.000 | Local | 61.419902 | 1,005,505.21 | 311.790000 | 5,104,314.09 | 4,098,808.88 | 0.19 | |
| | | Base | 61.419902 | 1,005,505.21 | 311.790000 | 5,104,314.09 | 4,098,808.88 | 0.19 | |
| 525327102 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | 9,916.000 | Local | 85.554087 | 848,354.33 | 89.450000 | 886,986.20 | 38,631.87 | 0.03 | |
| | | Base | 85.554087 | 848,354.33 | 89.450000 | 886,986.20 | 38,631.87 | 0.03 | |
| 526057104 | LENNAR CORP A COMMON STOCK USD.1 | | | | | | | | |
| | 19,208.000 | Local | 53.291386 | 1,023,620.94 | 96.110000 | 1,846,080.88 | 822,459.94 | 0.07 | |
| | | Base | 53.291386 | 1,023,620.94 | 96.110000 | 1,846,080.88 | 822,459.94 | 0.07 | |
| 532457108 | ELI LILLY + CO COMMON STOCK | | | | | | | | |
| | 56,101.000 | Local | 67.750490 | 3,800,870.22 | 245.390000 | 13,766,624.39 | 9,965,754.17 | 0.50 | |
| | | Base | 67.750490 | 3,800,870.22 | 245.390000 | 13,766,624.39 | 9,965,754.17 | 0.50 | |
| 534187109 | LINCOLN NATIONAL CORP COMMON STOCK | | | | | | | | |
| | 12,002.000 | Local | 39.925746 | 479,188.80 | 69.980000 | 839,899.96 | 360,711.16 | 0.03 | |
| | | Base | 39.925746 | 479,188.80 | 69.980000 | 839,899.96 | 360,711.16 | 0.03 | |
| 538034109 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | | | | | | | | |
| | 9,544.000 | Local | 71.977026 | 686,948.74 | 109.510000 | 1,045,163.44 | 358,214.70 | 0.04 | |
| | | Base | 71.977026 | 686,948.74 | 109.510000 | 1,045,163.44 | 358,214.70 | 0.04 | |
| 539830109 | LOCKHEED MARTIN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 17,343.000 | Local | 100.074662 | 1,735,594.87 | 389.130000 | 6,748,681.59 | 5,013,086.72 | 0.25 | |
| | | Base | 100.074662 | 1,735,594.87 | 389.130000 | 6,748,681.59 | 5,013,086.72 | 0.25 | |
| 540424108 | LOEWS CORP COMMON STOCK USD.01 | | | | | | | | |
| | 14,161.000 | Local | 30.700255 | 434,746.31 | 59.660000 | 844,845.26 | 410,098.95 | 0.03 | |
| | | Base | 30.700255 | 434,746.31 | 59.660000 | 844,845.26 | 410,098.95 | 0.03 | |
| 548661107 | LOWE S COS INC COMMON STOCK USD.5 | | | | | | | | |
| | 48,926.000 | Local | 30.994730 | 1,516,448.17 | 237.350000 | 11,612,586.10 | 10,096,137.93 | 0.42 | |
| | | Base | 30.994730 | 1,516,448.17 | 237.350000 | 11,612,586.10 | 10,096,137.93 | 0.42 | |
| 550241103 | LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | 65,112.000 | Local | 38.627948 | 2,515,142.97 | 12.360000 | 804,784.32 | -1,710,358.65 | 0.03 | |
| | | Base | 38.627948 | 2,515,142.97 | 12.360000 | 804,784.32 | -1,710,358.65 | 0.03 | |

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Holdings

ST OF AZ POOL 201 LARGE CAP

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FUND: ATZ9



STATE STREET

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|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 55261F104 | M + T BANK CORP COMMON STOCK USD.5 | 9,092.000 | Local 102.466364 | 931,624.18 | 169.380000 | 1,540,002.96 | 608,378.78 | 0.06 |
| | | | Base 102.466364 | 931,624.18 | 169.380000 | 1,540,002.96 | 608,378.78 | 0.06 |
| 552953101 | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01 | 27,503.000 | Local 32.198518 | 885,555.83 | 42.720000 | 1,174,928.16 | 289,372.33 | 0.04 |
| | | | Base 32.198518 | 885,555.83 | 42.720000 | 1,174,928.16 | 289,372.33 | 0.04 |
| 55354G100 | MSCI INC COMMON STOCK USD.01 | 5,825.000 | Local 168.588094 | 982,025.65 | 536.120000 | 3,122,899.00 | 2,140,873.35 | 0.11 |
| | | | Base 168.588094 | 982,025.65 | 536.120000 | 3,122,899.00 | 2,140,873.35 | 0.11 |
| 565849106 | MARATHON OIL CORP COMMON STOCK USD1.0 | 55,010.000 | Local 16.929333 | 931,282.59 | 19.470000 | 1,071,044.70 | 139,762.11 | 0.04 |
| | | | Base 16.929333 | 931,282.59 | 19.470000 | 1,071,044.70 | 139,762.11 | 0.04 |
| 56585A102 | MARATHON PETROLEUM CORP COMMON STOCK USD.01 | 64,005.000 | Local 32.851319 | 2,102,648.67 | 71.750000 | 4,592,358.75 | 2,489,710.08 | 0.17 |
| | | | Base 32.851319 | 2,102,648.67 | 71.750000 | 4,592,358.75 | 2,489,710.08 | 0.17 |
| 57060D108 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 2,686.000 | Local 330.146843 | 886,774.42 | 344.480000 | 925,273.28 | 38,498.86 | 0.03 |
| | | | Base 330.146843 | 886,774.42 | 344.480000 | 925,273.28 | 38,498.86 | 0.03 |
| 571748102 | MARSH + MCLENNAN COS COMMON STOCK USD1.0 | 35,674.000 | Local 45.122696 | 1,609,707.07 | 153.640000 | 5,480,953.36 | 3,871,246.29 | 0.20 |
| | | | Base 45.122696 | 1,609,707.07 | 153.640000 | 5,480,953.36 | 3,871,246.29 | 0.20 |
| 571903202 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 19,330.000 | Local 46.059213 | 890,324.59 | 161.120000 | 3,114,449.60 | 2,224,125.01 | 0.11 |
| | | | Base 46.059213 | 890,324.59 | 161.120000 | 3,114,449.60 | 2,224,125.01 | 0.11 |
| 573284106 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | 4,408.000 | Local 145.504038 | 641,381.80 | 389.120000 | 1,715,240.96 | 1,073,859.16 | 0.06 |
| | | | Base 145.504038 | 641,381.80 | 389.120000 | 1,715,240.96 | 1,073,859.16 | 0.06 |
| 574599106 | MASCO CORP COMMON STOCK USD1.0 | 17,246.000 | Local 21.301680 | 367,368.77 | 63.330000 | 1,092,189.18 | 724,820.41 | 0.04 |
| | | | Base 21.301680 | 367,368.77 | 63.330000 | 1,092,189.18 | 724,820.41 | 0.04 |

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ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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|-----------|--|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 57636Q104 | MASTERCARD INC A COMMON STOCK USD.0001 | 61,295.000 | Local 55.316981 | 3,390,654.38 | 386.380000 | 23,683,162.10 | 20,292,507.72 | 0.87 |
| | | | Base 55.316981 | 3,390,654.38 | 386.380000 | 23,683,162.10 | 20,292,507.72 | 0.87 |
| 57667L107 | MATCH GROUP INC COMMON STOCK USD.001 | 20,002.000 | Local 150.672148 | 3,013,744.31 | 112.700000 | 2,254,225.40 | -759,518.91 | 0.08 |
| | | | Base 150.672148 | 3,013,744.31 | 112.700000 | 2,254,225.40 | -759,518.91 | 0.08 |
| 579780206 | MCCORMICK + CO NON VTG SHRS COMMON STOCK | 17,618.000 | Local 27.463152 | 483,845.82 | 100.310000 | 1,767,261.58 | 1,283,415.76 | 0.06 |
| | | | Base 27.463152 | 483,845.82 | 100.310000 | 1,767,261.58 | 1,283,415.76 | 0.06 |
| 580135101 | MCDONALD S CORP COMMON STOCK USD.01 | 52,799.000 | Local 62.680196 | 3,309,451.65 | 259.450000 | 13,698,700.55 | 10,389,248.90 | 0.50 |
| | | | Base 62.680196 | 3,309,451.65 | 259.450000 | 13,698,700.55 | 10,389,248.90 | 0.50 |
| 58155Q103 | MCKESSON CORP COMMON STOCK USD.01 | 10,788.000 | Local 67.375209 | 726,843.76 | 256.720000 | 2,769,495.36 | 2,042,651.60 | 0.10 |
| | | | Base 67.375209 | 726,843.76 | 256.720000 | 2,769,495.36 | 2,042,651.60 | 0.10 |
| 58933Y105 | MERCK + CO. INC. COMMON STOCK USD.5 | 178,480.000 | Local 47.625005 | 8,500,110.96 | 81.480000 | 14,542,550.40 | 6,042,439.44 | 0.53 |
| | | | Base 47.625005 | 8,500,110.96 | 81.480000 | 14,542,550.40 | 6,042,439.44 | 0.53 |
| 59156R108 | METLIFE INC COMMON STOCK USD.01 | 50,520.000 | Local 36.325218 | 1,835,150.00 | 67.060000 | 3,387,871.20 | 1,552,721.20 | 0.12 |
| | | | Base 36.325218 | 1,835,150.00 | 67.060000 | 3,387,871.20 | 1,552,721.20 | 0.12 |
| 592688105 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 1,624.000 | Local 434.787740 | 706,095.29 | 1,472.680000 | 2,391,632.32 | 1,685,537.03 | 0.09 |
| | | | Base 434.787740 | 706,095.29 | 1,472.680000 | 2,391,632.32 | 1,685,537.03 | 0.09 |
| 594918104 | MICROSOFT CORP COMMON STOCK USD.00000625 | 530,506.000 | Local 49.399429 | 26,206,693.54 | 310.980000 | 164,976,755.88 | 138,770,062.34 | 6.03 |
| | | | Base 49.399429 | 26,206,693.54 | 310.980000 | 164,976,755.88 | 138,770,062.34 | 6.03 |
| 595017104 | MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001 | 39,206.000 | Local 27.794980 | 1,089,729.97 | 77.480000 | 3,037,680.88 | 1,947,950.91 | 0.11 |
| | | | Base 27.794980 | 1,089,729.97 | 77.480000 | 3,037,680.88 | 1,947,950.91 | 0.11 |

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|-----------|---|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 595112103 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | |
| | | 79,040.000 | Local 23.439536 | 1,852,660.95 | 82.270000 | 6,502,620.80 | 4,649,959.85 | 0.24 |
| | | | Base 23.439536 | 1,852,660.95 | 82.270000 | 6,502,620.80 | 4,649,959.85 | 0.24 |
| 59522J103 | MID AMERICA APARTMENT COMM REIT USD.01 | | | | | | | |
| | | 8,135.000 | Local 93.757668 | 762,718.63 | 206.680000 | 1,681,341.80 | 918,623.17 | 0.06 |
| | | | Base 93.757668 | 762,718.63 | 206.680000 | 1,681,341.80 | 918,623.17 | 0.06 |
| 60770K107 | MODERNA INC COMMON STOCK USD.0001 | | | | | | | |
| | | 24,924.000 | Local 310.367945 | 7,735,610.67 | 169.330000 | 4,220,380.92 | -3,515,229.75 | 0.15 |
| | | | Base 310.367945 | 7,735,610.67 | 169.330000 | 4,220,380.92 | -3,515,229.75 | 0.15 |
| 608190104 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 3,876.000 | Local 84.958808 | 329,300.34 | 157.870000 | 611,904.12 | 282,603.78 | 0.02 |
| | | | Base 84.958808 | 329,300.34 | 157.870000 | 611,904.12 | 282,603.78 | 0.02 |
| 60871R209 | MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01 | | | | | | | |
| | | 13,312.000 | Local 51.790847 | 689,439.75 | 47.660000 | 634,449.92 | -54,989.83 | 0.02 |
| | | | Base 51.790847 | 689,439.75 | 47.660000 | 634,449.92 | -54,989.83 | 0.02 |
| 609207105 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | | | | | | | |
| | | 98,567.000 | Local 20.250781 | 1,996,058.69 | 67.030000 | 6,606,946.01 | 4,610,887.32 | 0.24 |
| | | | Base 20.250781 | 1,996,058.69 | 67.030000 | 6,606,946.01 | 4,610,887.32 | 0.24 |
| 609839105 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | | 3,061.000 | Local 365.896589 | 1,120,009.46 | 402.930000 | 1,233,368.73 | 113,359.27 | 0.05 |
| | | | Base 365.896589 | 1,120,009.46 | 402.930000 | 1,233,368.73 | 113,359.27 | 0.05 |
| 61174X109 | MONSTER BEVERAGE CORP COMMON STOCK | | | | | | | |
| | | 26,545.000 | Local 32.028072 | 850,185.16 | 86.720000 | 2,301,982.40 | 1,451,797.24 | 0.08 |
| | | | Base 32.028072 | 850,185.16 | 86.720000 | 2,301,982.40 | 1,451,797.24 | 0.08 |
| 615369105 | MOODY S CORP COMMON STOCK USD.01 | | | | | | | |
| | | 11,427.000 | Local 57.713904 | 659,496.78 | 343.000000 | 3,919,461.00 | 3,259,964.22 | 0.14 |
| | | | Base 57.713904 | 659,496.78 | 343.000000 | 3,919,461.00 | 3,259,964.22 | 0.14 |
| 617446448 | MORGAN STANLEY COMMON STOCK USD.01 | | | | | | | |
| | | 101,433.000 | Local 38.033148 | 3,857,816.34 | 102.540000 | 10,400,939.82 | 6,543,123.48 | 0.38 |
| | | | Base 38.033148 | 3,857,816.34 | 102.540000 | 10,400,939.82 | 6,543,123.48 | 0.38 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|--------------|--------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 61945C103 | MOSAIC CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | 26,172.000 | Local | 45.847062 | 1,199,909.30 | 39.950000 | 1,045,571.40 | -154,337.90 | 0.04 | |
| | | Base | 45.847062 | 1,199,909.30 | 39.950000 | 1,045,571.40 | -154,337.90 | 0.04 | |
| 620076307 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | 11,934.000 | Local | 84.509753 | 1,008,539.39 | 231.940000 | 2,767,971.96 | 1,759,432.57 | 0.10 | |
| | | Base | 84.509753 | 1,008,539.39 | 231.940000 | 2,767,971.96 | 1,759,432.57 | 0.10 | |
| 629377508 | NRG ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | 17,300.000 | Local | 25.011386 | 432,696.97 | 39.930000 | 690,789.00 | 258,092.03 | 0.03 | |
| | | Base | 25.011386 | 432,696.97 | 39.930000 | 690,789.00 | 258,092.03 | 0.03 | |
| 62944T105 | NVR INC COMMON STOCK USD.01 | | | | | | | | |
| | 230.000 | Local | 3,619.243043 | 832,425.90 | 5,327.220000 | 1,225,260.60 | 392,834.70 | 0.04 | |
| | | Base | 3,619.243043 | 832,425.90 | 5,327.220000 | 1,225,260.60 | 392,834.70 | 0.04 | |
| 631103108 | NASDAQ INC COMMON STOCK USD.01 | | | | | | | | |
| | 8,271.000 | Local | 42.355255 | 350,320.31 | 179.210000 | 1,482,245.91 | 1,131,925.60 | 0.05 | |
| | | Base | 42.355255 | 350,320.31 | 179.210000 | 1,482,245.91 | 1,131,925.60 | 0.05 | |
| 64110D104 | NETAPP INC COMMON STOCK USD.001 | | | | | | | | |
| | 15,801.000 | Local | 36.908607 | 583,192.90 | 86.510000 | 1,366,944.51 | 783,751.61 | 0.05 | |
| | | Base | 36.908607 | 583,192.90 | 86.510000 | 1,366,944.51 | 783,751.61 | 0.05 | |
| 64110L106 | NETFLIX INC COMMON STOCK USD.001 | | | | | | | | |
| | 31,298.000 | Local | 77.176376 | 2,415,466.22 | 427.140000 | 13,368,627.72 | 10,953,161.50 | 0.49 | |
| | | Base | 77.176376 | 2,415,466.22 | 427.140000 | 13,368,627.72 | 10,953,161.50 | 0.49 | |
| 651229106 | NEWELL BRANDS INC COMMON STOCK USD1.0 | | | | | | | | |
| | 26,751.000 | Local | 32.750754 | 876,115.42 | 23.210000 | 620,890.71 | -255,224.71 | 0.02 | |
| | | Base | 32.750754 | 876,115.42 | 23.210000 | 620,890.71 | -255,224.71 | 0.02 | |
| 651639106 | NEWMONT CORP COMMON STOCK USD1.6 | | | | | | | | |
| | 56,346.000 | Local | 37.787985 | 2,129,201.78 | 61.170000 | 3,446,684.82 | 1,317,483.04 | 0.13 | |
| | | Base | 37.787985 | 2,129,201.78 | 61.170000 | 3,446,684.82 | 1,317,483.04 | 0.13 | |
| 65249B109 | NEWS CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | 27,771.000 | Local | 12.319947 | 342,137.25 | 22.240000 | 617,627.04 | 275,489.79 | 0.02 | |
| | | Base | 12.319947 | 342,137.25 | 22.240000 | 617,627.04 | 275,489.79 | 0.02 | |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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View Date: February 8, 2022

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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 |
| 65249B208 | NEWS CORP CLASS B COMMON STOCK | | | | | | | | |
| | 8,604.000 | Local | 13.063328 | 112,396.87 | 22.240000 | 191,352.96 | 78,956.09 | 0.01 | |
| | | Base | 13.063328 | 112,396.87 | 22.240000 | 191,352.96 | 78,956.09 | 0.01 | |
| 65339F101 | NEXTERA ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | 138,642.000 | Local | 20.226497 | 2,804,241.93 | 78.120000 | 10,830,713.04 | 8,026,471.11 | 0.40 | |
| | | Base | 20.226497 | 2,804,241.93 | 78.120000 | 10,830,713.04 | 8,026,471.11 | 0.40 | |
| 654106103 | NIKE INC CL B COMMON STOCK | | | | | | | | |
| | 90,288.000 | Local | 25.482315 | 2,300,747.30 | 148.070000 | 13,368,944.16 | 11,068,196.86 | 0.49 | |
| | | Base | 25.482315 | 2,300,747.30 | 148.070000 | 13,368,944.16 | 11,068,196.86 | 0.49 | |
| 65473P105 | NISOURCE INC COMMON STOCK USD.01 | | | | | | | | |
| | 27,748.000 | Local | 13.130752 | 364,352.10 | 29.180000 | 809,686.64 | 445,334.54 | 0.03 | |
| | | Base | 13.130752 | 364,352.10 | 29.180000 | 809,686.64 | 445,334.54 | 0.03 | |
| 655844108 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 17,194.000 | Local | 54.614000 | 939,033.12 | 271.990000 | 4,676,596.06 | 3,737,562.94 | 0.17 | |
| | | Base | 54.614000 | 939,033.12 | 271.990000 | 4,676,596.06 | 3,737,562.94 | 0.17 | |
| 665859104 | NORTHERN TRUST CORP COMMON STOCK USD1.666666 | | | | | | | | |
| | 14,673.000 | Local | 62.832498 | 921,941.24 | 116.640000 | 1,711,458.72 | 789,517.48 | 0.06 | |
| | | Base | 62.832498 | 921,941.24 | 116.640000 | 1,711,458.72 | 789,517.48 | 0.06 | |
| 666807102 | NORTHROP GRUMMAN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 10,529.000 | Local | 75.252486 | 792,333.43 | 369.900000 | 3,894,677.10 | 3,102,343.67 | 0.14 | |
| | | Base | 75.252486 | 792,333.43 | 369.900000 | 3,894,677.10 | 3,102,343.67 | 0.14 | |
| 668771108 | NORTONLIFELOCK INC COMMON STOCK USD.01 | | | | | | | | |
| | 41,106.000 | Local | 27.446114 | 1,128,199.96 | 26.010000 | 1,069,167.06 | -59,032.90 | 0.04 | |
| | | Base | 27.446114 | 1,128,199.96 | 26.010000 | 1,069,167.06 | -59,032.90 | 0.04 | |
| 670346105 | NUCOR CORP COMMON STOCK USD.4 | | | | | | | | |
| | 20,194.000 | Local | 36.752288 | 742,175.70 | 101.400000 | 2,047,671.60 | 1,305,495.90 | 0.07 | |
| | | Base | 36.752288 | 742,175.70 | 101.400000 | 2,047,671.60 | 1,305,495.90 | 0.07 | |
| 67066G104 | NVIDIA CORP COMMON STOCK USD.001 | | | | | | | | |
| | 176,647.000 | Local | 19.569311 | 3,456,860.16 | 244.860000 | 43,253,784.42 | 39,796,924.26 | 1.58 | |
| | | Base | 19.569311 | 3,456,860.16 | 244.860000 | 43,253,784.42 | 39,796,924.26 | 1.58 | |

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
| 67103H107 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | 4,760.000 | Local | 82.586805 | 393,113.19 | 651.750000 | 3,102,330.00 | 2,709,216.81 | 0.11 | |
| | | Base | 82.586805 | 393,113.19 | 651.750000 | 3,102,330.00 | 2,709,216.81 | 0.11 | |
| 674599105 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | | | | | | | | |
| | 62,694.000 | Local | 42.749120 | 2,680,113.35 | 37.670000 | 2,361,682.98 | -318,430.37 | 0.09 | |
| | | Base | 42.749120 | 2,680,113.35 | 37.670000 | 2,361,682.98 | -318,430.37 | 0.09 | |
| 674599162 | OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27 | | | | | | | | |
| | 9,176.000 | Local | 4.950000 | 45,421.20 | 18.420000 | 169,021.92 | 123,600.72 | 0.01 | |
| | | Base | 4.950000 | 45,421.20 | 18.420000 | 169,021.92 | 123,600.72 | 0.01 | |
| 679580100 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | | | | | | | | |
| | 6,582.000 | Local | 126.474582 | 832,455.70 | 301.930000 | 1,987,303.26 | 1,154,847.56 | 0.07 | |
| | | Base | 126.474582 | 832,455.70 | 301.930000 | 1,987,303.26 | 1,154,847.56 | 0.07 | |
| 681919106 | OMNICOM GROUP COMMON STOCK USD.15 | | | | | | | | |
| | 15,019.000 | Local | 44.946068 | 675,045.00 | 75.360000 | 1,131,831.84 | 456,786.84 | 0.04 | |
| | | Base | 44.946068 | 675,045.00 | 75.360000 | 1,131,831.84 | 456,786.84 | 0.04 | |
| 682680103 | ONEOK INC COMMON STOCK USD.01 | | | | | | | | |
| | 31,509.000 | Local | 39.246268 | 1,236,610.65 | 60.680000 | 1,911,966.12 | 675,355.47 | 0.07 | |
| | | Base | 39.246268 | 1,236,610.65 | 60.680000 | 1,911,966.12 | 675,355.47 | 0.07 | |
| 68389X105 | ORACLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | 113,963.000 | Local | 24.152999 | 2,752,548.25 | 81.160000 | 9,249,237.08 | 6,496,688.83 | 0.34 | |
| | | Base | 24.152999 | 2,752,548.25 | 81.160000 | 9,249,237.08 | 6,496,688.83 | 0.34 | |
| 68622V106 | ORGANON + CO COMMON STOCK USD.01 | | | | | | | | |
| | 17,915.000 | Local | 22.188602 | 397,508.80 | 31.910000 | 571,667.65 | 174,158.85 | 0.02 | |
| | | Base | 22.188602 | 397,508.80 | 31.910000 | 571,667.65 | 174,158.85 | 0.02 | |
| 68902V107 | OTIS WORLDWIDE CORP COMMON STOCK USD.01 | | | | | | | | |
| | 30,013.000 | Local | 37.348418 | 1,120,938.07 | 85.430000 | 2,564,010.59 | 1,443,072.52 | 0.09 | |
| | | Base | 37.348418 | 1,120,938.07 | 85.430000 | 2,564,010.59 | 1,443,072.52 | 0.09 | |
| 693475105 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 | | | | | | | | |
| | 29,863.000 | Local | 85.251585 | 2,545,868.09 | 205.990000 | 6,151,479.37 | 3,605,611.28 | 0.22 | |
| | | Base | 85.251585 | 2,545,868.09 | 205.990000 | 6,151,479.37 | 3,605,611.28 | 0.22 | |

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 693506107 | PPG INDUSTRIES INC COMMON STOCK USD1.66666 | | | | | | | |
| | | 16,774.000 | Local 43.932904 | 736,930.53 | 156.200000 | 2,620,098.80 | 1,883,168.27 | 0.10 |
| | | | Base 43.932904 | 736,930.53 | 156.200000 | 2,620,098.80 | 1,883,168.27 | 0.10 |
| 69351T106 | PPL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 53,044.000 | Local 26.764905 | 1,419,717.61 | 29.680000 | 1,574,345.92 | 154,628.31 | 0.06 |
| | | | Base 26.764905 | 1,419,717.61 | 29.680000 | 1,574,345.92 | 154,628.31 | 0.06 |
| 693656100 | PVH CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 5,020.000 | Local 115.605345 | 580,338.83 | 95.010000 | 476,950.20 | -103,388.63 | 0.02 |
| | | | Base 115.605345 | 580,338.83 | 95.010000 | 476,950.20 | -103,388.63 | 0.02 |
| 69370C100 | PTC INC COMMON STOCK USD.01 | | | | | | | |
| | | 7,465.000 | Local 130.705428 | 975,716.02 | 116.260000 | 867,880.90 | -107,835.12 | 0.03 |
| | | | Base 130.705428 | 975,716.02 | 116.260000 | 867,880.90 | -107,835.12 | 0.03 |
| 693718108 | PACCAR INC COMMON STOCK USD1.0 | | | | | | | |
| | | 24,531.000 | Local 34.693825 | 851,074.23 | 92.990000 | 2,281,137.69 | 1,430,063.46 | 0.08 |
| | | | Base 34.693825 | 851,074.23 | 92.990000 | 2,281,137.69 | 1,430,063.46 | 0.08 |
| 695156109 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | | | | | | | |
| | | 6,712.000 | Local 109.956602 | 738,028.71 | 150.630000 | 1,011,028.56 | 272,999.85 | 0.04 |
| | | | Base 109.956602 | 738,028.71 | 150.630000 | 1,011,028.56 | 272,999.85 | 0.04 |
| 701094104 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | | | | | | | |
| | | 9,122.000 | Local 69.324164 | 632,375.02 | 310.010000 | 2,827,911.22 | 2,195,536.20 | 0.10 |
| | | | Base 69.324164 | 632,375.02 | 310.010000 | 2,827,911.22 | 2,195,536.20 | 0.10 |
| 704326107 | PAYCHEX INC COMMON STOCK USD.01 | | | | | | | |
| | | 22,676.000 | Local 38.338427 | 869,362.17 | 117.760000 | 2,670,325.76 | 1,800,963.59 | 0.10 |
| | | | Base 38.338427 | 869,362.17 | 117.760000 | 2,670,325.76 | 1,800,963.59 | 0.10 |
| 70432V102 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | | | | | | | |
| | | 3,401.000 | Local 316.627186 | 1,076,849.06 | 335.300000 | 1,140,355.30 | 63,506.24 | 0.04 |
| | | | Base 316.627186 | 1,076,849.06 | 335.300000 | 1,140,355.30 | 63,506.24 | 0.04 |
| 70450Y103 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | |
| | | 83,019.000 | Local 35.925015 | 2,982,458.79 | 171.940000 | 14,274,286.86 | 11,291,828.07 | 0.52 |
| | | | Base 35.925015 | 2,982,458.79 | 171.940000 | 14,274,286.86 | 11,291,828.07 | 0.52 |

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|-----------|--|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 707569109 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | | | | | | | |
| | | 11,737.000 | Local 97.883160 | 1,148,854.65 | 45.610000 | 535,324.57 | -613,530.08 | 0.02 |
| | | | Base 97.883160 | 1,148,854.65 | 45.610000 | 535,324.57 | -613,530.08 | 0.02 |
| 712704105 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | | | | | | | |
| | | 30,243.000 | Local 16.343703 | 494,282.62 | 19.380000 | 586,109.34 | 91,826.72 | 0.02 |
| | | | Base 16.343703 | 494,282.62 | 19.380000 | 586,109.34 | 91,826.72 | 0.02 |
| 713448108 | PEPSICO INC COMMON STOCK USD.017 | | | | | | | |
| | | 97,697.000 | Local 61.808712 | 6,038,525.76 | 173.520000 | 16,952,383.44 | 10,913,857.68 | 0.62 |
| | | | Base 61.808712 | 6,038,525.76 | 173.520000 | 16,952,383.44 | 10,913,857.68 | 0.62 |
| 714046109 | PERKINELMER INC COMMON STOCK USD1.0 | | | | | | | |
| | | 8,916.000 | Local 55.775818 | 497,297.19 | 172.170000 | 1,535,067.72 | 1,037,770.53 | 0.06 |
| | | | Base 55.775818 | 497,297.19 | 172.170000 | 1,535,067.72 | 1,037,770.53 | 0.06 |
| 717081103 | PFIZER INC COMMON STOCK USD.05 | | | | | | | |
| | | 396,600.000 | Local 27.851819 | 11,046,031.58 | 52.690000 | 20,896,854.00 | 9,850,822.42 | 0.76 |
| | | | Base 27.851819 | 11,046,031.58 | 52.690000 | 20,896,854.00 | 9,850,822.42 | 0.76 |
| 718172109 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | | | | | | | |
| | | 110,004.000 | Local 44.798300 | 4,927,992.15 | 102.850000 | 11,313,911.40 | 6,385,919.25 | 0.41 |
| | | | Base 44.798300 | 4,927,992.15 | 102.850000 | 11,313,911.40 | 6,385,919.25 | 0.41 |
| 718546104 | PHILLIPS 66 COMMON STOCK | | | | | | | |
| | | 30,960.000 | Local 38.054935 | 1,178,180.80 | 84.790000 | 2,625,098.40 | 1,446,917.60 | 0.10 |
| | | | Base 38.054935 | 1,178,180.80 | 84.790000 | 2,625,098.40 | 1,446,917.60 | 0.10 |
| 723484101 | PINNACLE WEST CAPITAL COMMON STOCK | | | | | | | |
| | | 7,972.000 | Local 47.763424 | 380,770.02 | 69.610000 | 554,930.92 | 174,160.90 | 0.02 |
| | | | Base 47.763424 | 380,770.02 | 69.610000 | 554,930.92 | 174,160.90 | 0.02 |
| 723787107 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | | | | | | | |
| | | 16,042.000 | Local 109.515398 | 1,756,846.02 | 218.890000 | 3,511,433.38 | 1,754,587.36 | 0.13 |
| | | | Base 109.515398 | 1,756,846.02 | 218.890000 | 3,511,433.38 | 1,754,587.36 | 0.13 |
| 73278L105 | POOL CORP COMMON STOCK USD.001 | | | | | | | |
| | | 2,832.000 | Local 343.375184 | 972,438.52 | 476.250000 | 1,348,740.00 | 376,301.48 | 0.05 |
| | | | Base 343.375184 | 972,438.52 | 476.250000 | 1,348,740.00 | 376,301.48 | 0.05 |

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| 74144T108 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | | | | | | | | |
| | 15,880.000 | Local | 48.844416 | 775,649.33 | 154.430000 | 2,452,348.40 | 1,676,699.07 | 0.09 | |
| | | Base | 48.844416 | 775,649.33 | 154.430000 | 2,452,348.40 | 1,676,699.07 | 0.09 | |
| 74251V102 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | | |
| | 17,418.000 | Local | 33.758833 | 588,011.36 | 73.060000 | 1,272,559.08 | 684,547.72 | 0.05 | |
| | | Base | 33.758833 | 588,011.36 | 73.060000 | 1,272,559.08 | 684,547.72 | 0.05 | |
| 742718109 | PROCTER + GAMBLE CO/THE COMMON STOCK | | | | | | | | |
| | 170,990.000 | Local | 61.640806 | 10,539,961.41 | 160.450000 | 27,435,345.50 | 16,895,384.09 | 1.00 | |
| | | Base | 61.640806 | 10,539,961.41 | 160.450000 | 27,435,345.50 | 16,895,384.09 | 1.00 | |
| 743315103 | PROGRESSIVE CORP COMMON STOCK USD1.0 | | | | | | | | |
| | 41,340.000 | Local | 24.974159 | 1,032,431.75 | 108.660000 | 4,492,004.40 | 3,459,572.65 | 0.16 | |
| | | Base | 24.974159 | 1,032,431.75 | 108.660000 | 4,492,004.40 | 3,459,572.65 | 0.16 | |
| 74340W103 | PROLOGIS INC REIT USD.01 | | | | | | | | |
| | 52,240.000 | Local | 56.908264 | 2,972,887.71 | 156.820000 | 8,192,276.80 | 5,219,389.09 | 0.30 | |
| | | Base | 56.908264 | 2,972,887.71 | 156.820000 | 8,192,276.80 | 5,219,389.09 | 0.30 | |
| 744320102 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | 26,708.000 | Local | 51.611402 | 1,378,437.32 | 111.570000 | 2,979,811.56 | 1,601,374.24 | 0.11 | |
| | | Base | 51.611402 | 1,378,437.32 | 111.570000 | 2,979,811.56 | 1,601,374.24 | 0.11 | |
| 744573106 | PUBLIC SERVICE ENTERPRISE GP COMMON STOCK | | | | | | | | |
| | 35,729.000 | Local | 32.283769 | 1,153,466.79 | 66.530000 | 2,377,050.37 | 1,223,583.58 | 0.09 | |
| | | Base | 32.283769 | 1,153,466.79 | 66.530000 | 2,377,050.37 | 1,223,583.58 | 0.09 | |
| 74460D109 | PUBLIC STORAGE REIT USD.1 | | | | | | | | |
| | 10,779.000 | Local | 117.593384 | 1,267,539.09 | 358.530000 | 3,864,594.87 | 2,597,055.78 | 0.14 | |
| | | Base | 117.593384 | 1,267,539.09 | 358.530000 | 3,864,594.87 | 2,597,055.78 | 0.14 | |
| 745867101 | PULTEGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 17,889.000 | Local | 20.788468 | 371,884.91 | 52.690000 | 942,571.41 | 570,686.50 | 0.03 | |
| | | Base | 20.788468 | 371,884.91 | 52.690000 | 942,571.41 | 570,686.50 | 0.03 | |
| 74736K101 | QORVO INC COMMON STOCK USD.0001 | | | | | | | | |
| | 7,788.000 | Local | 82.392232 | 641,670.70 | 137.280000 | 1,069,136.64 | 427,465.94 | 0.04 | |
| | | Base | 82.392232 | 641,670.70 | 137.280000 | 1,069,136.64 | 427,465.94 | 0.04 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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|-----------|---|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 747525103 | QUALCOMM INC COMMON STOCK USD.0001 | | | | | | | |
| | | 79,138.000 | Local 50.777074 | 4,018,396.11 | 175.760000 | 13,909,294.88 | 9,890,898.77 | 0.51 |
| | | | Base 50.777074 | 4,018,396.11 | 175.760000 | 13,909,294.88 | 9,890,898.77 | 0.51 |
| 74762E102 | QUANTA SERVICES INC COMMON STOCK USD.00001 | | | | | | | |
| | | 10,068.000 | Local 28.773035 | 289,686.92 | 102.720000 | 1,034,184.96 | 744,498.04 | 0.04 |
| | | | Base 28.773035 | 289,686.92 | 102.720000 | 1,034,184.96 | 744,498.04 | 0.04 |
| 74834L100 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | | | | | | | |
| | | 8,667.000 | Local 52.438479 | 454,484.30 | 135.020000 | 1,170,218.34 | 715,734.04 | 0.04 |
| | | | Base 52.438479 | 454,484.30 | 135.020000 | 1,170,218.34 | 715,734.04 | 0.04 |
| 751212101 | RALPH LAUREN CORP COMMON STOCK USD.01 | | | | | | | |
| | | 3,443.000 | Local 96.187796 | 331,174.58 | 110.840000 | 381,622.12 | 50,447.54 | 0.01 |
| | | | Base 96.187796 | 331,174.58 | 110.840000 | 381,622.12 | 50,447.54 | 0.01 |
| 754730109 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | | 13,086.000 | Local 52.956587 | 692,989.90 | 105.870000 | 1,385,414.82 | 692,424.92 | 0.05 |
| | | | Base 52.956587 | 692,989.90 | 105.870000 | 1,385,414.82 | 692,424.92 | 0.05 |
| 75513E101 | RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 105,760.000 | Local 34.428674 | 3,641,176.57 | 90.190000 | 9,538,494.40 | 5,897,317.83 | 0.35 |
| | | | Base 34.428674 | 3,641,176.57 | 90.190000 | 9,538,494.40 | 5,897,317.83 | 0.35 |
| 756109104 | REALTY INCOME CORP REIT USD1.0 | | | | | | | |
| | | 39,976.000 | Local 60.803717 | 2,430,689.39 | 69.410000 | 2,774,734.16 | 344,044.77 | 0.10 |
| | | | Base 60.803717 | 2,430,689.39 | 69.410000 | 2,774,734.16 | 344,044.77 | 0.10 |
| 758849103 | REGENCY CENTERS CORP REIT USD.01 | | | | | | | |
| | | 10,888.000 | Local 66.569965 | 724,813.78 | 71.750000 | 781,214.00 | 56,400.22 | 0.03 |
| | | | Base 66.569965 | 724,813.78 | 71.750000 | 781,214.00 | 56,400.22 | 0.03 |
| 75886F107 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | |
| | | 7,470.000 | Local 355.870592 | 2,658,353.32 | 608.590000 | 4,546,167.30 | 1,887,813.98 | 0.17 |
| | | | Base 355.870592 | 2,658,353.32 | 608.590000 | 4,546,167.30 | 1,887,813.98 | 0.17 |
| 7591EP100 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 67,358.000 | Local 12.944429 | 871,910.84 | 22.940000 | 1,545,192.52 | 673,281.68 | 0.06 |
| | | | Base 12.944429 | 871,910.84 | 22.940000 | 1,545,192.52 | 673,281.68 | 0.06 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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View Date: February 8, 2022

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|-----------|---|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 760759100 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | | | | | | | |
| | | 14,787.000 | Local 29.299533 | 433,252.19 | 127.660000 | 1,887,708.42 | 1,454,456.23 | 0.07 |
| | | | Base 29.299533 | 433,252.19 | 127.660000 | 1,887,708.42 | 1,454,456.23 | 0.07 |
| 761152107 | RESMED INC COMMON STOCK USD.004 | | | | | | | |
| | | 10,296.000 | Local 88.479666 | 910,986.64 | 228.600000 | 2,353,665.60 | 1,442,678.96 | 0.09 |
| | | | Base 88.479666 | 910,986.64 | 228.600000 | 2,353,665.60 | 1,442,678.96 | 0.09 |
| 770323103 | ROBERT HALF INTL INC COMMON STOCK USD.001 | | | | | | | |
| | | 7,866.000 | Local 31.805272 | 250,180.27 | 113.260000 | 890,903.16 | 640,722.89 | 0.03 |
| | | | Base 31.805272 | 250,180.27 | 113.260000 | 890,903.16 | 640,722.89 | 0.03 |
| 773903109 | ROCKWELL AUTOMATION INC COMMON STOCK USD1.0 | | | | | | | |
| | | 8,195.000 | Local 58.605645 | 480,273.26 | 289.220000 | 2,370,157.90 | 1,889,884.64 | 0.09 |
| | | | Base 58.605645 | 480,273.26 | 289.220000 | 2,370,157.90 | 1,889,884.64 | 0.09 |
| 775711104 | ROLLINS INC COMMON STOCK USD1.0 | | | | | | | |
| | | 15,993.000 | Local 27.148357 | 434,183.68 | 30.850000 | 493,384.05 | 59,200.37 | 0.02 |
| | | | Base 27.148357 | 434,183.68 | 30.850000 | 493,384.05 | 59,200.37 | 0.02 |
| 776696106 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | | 7,453.000 | Local 108.373018 | 807,704.10 | 437.160000 | 3,258,153.48 | 2,450,449.38 | 0.12 |
| | | | Base 108.373018 | 807,704.10 | 437.160000 | 3,258,153.48 | 2,450,449.38 | 0.12 |
| 778296103 | ROSS STORES INC COMMON STOCK USD.01 | | | | | | | |
| | | 25,109.000 | Local 21.380759 | 536,849.49 | 97.750000 | 2,454,404.75 | 1,917,555.26 | 0.09 |
| | | | Base 21.380759 | 536,849.49 | 97.750000 | 2,454,404.75 | 1,917,555.26 | 0.09 |
| 78409V104 | S+P GLOBAL INC COMMON STOCK USD1.0 | | | | | | | |
| | | 17,029.000 | Local 69.641748 | 1,185,929.33 | 415.220000 | 7,070,781.38 | 5,884,852.05 | 0.26 |
| | | | Base 69.641748 | 1,185,929.33 | 415.220000 | 7,070,781.38 | 5,884,852.05 | 0.26 |
| 78410G104 | SBA COMMUNICATIONS CORP REIT USD.01 | | | | | | | |
| | | 7,686.000 | Local 162.372222 | 1,247,992.90 | 325.440000 | 2,501,331.84 | 1,253,338.94 | 0.09 |
| | | | Base 162.372222 | 1,247,992.90 | 325.440000 | 2,501,331.84 | 1,253,338.94 | 0.09 |
| 78462F103 | SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST | | | | | | | |
| | | 2,849.000 | Local 418.814388 | 1,193,202.19 | 449.910000 | 1,281,793.59 | 88,591.40 | 0.05 |
| | | | Base 418.814388 | 1,193,202.19 | 449.910000 | 1,281,793.59 | 88,591.40 | 0.05 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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|-----------|---|-------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 78486Q101 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 4,147.000 | Local 301.760675 | 1,251,401.52 | 583.900000 | 2,421,433.30 | 1,170,031.78 | 0.09 |
| | | | Base 301.760675 | 1,251,401.52 | 583.900000 | 2,421,433.30 | 1,170,031.78 | 0.09 |
| 79466L302 | SALESFORCE.COM INC COMMON STOCK USD.001 | 69,175.000 | Local 86.704086 | 5,997,755.18 | 232.630000 | 16,092,180.25 | 10,094,425.07 | 0.59 |
| | | | Base 86.704086 | 5,997,755.18 | 232.630000 | 16,092,180.25 | 10,094,425.07 | 0.59 |
| 806407102 | HENRY SCHEIN INC COMMON STOCK USD.01 | 9,798.000 | Local 54.809330 | 537,021.82 | 75.300000 | 737,789.40 | 200,767.58 | 0.03 |
| | | | Base 54.809330 | 537,021.82 | 75.300000 | 737,789.40 | 200,767.58 | 0.03 |
| 806857108 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 99,108.000 | Local 79.094219 | 7,838,869.88 | 39.070000 | 3,872,149.56 | -3,966,720.32 | 0.14 |
| | | | Base 79.094219 | 7,838,869.88 | 39.070000 | 3,872,149.56 | -3,966,720.32 | 0.14 |
| 808513105 | SCHWAB (CHARLES) CORP COMMON STOCK USD.01 | 106,227.000 | Local 28.185008 | 2,994,008.86 | 87.700000 | 9,316,107.90 | 6,322,099.04 | 0.34 |
| | | | Base 28.185008 | 2,994,008.86 | 87.700000 | 9,316,107.90 | 6,322,099.04 | 0.34 |
| 81211K100 | SEALED AIR CORP COMMON STOCK USD.1 | 10,468.000 | Local 24.836186 | 259,985.20 | 67.920000 | 710,986.56 | 451,001.36 | 0.03 |
| | | | Base 24.836186 | 259,985.20 | 67.920000 | 710,986.56 | 451,001.36 | 0.03 |
| 816851109 | SEMPRA ENERGY COMMON STOCK | 22,563.000 | Local 75.186979 | 1,696,443.80 | 138.160000 | 3,117,304.08 | 1,420,860.28 | 0.11 |
| | | | Base 75.186979 | 1,696,443.80 | 138.160000 | 3,117,304.08 | 1,420,860.28 | 0.11 |
| 81762P102 | SERVICENOW INC COMMON STOCK USD.001 | 14,060.000 | Local 314.528087 | 4,422,264.90 | 585.780000 | 8,236,066.80 | 3,813,801.90 | 0.30 |
| | | | Base 314.528087 | 4,422,264.90 | 585.780000 | 8,236,066.80 | 3,813,801.90 | 0.30 |
| 824348106 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 | 17,044.000 | Local 41.646592 | 709,824.51 | 286.510000 | 4,883,276.44 | 4,173,451.93 | 0.18 |
| | | | Base 41.646592 | 709,824.51 | 286.510000 | 4,883,276.44 | 4,173,451.93 | 0.18 |
| 82669G104 | SIGNATURE BANK COMMON STOCK USD.01 | 4,284.000 | Local 320.382190 | 1,372,517.30 | 304.630000 | 1,305,034.92 | -67,482.38 | 0.05 |
| | | | Base 320.382190 | 1,372,517.30 | 304.630000 | 1,305,034.92 | -67,482.38 | 0.05 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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| 828806109 | SIMON PROPERTY GROUP INC REIT USD.0001 | | | | | | | |
| | | 23,219.000 | Local 86.800950 | 2,015,431.25 | 147.200000 | 3,417,836.80 | 1,402,405.55 | 0.12 |
| | | | Base 86.800950 | 2,015,431.25 | 147.200000 | 3,417,836.80 | 1,402,405.55 | 0.12 |
| 83088M102 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | | | | | | | |
| | | 11,669.000 | Local 93.891167 | 1,095,616.03 | 146.520000 | 1,709,741.88 | 614,125.85 | 0.06 |
| | | | Base 93.891167 | 1,095,616.03 | 146.520000 | 1,709,741.88 | 614,125.85 | 0.06 |
| 831865209 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | | | | | | | |
| | | 9,410.000 | Local 53.646525 | 504,813.80 | 76.420000 | 719,112.20 | 214,298.40 | 0.03 |
| | | | Base 53.646525 | 504,813.80 | 76.420000 | 719,112.20 | 214,298.40 | 0.03 |
| 832696405 | JM SMUCKER CO/THE COMMON STOCK | | | | | | | |
| | | 7,656.000 | Local 68.224124 | 522,323.89 | 140.580000 | 1,076,280.48 | 553,956.59 | 0.04 |
| | | | Base 68.224124 | 522,323.89 | 140.580000 | 1,076,280.48 | 553,956.59 | 0.04 |
| 833034101 | SNAP ON INC COMMON STOCK USD1.0 | | | | | | | |
| | | 3,795.000 | Local 56.228335 | 213,386.53 | 208.250000 | 790,308.75 | 576,922.22 | 0.03 |
| | | | Base 56.228335 | 213,386.53 | 208.250000 | 790,308.75 | 576,922.22 | 0.03 |
| 83417M104 | SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | | | | | | | |
| | | 3,711.000 | Local 282.614799 | 1,048,783.52 | 238.220000 | 884,034.42 | -164,749.10 | 0.03 |
| | | | Base 282.614799 | 1,048,783.52 | 238.220000 | 884,034.42 | -164,749.10 | 0.03 |
| 842587107 | SOUTHERN CO/THE COMMON STOCK USD5.0 | | | | | | | |
| | | 74,884.000 | Local 37.245488 | 2,789,091.13 | 69.490000 | 5,203,689.16 | 2,414,598.03 | 0.19 |
| | | | Base 37.245488 | 2,789,091.13 | 69.490000 | 5,203,689.16 | 2,414,598.03 | 0.19 |
| 844741108 | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 | | | | | | | |
| | | 41,824.000 | Local 19.490372 | 815,165.32 | 44.760000 | 1,872,042.24 | 1,056,876.92 | 0.07 |
| | | | Base 19.490372 | 815,165.32 | 44.760000 | 1,872,042.24 | 1,056,876.92 | 0.07 |
| 84790A105 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 1.000 | Local 50.000000 | 50.00 | 89.380000 | 89.38 | 39.38 | 0.00 |
| | | | Base 50.000000 | 50.00 | 89.380000 | 89.38 | 39.38 | 0.00 |
| 854502101 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | | | | | | | |
| | | 11,519.000 | Local 68.140721 | 784,912.96 | 174.650000 | 2,011,793.35 | 1,226,880.39 | 0.07 |
| | | | Base 68.140721 | 784,912.96 | 174.650000 | 2,011,793.35 | 1,226,880.39 | 0.07 |

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| 855244109 | STARBUCKS CORP COMMON STOCK USD.001 | 83,377.000 | Local 21.026867 | 1,753,157.05 | 98.320000 | 8,197,626.64 | 6,444,469.59 | 0.30 |
| | | | Base 21.026867 | 1,753,157.05 | 98.320000 | 8,197,626.64 | 6,444,469.59 | 0.30 |
| 857477103 | STATE STREET CORP COMMON STOCK USD1.0 | 25,834.000 | Local 56.110820 | 1,449,566.92 | 94.500000 | 2,441,313.00 | 991,746.08 | 0.09 |
| | | | Base 56.110820 | 1,449,566.92 | 94.500000 | 2,441,313.00 | 991,746.08 | 0.09 |
| 863667101 | STRYKER CORP COMMON STOCK USD.1 | 23,723.000 | Local 79.238413 | 1,879,772.86 | 248.050000 | 5,884,490.15 | 4,004,717.29 | 0.21 |
| | | | Base 79.238413 | 1,879,772.86 | 248.050000 | 5,884,490.15 | 4,004,717.29 | 0.21 |
| 871607107 | SYNOPSIS INC COMMON STOCK USD.01 | 10,775.000 | Local 81.080138 | 873,638.49 | 310.500000 | 3,345,637.50 | 2,471,999.01 | 0.12 |
| | | | Base 81.080138 | 873,638.49 | 310.500000 | 3,345,637.50 | 2,471,999.01 | 0.12 |
| 87165B103 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 38,668.000 | Local 32.660347 | 1,262,910.30 | 42.590000 | 1,646,870.12 | 383,959.82 | 0.06 |
| | | | Base 32.660347 | 1,262,910.30 | 42.590000 | 1,646,870.12 | 383,959.82 | 0.06 |
| 871829107 | SYSCO CORP COMMON STOCK USD1.0 | 36,223.000 | Local 35.306743 | 1,278,916.14 | 78.150000 | 2,830,827.45 | 1,551,911.31 | 0.10 |
| | | | Base 35.306743 | 1,278,916.14 | 78.150000 | 2,830,827.45 | 1,551,911.31 | 0.10 |
| 872540109 | TJX COMPANIES INC COMMON STOCK USD1.0 | 84,969.000 | Local 13.530543 | 1,149,676.69 | 71.970000 | 6,115,218.93 | 4,965,542.24 | 0.22 |
| | | | Base 13.530543 | 1,149,676.69 | 71.970000 | 6,115,218.93 | 4,965,542.24 | 0.22 |
| 872590104 | T MOBILE US INC COMMON STOCK USD.0001 | 41,480.000 | Local 89.994223 | 3,732,960.35 | 108.170000 | 4,486,891.60 | 753,931.25 | 0.16 |
| | | | Base 89.994223 | 3,732,960.35 | 108.170000 | 4,486,891.60 | 753,931.25 | 0.16 |
| 874054109 | TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01 | 8,146.000 | Local 110.750838 | 902,176.33 | 163.340000 | 1,330,567.64 | 428,391.31 | 0.05 |
| | | | Base 110.750838 | 902,176.33 | 163.340000 | 1,330,567.64 | 428,391.31 | 0.05 |
| 876030107 | TAPESTRY INC COMMON STOCK USD.01 | 19,441.000 | Local 32.302551 | 627,993.90 | 37.950000 | 737,785.95 | 109,792.05 | 0.03 |
| | | | Base 32.302551 | 627,993.90 | 37.950000 | 737,785.95 | 109,792.05 | 0.03 |

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| 87612E106 | TARGET CORP COMMON STOCK USD.0833 | 34,484.000 | Local 51.332901 | 1,770,163.76 | 220.430000 | 7,601,308.12 | 5,831,144.36 | 0.28 |
| | | | Base 51.332901 | 1,770,163.76 | 220.430000 | 7,601,308.12 | 5,831,144.36 | 0.28 |
| 879360105 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 3,296.000 | Local 341.046987 | 1,124,090.87 | 421.430000 | 1,389,033.28 | 264,942.41 | 0.05 |
| | | | Base 341.046987 | 1,124,090.87 | 421.430000 | 1,389,033.28 | 264,942.41 | 0.05 |
| 879369106 | TELEFLEX INC COMMON STOCK USD1.0 | 3,309.000 | Local 276.473472 | 914,850.72 | 310.190000 | 1,026,418.71 | 111,567.99 | 0.04 |
| | | | Base 276.473472 | 914,850.72 | 310.190000 | 1,026,418.71 | 111,567.99 | 0.04 |
| 880770102 | TERADYNE INC COMMON STOCK USD.125 | 11,517.000 | Local 81.201541 | 935,198.15 | 117.430000 | 1,352,441.31 | 417,243.16 | 0.05 |
| | | | Base 81.201541 | 935,198.15 | 117.430000 | 1,352,441.31 | 417,243.16 | 0.05 |
| 88160R101 | TESLA INC COMMON STOCK USD.001 | 57,477.000 | Local 683.774564 | 39,301,310.59 | 936.720000 | 53,839,855.44 | 14,538,544.85 | 1.97 |
| | | | Base 683.774564 | 39,301,310.59 | 936.720000 | 53,839,855.44 | 14,538,544.85 | 1.97 |
| 882508104 | TEXAS INSTRUMENTS INC COMMON STOCK USD1.0 | 65,255.000 | Local 45.803198 | 2,988,887.70 | 179.490000 | 11,712,619.95 | 8,723,732.25 | 0.43 |
| | | | Base 45.803198 | 2,988,887.70 | 179.490000 | 11,712,619.95 | 8,723,732.25 | 0.43 |
| 883203101 | TEXTRON INC COMMON STOCK USD.125 | 15,574.000 | Local 32.927161 | 512,807.60 | 68.060000 | 1,059,966.44 | 547,158.84 | 0.04 |
| | | | Base 32.927161 | 512,807.60 | 68.060000 | 1,059,966.44 | 547,158.84 | 0.04 |
| 883556102 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 27,843.000 | Local 105.609596 | 2,940,487.97 | 581.300000 | 16,185,135.90 | 13,244,647.93 | 0.59 |
| | | | Base 105.609596 | 2,940,487.97 | 581.300000 | 16,185,135.90 | 13,244,647.93 | 0.59 |
| 88579Y101 | 3M CO COMMON STOCK USD.01 | 40,717.000 | Local 82.074654 | 3,341,833.70 | 166.020000 | 6,759,836.34 | 3,418,002.64 | 0.25 |
| | | | Base 82.074654 | 3,341,833.70 | 166.020000 | 6,759,836.34 | 3,418,002.64 | 0.25 |
| 892356106 | TRACTOR SUPPLY COMPANY COMMON STOCK USD.008 | 8,042.000 | Local 74.575113 | 599,733.06 | 218.310000 | 1,755,649.02 | 1,155,915.96 | 0.06 |
| | | | Base 74.575113 | 599,733.06 | 218.310000 | 1,755,649.02 | 1,155,915.96 | 0.06 |

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 893641100 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | | 3,699.000 | Local 308.127380 | 1,139,763.18 | 616.190000 | 2,279,286.81 | 1,139,523.63 | 0.08 |
| | | | | Base 308.127380 | 1,139,763.18 | 616.190000 | 2,279,286.81 | 1,139,523.63 | 0.08 |
| 89417E109 | TRAVELERS COS INC/THE COMMON STOCK NPV | | 17,382.000 | Local 50.488489 | 877,590.91 | 166.180000 | 2,888,540.76 | 2,010,949.85 | 0.11 |
| | | | | Base 50.488489 | 877,590.91 | 166.180000 | 2,888,540.76 | 2,010,949.85 | 0.11 |
| 896239100 | TRIMBLE INC COMMON STOCK USD.001 | | 17,735.000 | Local 68.554700 | 1,215,817.60 | 72.160000 | 1,279,757.60 | 63,940.00 | 0.05 |
| | | | | Base 68.554700 | 1,215,817.60 | 72.160000 | 1,279,757.60 | 63,940.00 | 0.05 |
| 89832Q109 | TRUIST FINANCIAL CORP COMMON STOCK USD5.0 | | 94,322.000 | Local 33.929875 | 3,200,333.69 | 62.820000 | 5,925,308.04 | 2,724,974.35 | 0.22 |
| | | | | Base 33.929875 | 3,200,333.69 | 62.820000 | 5,925,308.04 | 2,724,974.35 | 0.22 |
| 90184L102 | TWITTER INC COMMON STOCK USD.000005 | | 56,499.000 | Local 38.288940 | 2,163,286.81 | 37.510000 | 2,119,277.49 | -44,009.32 | 0.08 |
| | | | | Base 38.288940 | 2,163,286.81 | 37.510000 | 2,119,277.49 | -44,009.32 | 0.08 |
| 902252105 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | | 2,895.000 | Local 341.611962 | 988,966.63 | 473.800000 | 1,371,651.00 | 382,684.37 | 0.05 |
| | | | | Base 341.611962 | 988,966.63 | 473.800000 | 1,371,651.00 | 382,684.37 | 0.05 |
| 902494103 | TYSON FOODS INC CL A COMMON STOCK USD.1 | | 20,831.000 | Local 27.500193 | 572,856.51 | 90.890000 | 1,893,329.59 | 1,320,473.08 | 0.07 |
| | | | | Base 27.500193 | 572,856.51 | 90.890000 | 1,893,329.59 | 1,320,473.08 | 0.07 |
| 902653104 | UDR INC REIT USD.01 | | 20,535.000 | Local 38.319390 | 786,888.68 | 56.840000 | 1,167,209.40 | 380,320.72 | 0.04 |
| | | | | Base 38.319390 | 786,888.68 | 56.840000 | 1,167,209.40 | 380,320.72 | 0.04 |
| 902973304 | US BANCORP COMMON STOCK USD.01 | | 95,343.000 | Local 27.735715 | 2,644,406.27 | 58.190000 | 5,548,009.17 | 2,903,602.90 | 0.20 |
| | | | | Base 27.735715 | 2,644,406.27 | 58.190000 | 5,548,009.17 | 2,903,602.90 | 0.20 |
| 90384S303 | ULTA BEAUTY INC COMMON STOCK USD.01 | | 3,840.000 | Local 212.683672 | 816,705.30 | 363.740000 | 1,396,761.60 | 580,056.30 | 0.05 |
| | | | | Base 212.683672 | 816,705.30 | 363.740000 | 1,396,761.60 | 580,056.30 | 0.05 |

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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| 904311107 | UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333 | | | | | | | | |
| | 13,329.000 | Local | 26.949334 | 359,207.67 | 18.830000 | 250,985.07 | -108,222.60 | 0.01 | |
| | | Base | 26.949334 | 359,207.67 | 18.830000 | 250,985.07 | -108,222.60 | 0.01 | |
| 904311206 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | | | | | | | | |
| | 15,196.000 | Local | 23.742855 | 360,796.43 | 15.990000 | 242,984.04 | -117,812.39 | 0.01 | |
| | | Base | 23.742855 | 360,796.43 | 15.990000 | 242,984.04 | -117,812.39 | 0.01 | |
| 907818108 | UNION PACIFIC CORP COMMON STOCK USD2.5 | | | | | | | | |
| | 45,424.000 | Local | 38.614336 | 1,754,017.58 | 244.550000 | 11,108,439.20 | 9,354,421.62 | 0.41 | |
| | | Base | 38.614336 | 1,754,017.58 | 244.550000 | 11,108,439.20 | 9,354,421.62 | 0.41 | |
| 910047109 | UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | 22,880.000 | Local | 51.940729 | 1,188,403.88 | 42.880000 | 981,094.40 | -207,309.48 | 0.04 | |
| | | Base | 51.940729 | 1,188,403.88 | 42.880000 | 981,094.40 | -207,309.48 | 0.04 | |
| 911312106 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | | | | | | | | |
| | 51,521.000 | Local | 80.068754 | 4,125,222.29 | 202.210000 | 10,418,061.41 | 6,292,839.12 | 0.38 | |
| | | Base | 80.068754 | 4,125,222.29 | 202.210000 | 10,418,061.41 | 6,292,839.12 | 0.38 | |
| 911363109 | UNITED RENTALS INC COMMON STOCK USD.01 | | | | | | | | |
| | 5,115.000 | Local | 119.028409 | 608,830.31 | 320.120000 | 1,637,413.80 | 1,028,583.49 | 0.06 | |
| | | Base | 119.028409 | 608,830.31 | 320.120000 | 1,637,413.80 | 1,028,583.49 | 0.06 | |
| 91324P102 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | 66,550.000 | Local | 67.535092 | 4,494,460.38 | 472.570000 | 31,449,533.50 | 26,955,073.12 | 1.15 | |
| | | Base | 67.535092 | 4,494,460.38 | 472.570000 | 31,449,533.50 | 26,955,073.12 | 1.15 | |
| 913903100 | UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01 | | | | | | | | |
| | 5,166.000 | Local | 114.331262 | 590,635.30 | 130.060000 | 671,889.96 | 81,254.66 | 0.02 | |
| | | Base | 114.331262 | 590,635.30 | 130.060000 | 671,889.96 | 81,254.66 | 0.02 | |
| 918204108 | VF CORP COMMON STOCK | | | | | | | | |
| | 23,035.000 | Local | 30.134869 | 694,156.70 | 65.210000 | 1,502,112.35 | 807,955.65 | 0.05 | |
| | | Base | 30.134869 | 694,156.70 | 65.210000 | 1,502,112.35 | 807,955.65 | 0.05 | |
| 91913Y100 | VALERO ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | 28,887.000 | Local | 33.209715 | 959,329.04 | 82.970000 | 2,396,754.39 | 1,437,425.35 | 0.09 | |
| | | Base | 33.209715 | 959,329.04 | 82.970000 | 2,396,754.39 | 1,437,425.35 | 0.09 | |

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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View Date: February 8, 2022

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|-----------|--|-------------|-----------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 92276F100 | VENTAS INC REIT USD.25 | | | | | | | |
| | | 28,205.000 | Local 45.227610 | 1,275,644.75 | 53.020000 | 1,495,429.10 | 219,784.35 | 0.05 |
| | | | Base 45.227610 | 1,275,644.75 | 53.020000 | 1,495,429.10 | 219,784.35 | 0.05 |
| 92343E102 | VERISIGN INC COMMON STOCK USD.001 | | | | | | | |
| | | 6,828.000 | Local 62.956781 | 429,868.90 | 217.180000 | 1,482,905.04 | 1,053,036.14 | 0.05 |
| | | | Base 62.956781 | 429,868.90 | 217.180000 | 1,482,905.04 | 1,053,036.14 | 0.05 |
| 92343V104 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | | | | | | | |
| | | 292,540.000 | Local 43.948350 | 12,856,650.29 | 53.230000 | 15,571,904.20 | 2,715,253.91 | 0.57 |
| | | | Base 43.948350 | 12,856,650.29 | 53.230000 | 15,571,904.20 | 2,715,253.91 | 0.57 |
| 92345Y106 | VERISK ANALYTICS INC COMMON STOCK USD.001 | | | | | | | |
| | | 11,387.000 | Local 90.281764 | 1,028,038.45 | 196.130000 | 2,233,332.31 | 1,205,293.86 | 0.08 |
| | | | Base 90.281764 | 1,028,038.45 | 196.130000 | 2,233,332.31 | 1,205,293.86 | 0.08 |
| 92532F100 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | |
| | | 17,964.000 | Local 98.792163 | 1,774,702.41 | 243.050000 | 4,366,150.20 | 2,591,447.79 | 0.16 |
| | | | Base 98.792163 | 1,774,702.41 | 243.050000 | 4,366,150.20 | 2,591,447.79 | 0.16 |
| 92556H206 | VIACOMCBS INC CLASS B COMMON STOCK USD.001 | | | | | | | |
| | | 42,868.000 | Local 49.222137 | 2,110,054.57 | 33.450000 | 1,433,934.60 | -676,119.97 | 0.05 |
| | | | Base 49.222137 | 2,110,054.57 | 33.450000 | 1,433,934.60 | -676,119.97 | 0.05 |
| 92556V106 | VIATRIS INC COMMON STOCK | | | | | | | |
| | | 124,505.000 | Local 15.069071 | 1,876,174.64 | 14.970000 | 1,863,839.85 | -12,334.79 | 0.07 |
| | | | Base 15.069071 | 1,876,174.64 | 14.970000 | 1,863,839.85 | -12,334.79 | 0.07 |
| 92826C839 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | | | | | | | |
| | | 118,495.000 | Local 39.368767 | 4,665,002.08 | 226.170000 | 26,800,014.15 | 22,135,012.07 | 0.98 |
| | | | Base 39.368767 | 4,665,002.08 | 226.170000 | 26,800,014.15 | 22,135,012.07 | 0.98 |
| 929042109 | VORNADO REALTY TRUST REIT USD.04 | | | | | | | |
| | | 11,234.000 | Local 58.325067 | 655,223.80 | 41.010000 | 460,706.34 | -194,517.46 | 0.02 |
| | | | Base 58.325067 | 655,223.80 | 41.010000 | 460,706.34 | -194,517.46 | 0.02 |
| 929160109 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | | | | | | | |
| | | 9,376.000 | Local 65.980654 | 618,634.61 | 190.310000 | 1,784,346.56 | 1,165,711.95 | 0.07 |
| | | | Base 65.980654 | 618,634.61 | 190.310000 | 1,784,346.56 | 1,165,711.95 | 0.07 |

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ST OF AZ POOL 201 LARGE CAP

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STATE STREET

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|-----------|--|-------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 92939U106 | WEC ENERGY GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | | 22,288.000 | Local 41.421424 | 923,200.70 | 97.040000 | 2,162,827.52 | 1,239,626.82 | 0.08 |
| | | | Base 41.421424 | 923,200.70 | 97.040000 | 2,162,827.52 | 1,239,626.82 | 0.08 |
| 929740108 | WABTEC CORP COMMON STOCK USD.01 | | | | | | | |
| | | 13,200.000 | Local 73.251055 | 966,913.92 | 88.900000 | 1,173,480.00 | 206,566.08 | 0.04 |
| | | | Base 73.251055 | 966,913.92 | 88.900000 | 1,173,480.00 | 206,566.08 | 0.04 |
| 931142103 | WALMART INC COMMON STOCK USD.1 | | | | | | | |
| | | 100,486.000 | Local 63.456323 | 6,376,472.10 | 139.810000 | 14,048,947.66 | 7,672,475.56 | 0.51 |
| | | | Base 63.456323 | 6,376,472.10 | 139.810000 | 14,048,947.66 | 7,672,475.56 | 0.51 |
| 931427108 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | | | | | | | |
| | | 50,765.000 | Local 41.664675 | 2,115,107.25 | 49.760000 | 2,526,066.40 | 410,959.15 | 0.09 |
| | | | Base 41.664675 | 2,115,107.25 | 49.760000 | 2,526,066.40 | 410,959.15 | 0.09 |
| 94106L109 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | | | | | | | |
| | | 27,192.000 | Local 37.737441 | 1,026,156.50 | 150.440000 | 4,090,764.48 | 3,064,607.98 | 0.15 |
| | | | Base 37.737441 | 1,026,156.50 | 150.440000 | 4,090,764.48 | 3,064,607.98 | 0.15 |
| 941848103 | WATERS CORP COMMON STOCK USD.01 | | | | | | | |
| | | 4,312.000 | Local 65.692635 | 283,266.64 | 320.120000 | 1,380,357.44 | 1,097,090.80 | 0.05 |
| | | | Base 65.692635 | 283,266.64 | 320.120000 | 1,380,357.44 | 1,097,090.80 | 0.05 |
| 949746101 | WELLS FARGO + CO COMMON STOCK USD1.666 | | | | | | | |
| | | 281,733.000 | Local 37.320137 | 10,514,314.17 | 53.800000 | 15,157,235.40 | 4,642,921.23 | 0.55 |
| | | | Base 37.320137 | 10,514,314.17 | 53.800000 | 15,157,235.40 | 4,642,921.23 | 0.55 |
| 95040Q104 | WELLTOWER INC REIT USD1.0 | | | | | | | |
| | | 30,755.000 | Local 59.058118 | 1,816,332.41 | 86.630000 | 2,664,305.65 | 847,973.24 | 0.10 |
| | | | Base 59.058118 | 1,816,332.41 | 86.630000 | 2,664,305.65 | 847,973.24 | 0.10 |
| 955306105 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | | | | | | | |
| | | 5,234.000 | Local 208.774769 | 1,092,727.14 | 393.220000 | 2,058,113.48 | 965,386.34 | 0.08 |
| | | | Base 208.774769 | 1,092,727.14 | 393.220000 | 2,058,113.48 | 965,386.34 | 0.08 |
| 958102105 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | | | | | | | |
| | | 22,018.000 | Local 42.342031 | 932,286.84 | 51.740000 | 1,139,211.32 | 206,924.48 | 0.04 |
| | | | Base 42.342031 | 932,286.84 | 51.740000 | 1,139,211.32 | 206,924.48 | 0.04 |

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| 96145D105 | WESTROCK CO COMMON STOCK | 18,865.000 | Local 43.600550 | 822,524.38 | 46.160000 | 870,808.40 | 48,284.02 | 0.03 |
| | | | Base 43.600550 | 822,524.38 | 46.160000 | 870,808.40 | 48,284.02 | 0.03 |
| 962166104 | WEYERHAEUSER CO REIT USD1.25 | 52,926.000 | Local 27.851056 | 1,474,044.99 | 40.430000 | 2,139,798.18 | 665,753.19 | 0.08 |
| | | | Base 27.851056 | 1,474,044.99 | 40.430000 | 2,139,798.18 | 665,753.19 | 0.08 |
| 963320106 | WHIRLPOOL CORP COMMON STOCK USD1.0 | 4,291.000 | Local 96.274297 | 413,113.01 | 210.190000 | 901,925.29 | 488,812.28 | 0.03 |
| | | | Base 96.274297 | 413,113.01 | 210.190000 | 901,925.29 | 488,812.28 | 0.03 |
| 969457100 | WILLIAMS COS INC COMMON STOCK USD1.0 | 85,853.000 | Local 27.930198 | 2,397,891.32 | 29.940000 | 2,570,438.82 | 172,547.50 | 0.09 |
| | | | Base 27.930198 | 2,397,891.32 | 29.940000 | 2,570,438.82 | 172,547.50 | 0.09 |
| 98311A105 | WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01 | 8,929.000 | Local 19.035750 | 169,970.21 | 83.950000 | 749,589.55 | 579,619.34 | 0.03 |
| | | | Base 19.035750 | 169,970.21 | 83.950000 | 749,589.55 | 579,619.34 | 0.03 |
| 983134107 | WYNN RESORTS LTD COMMON STOCK USD.01 | 7,437.000 | Local 91.558474 | 680,920.37 | 85.450000 | 635,491.65 | -45,428.72 | 0.02 |
| | | | Base 91.558474 | 680,920.37 | 85.450000 | 635,491.65 | -45,428.72 | 0.02 |
| 98389B100 | XCEL ENERGY INC COMMON STOCK USD2.5 | 38,062.000 | Local 29.431511 | 1,120,222.17 | 69.660000 | 2,651,398.92 | 1,531,176.75 | 0.10 |
| | | | Base 29.431511 | 1,120,222.17 | 69.660000 | 2,651,398.92 | 1,531,176.75 | 0.10 |
| 983919101 | XILINX INC COMMON STOCK USD.01 | 17,514.000 | Local 45.516615 | 797,178.00 | 193.550000 | 3,389,834.70 | 2,592,656.70 | 0.12 |
| | | | Base 45.516615 | 797,178.00 | 193.550000 | 3,389,834.70 | 2,592,656.70 | 0.12 |
| 98419M100 | XYLEM INC COMMON STOCK | 12,741.000 | Local 33.459907 | 426,312.67 | 105.020000 | 1,338,059.82 | 911,747.15 | 0.05 |
| | | | Base 33.459907 | 426,312.67 | 105.020000 | 1,338,059.82 | 911,747.15 | 0.05 |
| 988498101 | YUM BRANDS INC COMMON STOCK | 20,712.000 | Local 27.234355 | 564,077.97 | 125.170000 | 2,592,521.04 | 2,028,443.07 | 0.09 |
| | | | Base 27.234355 | 564,077.97 | 125.170000 | 2,592,521.04 | 2,028,443.07 | 0.09 |

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| 989207105 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | | | | | | | |
| | | 3,775.000 | Local 256.521380 | 968,368.21 | 509.120000 | 1,921,928.00 | 953,559.79 | 0.07 |
| | | | Base 256.521380 | 968,368.21 | 509.120000 | 1,921,928.00 | 953,559.79 | 0.07 |
| 98956P102 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | | 14,761.000 | Local 76.859490 | 1,134,522.93 | 123.020000 | 1,815,898.22 | 681,375.29 | 0.07 |
| | | | Base 76.859490 | 1,134,522.93 | 123.020000 | 1,815,898.22 | 681,375.29 | 0.07 |
| 989701107 | ZIONS BANCORP NA COMMON STOCK USD.001 | | | | | | | |
| | | 11,055.000 | Local 37.302110 | 412,374.83 | 67.820000 | 749,750.10 | 337,375.27 | 0.03 |
| | | | Base 37.302110 | 412,374.83 | 67.820000 | 749,750.10 | 337,375.27 | 0.03 |
| 98978V103 | ZOETIS INC COMMON STOCK USD.01 | | | | | | | |
| | | 33,430.000 | Local 42.753376 | 1,429,245.36 | 199.790000 | 6,678,979.70 | 5,249,734.34 | 0.24 |
| | | | Base 42.753376 | 1,429,245.36 | 199.790000 | 6,678,979.70 | 5,249,734.34 | 0.24 |
| G0176J109 | ALLEGION PLC COMMON STOCK USD.01 | | | | | | | |
| | | 6,337.000 | Local 35.895310 | 227,468.58 | 122.730000 | 777,740.01 | 550,271.43 | 0.03 |
| | | | Base 35.895310 | 227,468.58 | 122.730000 | 777,740.01 | 550,271.43 | 0.03 |
| G0250X107 | AMCOR PLC COMMON STOCK USD.01 | | | | | | | |
| | | 108,332.000 | Local 11.039033 | 1,195,880.57 | 12.010000 | 1,301,067.32 | 105,186.75 | 0.05 |
| | | | Base 11.039033 | 1,195,880.57 | 12.010000 | 1,301,067.32 | 105,186.75 | 0.05 |
| G0403H108 | AON PLC CLASS A COMMON STOCK | | | | | | | |
| | | 15,568.000 | Local 52.431199 | 816,248.91 | 276.440000 | 4,303,617.92 | 3,487,369.01 | 0.16 |
| | | | Base 52.431199 | 816,248.91 | 276.440000 | 4,303,617.92 | 3,487,369.01 | 0.16 |
| G1151C101 | ACCENTURE PLC CL A COMMON STOCK USD.0000225 | | | | | | | |
| | | 44,630.000 | Local 81.682751 | 3,645,501.16 | 353.580000 | 15,780,275.40 | 12,134,774.24 | 0.58 |
| | | | Base 81.682751 | 3,645,501.16 | 353.580000 | 15,780,275.40 | 12,134,774.24 | 0.58 |
| G29183103 | EATON CORP PLC COMMON STOCK USD.01 | | | | | | | |
| | | 28,164.000 | Local 41.798934 | 1,177,225.18 | 158.430000 | 4,462,022.52 | 3,284,797.34 | 0.16 |
| | | | Base 41.798934 | 1,177,225.18 | 158.430000 | 4,462,022.52 | 3,284,797.34 | 0.16 |
| G3223R108 | EVEREST RE GROUP LTD COMMON STOCK USD.01 | | | | | | | |
| | | 2,781.000 | Local 251.316095 | 698,910.06 | 283.400000 | 788,135.40 | 89,225.34 | 0.03 |
| | | | Base 251.316095 | 698,910.06 | 283.400000 | 788,135.40 | 89,225.34 | 0.03 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| G47567105 | IHS MARKIT LTD COMMON STOCK USD.01 | | | | | | | |
| | | 28,181.000 | Local 55.829946 | 1,573,343.72 | 116.790000 | 3,291,258.99 | 1,717,915.27 | 0.12 |
| | | | Base 55.829946 | 1,573,343.72 | 116.790000 | 3,291,258.99 | 1,717,915.27 | 0.12 |
| G491BT108 | INVESCO LTD COMMON STOCK USD.2 | | | | | | | |
| | | 24,115.000 | Local 22.973156 | 553,997.66 | 22.660000 | 546,445.90 | -7,551.76 | 0.02 |
| | | | Base 22.973156 | 553,997.66 | 22.660000 | 546,445.90 | -7,551.76 | 0.02 |
| G51502105 | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01 | | | | | | | |
| | | 36,665.000 | Local 37.233376 | 1,365,161.74 | 72.670000 | 2,664,445.55 | 1,299,283.81 | 0.10 |
| | | | Base 37.233376 | 1,365,161.74 | 72.670000 | 2,664,445.55 | 1,299,283.81 | 0.10 |
| G5494J103 | LINDE PLC COMMON STOCK EUR.001 | | | | | | | |
| | | 36,216.000 | Local 163.127234 | 5,907,815.91 | 318.680000 | 11,541,314.88 | 5,633,498.97 | 0.42 |
| | | | Base 163.127234 | 5,907,815.91 | 318.680000 | 11,541,314.88 | 5,633,498.97 | 0.42 |
| G5960L103 | MEDTRONIC PLC COMMON STOCK USD.1 | | | | | | | |
| | | 95,093.000 | Local 77.469049 | 7,366,764.24 | 103.490000 | 9,841,174.57 | 2,474,410.33 | 0.36 |
| | | | Base 77.469049 | 7,366,764.24 | 103.490000 | 9,841,174.57 | 2,474,410.33 | 0.36 |
| G6095L109 | APTIV PLC COMMON STOCK USD.01 | | | | | | | |
| | | 19,114.000 | Local 41.883144 | 800,554.42 | 136.580000 | 2,610,590.12 | 1,810,035.70 | 0.10 |
| | | | Base 41.883144 | 800,554.42 | 136.580000 | 2,610,590.12 | 1,810,035.70 | 0.10 |
| G6518L108 | NIELSEN HOLDINGS PLC COMMON STOCK EUR.07 | | | | | | | |
| | | 25,352.000 | Local 36.369527 | 922,040.24 | 18.860000 | 478,138.72 | -443,901.52 | 0.02 |
| | | | Base 36.369527 | 922,040.24 | 18.860000 | 478,138.72 | -443,901.52 | 0.02 |
| G66721104 | NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001 | | | | | | | |
| | | 26,145.000 | Local 41.533963 | 1,085,905.47 | 20.830000 | 544,600.35 | -541,305.12 | 0.02 |
| | | | Base 41.533963 | 1,085,905.47 | 20.830000 | 544,600.35 | -541,305.12 | 0.02 |
| G7997R103 | SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001 | | | | | | | |
| | | 14,472.000 | Local 33.327614 | 482,317.23 | 107.150000 | 1,550,674.80 | 1,068,357.57 | 0.06 |
| | | | Base 33.327614 | 482,317.23 | 107.150000 | 1,550,674.80 | 1,068,357.57 | 0.06 |
| G7S00T104 | PENTAIR PLC COMMON STOCK USD.01 | | | | | | | |
| | | 11,692.000 | Local 28.475528 | 332,935.87 | 63.700000 | 744,780.40 | 411,844.53 | 0.03 |
| | | | Base 28.475528 | 332,935.87 | 63.700000 | 744,780.40 | 411,844.53 | 0.03 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| G8473T100 | STERIS PLC COMMON STOCK USD75.0 | | | | | | | | |
| | 7,067.000 | Local | 159.233245 | 1,125,301.34 | 224.400000 | 1,585,834.80 | 460,533.46 | 0.06 | |
| | | Base | 159.233245 | 1,125,301.34 | 224.400000 | 1,585,834.80 | 460,533.46 | 0.06 | |
| G8994E103 | TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0 | | | | | | | | |
| | 16,784.000 | Local | 35.603781 | 597,573.86 | 173.100000 | 2,905,310.40 | 2,307,736.54 | 0.11 | |
| | | Base | 35.603781 | 597,573.86 | 173.100000 | 2,905,310.40 | 2,307,736.54 | 0.11 | |
| G96629103 | WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635 | | | | | | | | |
| | 8,804.000 | Local | 132.563764 | 1,167,091.38 | 233.960000 | 2,059,783.84 | 892,692.46 | 0.08 | |
| | | Base | 132.563764 | 1,167,091.38 | 233.960000 | 2,059,783.84 | 892,692.46 | 0.08 | |
| H1467J104 | CHUBB LTD COMMON STOCK | | | | | | | | |
| | 30,435.000 | Local | 83.336460 | 2,536,345.16 | 197.280000 | 6,004,216.80 | 3,467,871.64 | 0.22 | |
| | | Base | 83.336460 | 2,536,345.16 | 197.280000 | 6,004,216.80 | 3,467,871.64 | 0.22 | |
| H2906T109 | GARMIN LTD COMMON STOCK CHF.1 | | | | | | | | |
| | 10,735.000 | Local | 57.529798 | 617,582.38 | 124.420000 | 1,335,648.70 | 718,066.32 | 0.05 | |
| | | Base | 57.529798 | 617,582.38 | 124.420000 | 1,335,648.70 | 718,066.32 | 0.05 | |
| H84989104 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | | | | | | | | |
| | 23,056.000 | Local | 41.211427 | 950,170.67 | 143.010000 | 3,297,238.56 | 2,347,067.89 | 0.12 | |
| | | Base | 41.211427 | 950,170.67 | 143.010000 | 3,297,238.56 | 2,347,067.89 | 0.12 | |
| N53745100 | LYONDELLBASELL INDU CL A COMMON STOCK EUR.04 | | | | | | | | |
| | 18,576.000 | Local | 57.456234 | 1,067,307.00 | 96.730000 | 1,796,856.48 | 729,549.48 | 0.07 | |
| | | Base | 57.456234 | 1,067,307.00 | 96.730000 | 1,796,856.48 | 729,549.48 | 0.07 | |
| N6596X109 | NXP SEMICONDUCTORS NV COMMON STOCK | | | | | | | | |
| | 18,790.000 | Local | 195.572138 | 3,674,800.47 | 205.440000 | 3,860,217.60 | 185,417.13 | 0.14 | |
| | | Base | 195.572138 | 3,674,800.47 | 205.440000 | 3,860,217.60 | 185,417.13 | 0.14 | |
| V7780T103 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | | | | | | | | |
| | 15,842.000 | Local | 80.669409 | 1,277,964.78 | 77.810000 | 1,232,666.02 | -45,298.76 | 0.05 | |
| | | Base | 80.669409 | 1,277,964.78 | 77.810000 | 1,232,666.02 | -45,298.76 | 0.05 | |
| US DOLLAR Total | | | | | | | | | |
| | 20,958,872.000 | Local | | 1,028,676,115.40 | | 2,713,579,607.16 | 1,684,903,491.76 | 99.14 | |
| | | Base | | 1,028,676,115.40 | | 2,713,579,607.16 | 1,684,903,491.76 | 99.14 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------|-------------------|----------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| EQUITY Total | | | | | | | | |
| | | 20,958,872.000 | Base | 1,028,676,115.40 | | 2,713,579,607.16 | 1,684,903,491.76 | 99.14 |

Holdings

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|----------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| <hr/> | | | | | | | | |
| FUND Total | | 44,520,975.840 | Base | 1,052,248,909.04 | | 2,737,146,422.95 | 1,684,897,513.91 | 100.00 |

Holdings

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----|-----------|-----------|-------|----------|----------|----------|----------|------|------|
| USD | US DOLLAR | 1,300.080 | Local | 1.000000 | 1,300.08 | 1.000000 | 1,300.08 | 0.00 | 0.00 |
| | | | Base | 1.000000 | 1,300.08 | 1.000000 | 1,300.08 | 0.00 | 0.00 |

| | | | | | | | | | |
|------------------------|--|-----------|-------|--|----------|--|----------|------|------|
| US DOLLAR Total | | 1,300.080 | Local | | 1,300.08 | | 1,300.08 | 0.00 | 0.00 |
| | | | Base | | 1,300.08 | | 1,300.08 | 0.00 | 0.00 |

CASH Total

| | | | | | | | | | |
|--|--|-----------|------|--|----------|--|----------|------|------|
| | | 1,300.080 | Base | | 1,300.08 | | 1,300.08 | 0.00 | 0.00 |
|--|--|-----------|------|--|----------|--|----------|------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|-----------------------------|-------|-----------|---------------|-----------|---------------|------|------|--|
| 912796D30 | TREASURY BILL 02/22 0.00000 | | | | 0.076000 | 24 Feb 2022 | | | |
| | 20,000,000.000 | Local | 99.995144 | 19,999,028.89 | 99.995144 | 19,999,028.89 | 0.00 | 1.37 | |
| | | Base | 99.995144 | 19,999,028.89 | 99.995144 | 19,999,028.89 | 0.00 | 1.37 | |

| | | | | | | | | | |
|-----------|-----------------------------|-------|-----------|---------------|-----------|---------------|------|------|--|
| 912796G45 | TREASURY BILL 04/22 0.00000 | | | | 0.117000 | 21 Apr 2022 | | | |
| | 25,000,000.000 | Local | 99.974325 | 24,993,581.25 | 99.974325 | 24,993,581.25 | 0.00 | 1.71 | |
| | | Base | 99.974325 | 24,993,581.25 | 99.974325 | 24,993,581.25 | 0.00 | 1.71 | |

| | | | | | | | | | |
|-----------|-----------------------------|-------|-----------|---------------|-----------|---------------|------------|------|--|
| 912796H44 | TREASURY BILL 05/22 0.00000 | | | | 0.107500 | 19 May 2022 | | | |
| | 40,000,000.000 | Local | 99.968049 | 39,987,219.45 | 99.927861 | 39,971,144.40 | -16,075.05 | 2.74 | |
| | | Base | 99.968049 | 39,987,219.45 | 99.927861 | 39,971,144.40 | -16,075.05 | 2.74 | |

| | | | | | | | | | |
|-----------|-----------------------------|-------|-----------|---------------|-----------|---------------|------------|------|--|
| 912796J42 | TREASURY BILL 06/22 0.00000 | | | | 0.207500 | 16 Jun 2022 | | | |
| | 75,000,000.000 | Local | 99.951088 | 74,963,315.63 | 99.881819 | 74,911,364.25 | -51,951.38 | 5.14 | |
| | | Base | 99.951088 | 74,963,315.63 | 99.881819 | 74,911,364.25 | -51,951.38 | 5.14 | |

| | | | | | | | | | |
|-----------|-----------------------------|-------|-----------|----------------|-----------|----------------|-------------|-------|--|
| 912796K57 | TREASURY BILL 07/22 0.00000 | | | | 0.072500 | 14 Jul 2022 | | | |
| | 150,000,000.000 | Local | 99.967800 | 149,951,699.92 | 99.816625 | 149,793,137.15 | -158,562.77 | 10.27 | |
| | | Base | 99.967800 | 149,951,699.92 | 99.816625 | 149,793,137.15 | -158,562.77 | 10.27 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|-----------------------------|-------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 912796M71 | TREASURY BILL 09/22 0.00000 | | | | 0.076500 | 08 Sep 2022 | | |
| | 110,000,000.000 | Local | 99.956062 | 109,951,667.92 | 99.704792 | 109,774,739.40 | -176,928.52 | 7.53 |
| | | Base | 99.956062 | 109,951,667.92 | 99.704792 | 109,774,739.40 | -176,928.52 | 7.53 |
| 912796M89 | TREASURY BILL 10/22 0.00000 | | | | 0.100000 | 06 Oct 2022 | | |
| | 20,000,000.000 | Local | 99.931389 | 19,986,277.78 | 99.646375 | 19,929,275.00 | -57,002.78 | 1.37 |
| | | Base | 99.931389 | 19,986,277.78 | 99.646375 | 19,929,275.00 | -57,002.78 | 1.37 |
| 912796N39 | TREASURY BILL 03/22 0.00000 | | | | 0.055000 | 31 Mar 2022 | | |
| | 25,000,000.000 | Local | 99.991139 | 24,997,784.72 | 99.991139 | 24,997,784.72 | 0.00 | 1.71 |
| | | Base | 99.991139 | 24,997,784.72 | 99.991139 | 24,997,784.72 | 0.00 | 1.71 |
| 912796P29 | TREASURY BILL 04/22 0.00000 | | | | 0.062500 | 14 Apr 2022 | | |
| | 40,000,000.000 | Local | 99.987500 | 39,995,000.00 | 99.987500 | 39,995,000.00 | 0.00 | 2.74 |
| | | Base | 99.987500 | 39,995,000.00 | 99.987500 | 39,995,000.00 | 0.00 | 2.74 |
| 912796P94 | TREASURY BILL 12/22 0.00000 | | | | 0.280000 | 01 Dec 2022 | | |
| | 25,000,000.000 | Local | 99.764333 | 24,941,083.33 | 99.493521 | 24,873,380.25 | -67,703.08 | 1.71 |
| | | Base | 99.764333 | 24,941,083.33 | 99.493521 | 24,873,380.25 | -67,703.08 | 1.71 |
| 912796Q44 | TREASURY BILL 06/22 0.00000 | | | | 0.151000 | 02 Jun 2022 | | |
| | 40,000,000.000 | Local | 99.949247 | 39,979,698.89 | 99.902500 | 39,961,000.00 | -18,698.89 | 2.74 |
| | | Base | 99.949247 | 39,979,698.89 | 99.902500 | 39,961,000.00 | -18,698.89 | 2.74 |
| 912796R43 | TREASURY BILL 06/22 0.00000 | | | | 0.170000 | 23 Jun 2022 | | |
| | 80,000,000.000 | Local | 99.933438 | 79,946,750.00 | 99.873198 | 79,898,558.40 | -48,191.60 | 5.48 |
| | | Base | 99.933438 | 79,946,750.00 | 99.873198 | 79,898,558.40 | -48,191.60 | 5.48 |
| 912796R50 | TREASURY BILL 06/22 0.00000 | | | | 0.200000 | 30 Jun 2022 | | |
| | 35,000,000.000 | Local | 99.917222 | 34,971,027.78 | 100.000000 | 35,000,000.00 | 28,972.22 | 2.40 |
| | | Base | 99.917222 | 34,971,027.78 | 100.000000 | 35,000,000.00 | 28,972.22 | 2.40 |
| 912796S59 | TREASURY BILL 07/22 0.00000 | | | | 0.430000 | 28 Jul 2022 | | |
| | 25,000,000.000 | Local | 99.788583 | 24,947,145.83 | 99.781833 | 24,945,458.25 | -1,687.58 | 1.71 |
| | | Base | 99.788583 | 24,947,145.83 | 99.781833 | 24,945,458.25 | -1,687.58 | 1.71 |
| 912796S91 | TREASURY BILL 03/22 0.00000 | | | | 0.077500 | 22 Mar 2022 | | |
| | 25,000,000.000 | Local | 99.989451 | 24,997,362.85 | 99.989451 | 24,997,362.85 | 0.00 | 1.71 |
| | | Base | 99.989451 | 24,997,362.85 | 99.989451 | 24,997,362.85 | 0.00 | 1.71 |

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 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------------|------------------------------------|-------|------------|------------------|--------------------|-------------------------------|------------------|------------------|
| 927YHY004 | RBC CAPITAL MARKETS REPO 04/16 VAR | | | | 0.020000 | 01 Feb 2022 | | |
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 6.86 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 6.86 |
| 979QRC005 | BANK OF AMERICA REPO | | | | 0.020000 | 01 Feb 2022 | | |
| | 14,774,912.490 | Local | 100.000000 | 14,774,912.49 | 100.000000 | 14,774,912.49 | 0.00 | 1.01 |
| | | Base | 100.000000 | 14,774,912.49 | 100.000000 | 14,774,912.49 | 0.00 | 1.01 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 0.040000 | 01 Feb 2022 | | |
| | 163,262,224.230 | Local | 100.000000 | 163,262,224.23 | 100.000000 | 163,262,224.23 | 0.00 | 11.20 |
| | | Base | 100.000000 | 163,262,224.23 | 100.000000 | 163,262,224.23 | 0.00 | 11.20 |
| US DOLLAR Total | | | | | | | | |
| | 1,013,037,136.720 | Local | | 1,012,645,780.96 | | 1,012,077,951.53 | -567,829.43 | 69.41 |
| | | Base | | 1,012,645,780.96 | | 1,012,077,951.53 | -567,829.43 | 69.41 |
| CASH EQUIVALENT Total | | | | | | | | |
| | 1,013,037,136.720 | Base | | 1,012,645,780.96 | | 1,012,077,951.53 | -567,829.43 | 69.41 |

FIXED INCOME

| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
|----------------|---|-------|------------|--------------|------------|--------------|----------------|----------|
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | 1.875000 | 20 Apr 2042 | | |
| | 629,459.700 | Local | 102.501091 | 645,203.06 | 103.792678 | 653,333.08 | 8,130.02 | 0.04 |
| Original Face: | 15,000,000.000 | Base | 102.501091 | 645,203.06 | 103.792678 | 653,333.08 | 8,130.02 | 0.04 |
| 36179TDL6 | GNMA II POOL MA4607 G2 07/47 FLOATING VAR | | | | 1.625000 | 20 Jul 2047 | | |
| | 782,649.000 | Local | 100.346747 | 785,362.81 | 102.965316 | 805,857.02 | 20,494.21 | 0.06 |
| Original Face: | 5,000,000.000 | Base | 100.346747 | 785,362.81 | 102.965316 | 805,857.02 | 20,494.21 | 0.06 |
| 3622A3CX6 | GNMA II POOL 784586 G2 01/28 FIXED 3 | | | | 3.000000 | 20 Jan 2028 | | |
| | 3,012,691.700 | Local | 99.860259 | 3,008,481.74 | 102.800075 | 3,097,049.33 | 88,567.59 | 0.21 |
| Original Face: | 10,000,000.000 | Base | 99.860259 | 3,008,481.74 | 102.800075 | 3,097,049.33 | 88,567.59 | 0.21 |
| 38373AZ74 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ | | | | 4.000000 | 16 Jul 2039 | | |
| | 351,814.140 | Local | 104.795703 | 368,686.10 | 104.603410 | 368,009.59 | -676.51 | 0.03 |
| Original Face: | 17,600,000.000 | Base | 104.795703 | 368,686.10 | 104.603410 | 368,009.59 | -676.51 | 0.03 |

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STATE OF ARIZONA

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STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38374UAY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA | | | | 4.000000 | 20 May 2039 | | |
| | | 1,183,988.500 | Local 104.750432 | 1,240,233.07 | 105.137470 | 1,244,815.55 | 4,582.48 | 0.09 |
| Original Face: | | 50,000,000.000 | Base 104.750432 | 1,240,233.07 | 105.137470 | 1,244,815.55 | 4,582.48 | 0.09 |
| 38375GAT8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF | | | | 0.503710 | 20 Jun 2042 | | |
| | | 587,363.830 | Local 100.075333 | 587,806.31 | 100.910470 | 592,711.60 | 4,905.29 | 0.04 |
| Original Face: | | 10,000,000.000 | Base 100.075333 | 587,806.31 | 100.910470 | 592,711.60 | 4,905.29 | 0.04 |
| 38375GHL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB | | | | 2.000000 | 16 May 2042 | | |
| | | 7,532,149.360 | Local 102.108138 | 7,690,937.44 | 100.622300 | 7,579,021.93 | -111,915.51 | 0.52 |
| Original Face: | | 41,570,000.000 | Base 102.108138 | 7,690,937.44 | 100.622300 | 7,579,021.93 | -111,915.51 | 0.52 |
| 38375KRB0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF | | | | 0.406290 | 16 Jun 2037 | | |
| | | 970,143.840 | Local 100.157733 | 971,674.08 | 100.306490 | 973,117.23 | 1,443.15 | 0.07 |
| Original Face: | | 32,313,742.000 | Base 100.157733 | 971,674.08 | 100.306490 | 973,117.23 | 1,443.15 | 0.07 |
| 38375U4P2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA | | | | 2.000000 | 20 Jan 2065 | | |
| | | 95,338.220 | Local 99.810632 | 95,157.68 | 100.262580 | 95,588.56 | 430.88 | 0.01 |
| Original Face: | | 8,021,011.000 | Base 99.810632 | 95,157.68 | 100.262580 | 95,588.56 | 430.88 | 0.01 |
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | 2.000000 | 20 Dec 2063 | | |
| | | 37,199.550 | Local 99.700480 | 37,088.13 | 100.360430 | 37,333.63 | 245.50 | 0.00 |
| Original Face: | | 2,750,000.000 | Base 99.700480 | 37,088.13 | 100.360430 | 37,333.63 | 245.50 | 0.00 |
| 38376FWJ7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA | | | | 4.500000 | 16 Aug 2039 | | |
| | | 494,724.140 | Local 105.591172 | 522,385.02 | 107.357790 | 531,124.90 | 8,739.88 | 0.04 |
| Original Face: | | 10,300,000.000 | Base 105.591172 | 522,385.02 | 107.357790 | 531,124.90 | 8,739.88 | 0.04 |
| 38376R3G9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP | | | | 0.323500 | 20 Apr 2067 | | |
| | | 21,355.580 | Local 100.000000 | 21,355.58 | 99.866550 | 21,327.08 | -28.50 | 0.00 |
| Original Face: | | 2,754,386.000 | Base 100.000000 | 21,355.58 | 99.866550 | 21,327.08 | -28.50 | 0.00 |
| 38376XSV6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA | | | | 4.000000 | 20 Aug 2039 | | |
| | | 263,961.290 | Local 104.825211 | 276,697.98 | 105.130400 | 277,503.56 | 805.58 | 0.02 |
| Original Face: | | 7,350,000.000 | Base 104.825211 | 276,697.98 | 105.130400 | 277,503.56 | 805.58 | 0.02 |
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | 3.000000 | 16 Sep 2039 | | |
| | | 76,172.700 | Local 99.970921 | 76,150.55 | 100.486480 | 76,543.26 | 392.71 | 0.01 |
| Original Face: | | 5,000,000.000 | Base 99.970921 | 76,150.55 | 100.486480 | 76,543.26 | 392.71 | 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 |
| 38377T2L4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ | | | | | 4.500000 | 20 Feb 2026 | | |
| | 88,699.300 | Local | | 101.297429 | 89,850.11 | 104.419610 | 92,619.46 | 2,769.35 | 0.01 |
| Original Face: | 5,000,000.000 | Base | | 101.297429 | 89,850.11 | 104.419610 | 92,619.46 | 2,769.35 | 0.01 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | | 3.000000 | 20 Sep 2040 | | |
| | 570,419.140 | Local | | 99.841676 | 569,516.03 | 102.298650 | 583,531.08 | 14,015.05 | 0.04 |
| Original Face: | 10,815,142.000 | Base | | 99.841676 | 569,516.03 | 102.298650 | 583,531.08 | 14,015.05 | 0.04 |
| 38377UWX2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA | | | | | 4.000000 | 20 Aug 2039 | | |
| | 266,847.280 | Local | | 102.070919 | 272,373.47 | 104.841570 | 279,766.88 | 7,393.41 | 0.02 |
| Original Face: | 5,648,629.000 | Base | | 102.070919 | 272,373.47 | 104.841570 | 279,766.88 | 7,393.41 | 0.02 |
| 38377X5L2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA | | | | | 0.403710 | 20 Nov 2042 | | |
| | 6,141,633.900 | Local | | 100.000000 | 6,141,633.90 | 100.220250 | 6,155,160.85 | 13,526.95 | 0.42 |
| Original Face: | 25,333,333.000 | Base | | 100.000000 | 6,141,633.90 | 100.220250 | 6,155,160.85 | 13,526.95 | 0.42 |
| 38378AMG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF | | | | | 0.406290 | 16 Nov 2041 | | |
| | 1,656,125.700 | Local | | 100.126754 | 1,658,224.91 | 100.388100 | 1,662,553.12 | 4,328.21 | 0.11 |
| Original Face: | 10,000,000.000 | Base | | 100.126754 | 1,658,224.91 | 100.388100 | 1,662,553.12 | 4,328.21 | 0.11 |
| 38378AQ95 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ | | | | | 3.500000 | 20 Jun 2041 | | |
| | 582,524.940 | Local | | 103.968812 | 605,644.26 | 103.369380 | 602,152.42 | -3,491.84 | 0.04 |
| Original Face: | 10,359,452.000 | Base | | 103.968812 | 605,644.26 | 103.369380 | 602,152.42 | -3,491.84 | 0.04 |
| 38378AS77 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF | | | | | 0.406290 | 16 Dec 2041 | | |
| | 3,095,573.610 | Local | | 100.126925 | 3,099,502.66 | 100.497700 | 3,110,980.28 | 11,477.62 | 0.21 |
| Original Face: | 12,911,372.000 | Base | | 100.126925 | 3,099,502.66 | 100.497700 | 3,110,980.28 | 11,477.62 | 0.21 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | 2,006,938.000 | Local | | 95.704358 | 1,920,727.13 | 99.160400 | 1,990,087.75 | 69,360.62 | 0.14 |
| Original Face: | 10,000,000.000 | Base | | 95.704358 | 1,920,727.13 | 99.160400 | 1,990,087.75 | 69,360.62 | 0.14 |
| 38378EGJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA | | | | | 1.500000 | 20 Sep 2040 | | |
| | 1,542,941.000 | Local | | 100.864076 | 1,556,273.19 | 100.324720 | 1,547,951.24 | -8,321.95 | 0.11 |
| Original Face: | 25,000,000.000 | Base | | 100.864076 | 1,556,273.19 | 100.324720 | 1,547,951.24 | -8,321.95 | 0.11 |
| 38378EQB2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB | | | | | 1.750000 | 16 Mar 2041 | | |
| | 1,754,102.900 | Local | | 100.156243 | 1,756,843.56 | 99.796110 | 1,750,526.46 | -6,317.10 | 0.12 |
| Original Face: | 10,000,000.000 | Base | | 100.156243 | 1,756,843.56 | 99.796110 | 1,750,526.46 | -6,317.10 | 0.12 |

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|--------------------------------|--|-------|------------|-------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | | 2.000000 | 16 Mar 2041 | | |
| | 1,754,102.900 | Local | 100.748323 | | 1,767,229.25 | 100.658090 | 1,765,646.48 | | -1,582.77 | 0.12 |
| Original Face: | 10,000,000.000 | Base | 100.748323 | | 1,767,229.25 | 100.658090 | 1,765,646.48 | | -1,582.77 | 0.12 |
| 38378FVK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA | | | | | | 2.000000 | 20 Jan 2042 | | |
| | 1,698,761.110 | Local | 101.606351 | | 1,726,049.18 | 100.819900 | 1,712,689.25 | | -13,359.93 | 0.12 |
| Original Face: | 18,249,312.000 | Base | 101.606351 | | 1,726,049.18 | 100.819900 | 1,712,689.25 | | -13,359.93 | 0.12 |
| 38378GG85 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD | | | | | | 1.500000 | 20 Oct 2042 | | |
| | 1,556,472.300 | Local | 99.999999 | | 1,556,472.28 | 97.172630 | 1,512,465.07 | | -44,007.21 | 0.10 |
| Original Face: | 10,000,000.000 | Base | 99.999999 | | 1,556,472.28 | 97.172630 | 1,512,465.07 | | -44,007.21 | 0.10 |
| 38378GTH1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA | | | | | | 2.000000 | 20 Oct 2042 | | |
| | 1,556,472.300 | Local | 101.448652 | | 1,579,020.17 | 99.526640 | 1,549,104.58 | | -29,915.59 | 0.11 |
| Original Face: | 10,000,000.000 | Base | 101.448652 | | 1,579,020.17 | 99.526640 | 1,549,104.58 | | -29,915.59 | 0.11 |
| 38378HM29 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE | | | | | | 2.000000 | 16 Oct 2042 | | |
| | 1,959,874.100 | Local | 101.580100 | | 1,990,842.07 | 99.983470 | 1,959,550.13 | | -31,291.94 | 0.13 |
| Original Face: | 10,000,000.000 | Base | 101.580100 | | 1,990,842.07 | 99.983470 | 1,959,550.13 | | -31,291.94 | 0.13 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | | 1.500000 | 16 May 2042 | | |
| | 2,632,529.700 | Local | 99.261234 | | 2,613,081.46 | 100.116570 | 2,635,598.44 | | 22,516.98 | 0.18 |
| Original Face: | 18,000,000.000 | Base | 99.261234 | | 2,613,081.46 | 100.116570 | 2,635,598.44 | | 22,516.98 | 0.18 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | | 1.900000 | 16 Sep 2053 | | |
| | 3,846,858.800 | Local | 94.754542 | | 3,645,073.42 | 98.412060 | 3,785,772.99 | | 140,699.57 | 0.26 |
| Original Face: | 10,000,000.000 | Base | 94.754542 | | 3,645,073.42 | 98.412060 | 3,785,772.99 | | 140,699.57 | 0.26 |
| 38378KTH2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB | | | | | | 2.000000 | 16 Jun 2045 | | |
| | 5,115,426.150 | Local | 99.399099 | | 5,084,687.48 | 99.297570 | 5,079,493.86 | | -5,193.62 | 0.35 |
| Original Face: | 15,000,000.000 | Base | 99.399099 | | 5,084,687.48 | 99.297570 | 5,079,493.86 | | -5,193.62 | 0.35 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | | | 3.000000 | 16 Jul 2050 | | |
| | 209,309.590 | Local | 101.227827 | | 211,879.55 | 99.188330 | 207,610.69 | | -4,268.86 | 0.01 |
| Original Face: | 1,000,000.000 | Base | 101.227827 | | 211,879.55 | 99.188330 | 207,610.69 | | -4,268.86 | 0.01 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | | | 3.028000 | 16 Aug 2052 | | |
| | 563,464.560 | Local | 100.689477 | | 567,349.52 | 101.323990 | 570,924.77 | | 3,575.25 | 0.04 |
| Original Face: | 2,000,000.000 | Base | 100.689477 | | 567,349.52 | 101.323990 | 570,924.77 | | 3,575.25 | 0.04 |

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| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | 2.850000 | 16 Feb 2049 | | |
| | | 157,355.330 | Local 100.772456 | 158,570.83 | 100.970760 | 158,882.87 | 312.04 | 0.01 |
| Original Face: | | 1,000,000.000 | Base 100.772456 | 158,570.83 | 100.970760 | 158,882.87 | 312.04 | 0.01 |
| 38379PLQ8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG | | | | 2.500000 | 20 May 2045 | | |
| | | 262,502.150 | Local 100.997405 | 265,120.36 | 100.281140 | 263,240.15 | -1,880.21 | 0.02 |
| Original Face: | | 5,000,000.000 | Base 100.997405 | 265,120.36 | 100.281140 | 263,240.15 | -1,880.21 | 0.02 |
| 38379RAN3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB | | | | 2.600000 | 16 Dec 2049 | | |
| | | 15,632.580 | Local 100.704554 | 15,742.72 | 99.947940 | 15,624.44 | -118.28 | 0.00 |
| Original Face: | | 5,985,000.000 | Base 100.704554 | 15,742.72 | 99.947940 | 15,624.44 | -118.28 | 0.00 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | 2.600000 | 16 Dec 2056 | | |
| | | 1,718,756.950 | Local 97.842724 | 1,681,678.62 | 100.341560 | 1,724,627.54 | 42,948.92 | 0.12 |
| Original Face: | | 5,000,000.000 | Base 97.842724 | 1,681,678.62 | 100.341560 | 1,724,627.54 | 42,948.92 | 0.12 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | 2.750000 | 20 Dec 2045 | | |
| | | 1,488,008.800 | Local 100.765565 | 1,499,400.48 | 101.498520 | 1,510,306.91 | 10,906.43 | 0.10 |
| Original Face: | | 20,000,000.000 | Base 100.765565 | 1,499,400.48 | 101.498520 | 1,510,306.91 | 10,906.43 | 0.10 |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | 2.500000 | 20 Dec 2045 | | |
| | | 707,167.700 | Local 100.211190 | 708,661.17 | 100.707370 | 712,169.99 | 3,508.82 | 0.05 |
| Original Face: | | 10,000,000.000 | Base 100.211190 | 708,661.17 | 100.707370 | 712,169.99 | 3,508.82 | 0.05 |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | 2.000000 | 16 Aug 2056 | | |
| | | 1,785,177.320 | Local 96.056973 | 1,714,787.30 | 98.861980 | 1,764,861.65 | 50,074.35 | 0.12 |
| Original Face: | | 4,000,000.000 | Base 96.056973 | 1,714,787.30 | 98.861980 | 1,764,861.65 | 50,074.35 | 0.12 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | 2.050000 | 16 Aug 2057 | | |
| | | 2,489,848.650 | Local 96.574871 | 2,404,568.13 | 99.128840 | 2,468,158.08 | 63,589.95 | 0.17 |
| Original Face: | | 5,000,000.000 | Base 96.574871 | 2,404,568.13 | 99.128840 | 2,468,158.08 | 63,589.95 | 0.17 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | 2.250000 | 20 Oct 2046 | | |
| | | 528,749.200 | Local 99.907109 | 528,258.04 | 100.760430 | 532,769.97 | 4,511.93 | 0.04 |
| Original Face: | | 10,000,000.000 | Base 99.907109 | 528,258.04 | 100.760430 | 532,769.97 | 4,511.93 | 0.04 |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | 3.000000 | 20 Mar 2069 | | |
| | | 1,266,612.950 | Local 100.081041 | 1,267,639.42 | 100.311410 | 1,270,557.31 | 2,917.89 | 0.09 |
| Original Face: | | 5,000,000.000 | Base 100.081041 | 1,267,639.42 | 100.311410 | 1,270,557.31 | 2,917.89 | 0.09 |

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| 38381VHY9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD | | | | 3.000000 | 20 Mar 2049 | | |
| | | 567,074.800 | Local 100.000000 | 567,074.80 | 102.405340 | 580,714.88 | 13,640.08 | 0.04 |
| Original Face: | | 10,000,000.000 | Base 100.000000 | 567,074.80 | 102.405340 | 580,714.88 | 13,640.08 | 0.04 |
| 38382TL36 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT | | | | 2.472960 | 20 Jun 2036 | | |
| | | 6,605,567.190 | Local 104.262240 | 6,887,112.30 | 100.357970 | 6,629,213.14 | -257,899.16 | 0.45 |
| Original Face: | | 8,000,000.000 | Base 104.262240 | 6,887,112.30 | 100.357970 | 6,629,213.14 | -257,899.16 | 0.45 |
| 6903533N5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR | | | | 0.160000 | 15 Mar 2030 | | |
| | | 20,625,000.000 | Local 100.000000 | 20,625,000.00 | 100.000000 | 20,625,000.00 | 0.00 | 1.41 |
| Original Face: | | 25,000,000.000 | Base 100.000000 | 20,625,000.00 | 100.000000 | 20,625,000.00 | 0.00 | 1.41 |
| 6903535F0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR | | | | 0.160000 | 20 Jan 2027 | | |
| | | 12,500,000.000 | Local 100.000000 | 12,500,000.01 | 100.000000 | 12,500,000.00 | -0.01 | 0.86 |
| Original Face: | | 15,000,000.000 | Base 100.000000 | 12,500,000.01 | 100.000000 | 12,500,000.00 | -0.01 | 0.86 |
| 6903535R4 | INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82 | | | | 2.820000 | 20 Mar 2024 | | |
| | | 5,833,333.330 | Local 100.000000 | 5,833,333.33 | 101.587249 | 5,925,922.85 | 92,589.52 | 0.41 |
| Original Face: | | 7,000,000.000 | Base 100.000000 | 5,833,333.33 | 101.587249 | 5,925,922.85 | 92,589.52 | 0.41 |
| 6903537C5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR | | | | 0.160000 | 13 Aug 2027 | | |
| | | 8,000,000.000 | Local 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.55 |
| Original Face: | | 8,000,000.000 | Base 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.55 |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | 0.160000 | 15 Sep 2026 | | |
| | | 1,583,333.350 | Local 100.000000 | 1,583,333.35 | 100.000000 | 1,583,333.35 | 0.00 | 0.11 |
| Original Face: | | 2,000,000.000 | Base 100.000000 | 1,583,333.35 | 100.000000 | 1,583,333.35 | 0.00 | 0.11 |
| 742651DX7 | PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75 | | | | 1.750000 | 15 Nov 2024 | | |
| | | 3,000,000.000 | Local 99.926216 | 2,997,786.47 | 100.522100 | 3,015,663.00 | 17,876.53 | 0.21 |
| | | | Base 99.926216 | 2,997,786.47 | 100.522100 | 3,015,663.00 | 17,876.53 | 0.21 |
| 83162CQY2 | SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1 | | | | 5.320000 | 01 Apr 2027 | | |
| | | 1,222,772.310 | Local 105.220409 | 1,286,606.02 | 105.202900 | 1,286,391.93 | -214.09 | 0.09 |
| Original Face: | | 28,600,000.000 | Base 105.220409 | 1,286,606.02 | 105.202900 | 1,286,391.93 | -214.09 | 0.09 |
| 83164LLM1 | SBA POOL 509332 SBA 08/24 FLOATING VAR | | | | 2.575000 | 25 Aug 2024 | | |
| | | 333,775.380 | Local 101.759300 | 339,647.49 | 100.041657 | 333,914.42 | -5,733.07 | 0.02 |
| Original Face: | | 4,240,960.000 | Base 101.759300 | 339,647.49 | 100.041657 | 333,914.42 | -5,733.07 | 0.02 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 83164LLS8 | SBA POOL 509337 SBA 02/24 FLOATING VAR | | | | | 2.825000 | 25 Feb 2024 | | |
| | 304,265.160 | Local | 101.638318 | 309,249.99 | 99.869291 | 303,867.46 | -5,382.53 | 0.02 | |
| Original Face: | 6,113,646.000 | Base | 101.638318 | 309,249.99 | 99.869291 | 303,867.46 | -5,382.53 | 0.02 | |
| 83164LLT6 | SBA POOL 509338 SBA 07/24 FLOATING VAR | | | | | 4.075000 | 25 Jul 2024 | | |
| | 357,767.760 | Local | 103.009086 | 368,533.30 | 100.712219 | 360,315.85 | -8,217.45 | 0.02 | |
| Original Face: | 4,650,545.000 | Base | 103.009086 | 368,533.30 | 100.712219 | 360,315.85 | -8,217.45 | 0.02 | |
| 83165ALC6 | SBA POOL 521923 SBA 11/24 FLOATING VAR | | | | | 4.289000 | 25 Nov 2024 | | |
| | 447,772.390 | Local | 103.530468 | 463,580.85 | 102.375076 | 458,407.32 | -5,173.53 | 0.03 | |
| Original Face: | 12,180,140.000 | Base | 103.530468 | 463,580.85 | 102.375076 | 458,407.32 | -5,173.53 | 0.03 | |
| 83165ALV4 | SBA POOL 521940 SBA 01/25 FLOATING VAR | | | | | 3.947000 | 25 Jan 2025 | | |
| | 851,457.500 | Local | 103.530442 | 881,517.71 | 100.465308 | 855,419.40 | -26,098.31 | 0.06 | |
| Original Face: | 10,243,765.000 | Base | 103.530442 | 881,517.71 | 100.465308 | 855,419.40 | -26,098.31 | 0.06 | |
| 83165AW91 | SBA POOL 522272 SBA 01/29 FLOATING VAR | | | | | 4.593000 | 25 Jan 2029 | | |
| | 1,254,613.890 | Local | 107.922250 | 1,354,007.54 | 105.082036 | 1,318,373.82 | -35,633.72 | 0.09 | |
| Original Face: | 5,000,000.000 | Base | 107.922250 | 1,354,007.54 | 105.082036 | 1,318,373.82 | -35,633.72 | 0.09 | |
| 90376PBT7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | 0.010000 | 24 Jan 2025 | | |
| | 2,700,000.000 | Local | 100.893646 | 2,724,128.43 | 98.310970 | 2,654,396.19 | -69,732.24 | 0.18 | |
| | | Base | 100.893646 | 2,724,128.43 | 98.310970 | 2,654,396.19 | -69,732.24 | 0.18 | |
| 90376PBY6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000 | | | | | 0.010000 | 17 Jul 2025 | | |
| | 3,000,000.000 | Local | 100.911196 | 3,027,335.88 | 98.423270 | 2,952,698.10 | -74,637.78 | 0.20 | |
| | | Base | 100.911196 | 3,027,335.88 | 98.423270 | 2,952,698.10 | -74,637.78 | 0.20 | |
| 90376PCQ2 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000 | | | | | | 23 Jul 2022 | | |
| | 2,500,000.000 | Local | 100.291708 | 2,507,292.69 | 100.152839 | 2,503,820.98 | -3,471.71 | 0.17 | |
| | | Base | 100.291708 | 2,507,292.69 | 100.152839 | 2,503,820.98 | -3,471.71 | 0.17 | |
| 90376PCY5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000 | | | | | | 09 Apr 2026 | | |
| | 6,000,000.000 | Local | 100.311145 | 6,018,668.68 | 99.429000 | 5,965,740.00 | -52,928.68 | 0.41 | |
| | | Base | 100.311145 | 6,018,668.68 | 99.429000 | 5,965,740.00 | -52,928.68 | 0.41 | |
| 90376PDJ7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000 | | | | | 0.010000 | 21 Jun 2025 | | |
| | 3,104,531.470 | Local | 100.550514 | 3,121,622.36 | 97.959581 | 3,041,186.02 | -80,436.34 | 0.21 | |
| | | Base | 100.550514 | 3,121,622.36 | 97.959581 | 3,041,186.02 | -80,436.34 | 0.21 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 90376PDL2 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000 | | | | | 17 Jul 2023 | | | |
| | | 4,000,000.000 | Local | 100.198340 | 4,007,933.61 | 98.953197 | 3,958,127.88 | -49,805.73 | 0.27 |
| | | | Base | 100.198340 | 4,007,933.61 | 98.953197 | 3,958,127.88 | -49,805.73 | 0.27 |
| 90376PDN8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000 | | | | | 17 Jan 2026 | | | |
| | | 7,000,000.000 | Local | 100.536195 | 7,037,533.64 | 97.135963 | 6,799,517.41 | -238,016.23 | 0.47 |
| | | | Base | 100.536195 | 7,037,533.64 | 97.135963 | 6,799,517.41 | -238,016.23 | 0.47 |
| 90376PDW8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000 | | | | 0.010000 | 11 Aug 2023 | | | |
| | | 6,500,000.000 | Local | 100.151296 | 6,509,834.22 | 98.716114 | 6,416,547.41 | -93,286.81 | 0.44 |
| | | | Base | 100.151296 | 6,509,834.22 | 98.716114 | 6,416,547.41 | -93,286.81 | 0.44 |
| 90376PEQ0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000 | | | | | 14 Dec 2022 | | | |
| | | 20,000,000.000 | Local | 100.013683 | 20,002,736.52 | 99.871181 | 19,974,236.20 | -28,500.32 | 1.37 |
| | | | Base | 100.013683 | 20,002,736.52 | 99.871181 | 19,974,236.20 | -28,500.32 | 1.37 |
| 912796J42 | TREASURY BILL 06/22 0.00000 | | | | | 16 Jun 2022 | | | |
| | | 25,000,000.000 | Local | 99.951250 | 24,987,812.54 | 99.881819 | 24,970,454.75 | -17,357.79 | 1.71 |
| | | | Base | 99.951250 | 24,987,812.54 | 99.881819 | 24,970,454.75 | -17,357.79 | 1.71 |
| 912796M89 | TREASURY BILL 10/22 0.00000 | | | | 0.010000 | 06 Oct 2022 | | | |
| | | 25,000,000.000 | Local | 99.941681 | 24,985,420.21 | 99.646375 | 24,911,593.75 | -73,826.46 | 1.71 |
| | | | Base | 99.941681 | 24,985,420.21 | 99.646375 | 24,911,593.75 | -73,826.46 | 1.71 |
| 912796R43 | TREASURY BILL 06/22 0.00000 | | | | | 23 Jun 2022 | | | |
| | | 40,000,000.000 | Local | 99.937875 | 39,975,150.00 | 99.873198 | 39,949,279.20 | -25,870.80 | 2.74 |
| | | | Base | 99.937875 | 39,975,150.00 | 99.873198 | 39,949,279.20 | -25,870.80 | 2.74 |
| 912796ZC6 | CASH MGMT BILL 11/21 0.00000 | | | | 0.010000 | 01 Nov 2021 | | | |
| | | 0.000 | Local | 0.000000 | -0.10 | 0.000000 | 0.00 | 0.10 | 0.00 |
| | | | Base | 0.000000 | -0.10 | 0.000000 | 0.00 | 0.10 | 0.00 |
| 9128282W9 | US TREASURY N/B 09/22 1.875 | | | | 1.875000 | 30 Sep 2022 | | | |
| | | 25,000,000.000 | Local | 101.146794 | 25,286,698.38 | 100.867188 | 25,216,797.00 | -69,901.38 | 1.73 |
| | | | Base | 101.146794 | 25,286,698.38 | 100.867188 | 25,216,797.00 | -69,901.38 | 1.73 |
| 9128285U0 | US TREASURY N/B 12/23 2.625 | | | | 2.625000 | 31 Dec 2023 | | | |
| | | 15,000,000.000 | Local | 103.047524 | 15,457,128.63 | 102.761719 | 15,414,257.85 | -42,870.78 | 1.06 |
| | | | Base | 103.047524 | 15,457,128.63 | 102.761719 | 15,414,257.85 | -42,870.78 | 1.06 |

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|-------|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 912828W89 | US TREASURY N/B 03/22 1.875 | | | | | 1.875000 | 31 Mar 2022 | | |
| | 25,000,000.000 | Local | | 100.277986 | 25,069,496.56 | 100.273358 | 25,068,339.50 | -1,157.06 | 1.72 |
| | | Base | | 100.277986 | 25,069,496.56 | 100.273358 | 25,068,339.50 | -1,157.06 | 1.72 |
| 912828XG0 | US TREASURY N/B 06/22 2.125 | | | | | 2.125000 | 30 Jun 2022 | | |
| | 5,000,000.000 | Local | | 100.083004 | 5,004,150.18 | 100.703125 | 5,035,156.25 | 31,006.07 | 0.35 |
| | | Base | | 100.083004 | 5,004,150.18 | 100.703125 | 5,035,156.25 | 31,006.07 | 0.35 |
| 912828ZT0 | US TREASURY N/B 05/25 0.25 | | | | | 0.250000 | 31 May 2025 | | |
| | 20,000,000.000 | Local | | 97.526651 | 19,505,330.21 | 96.144531 | 19,228,906.20 | -276,424.01 | 1.32 |
| | | Base | | 97.526651 | 19,505,330.21 | 96.144531 | 19,228,906.20 | -276,424.01 | 1.32 |
| 91282CAJ0 | US TREASURY N/B 08/25 0.25 | | | | | 0.250000 | 31 Aug 2025 | | |
| | 10,000,000.000 | Local | | 97.358165 | 9,735,816.47 | 95.683594 | 9,568,359.40 | -167,457.07 | 0.66 |
| | | Base | | 97.358165 | 9,735,816.47 | 95.683594 | 9,568,359.40 | -167,457.07 | 0.66 |
| 91282CAP6 | US TREASURY N/B 10/23 0.125 | | | | | 0.125000 | 15 Oct 2023 | | |
| | 25,000,000.000 | Local | | 99.530909 | 24,882,727.21 | 98.382812 | 24,595,703.00 | -287,024.21 | 1.69 |
| | | Base | | 99.530909 | 24,882,727.21 | 98.382812 | 24,595,703.00 | -287,024.21 | 1.69 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | | 0.500000 | 28 Feb 2026 | | |
| | 20,000,000.000 | Local | | 98.656439 | 19,731,287.83 | 95.832031 | 19,166,406.20 | -564,881.63 | 1.31 |
| | | Base | | 98.656439 | 19,731,287.83 | 95.832031 | 19,166,406.20 | -564,881.63 | 1.31 |
| 91282CDH1 | US TREASURY N/B 11/24 0.75 | | | | | 0.750000 | 15 Nov 2024 | | |
| | 10,000,000.000 | Local | | 99.852715 | 9,985,271.45 | 98.367188 | 9,836,718.80 | -148,552.65 | 0.67 |
| | | Base | | 99.852715 | 9,985,271.45 | 98.367188 | 9,836,718.80 | -148,552.65 | 0.67 |
| 91282CDM0 | US TREASURY N/B 11/23 0.5 | | | | | 0.500000 | 30 Nov 2023 | | |
| | 20,000,000.000 | Local | | 99.985722 | 19,997,144.42 | 98.863281 | 19,772,656.20 | -224,488.22 | 1.36 |
| | | Base | | 99.985722 | 19,997,144.42 | 98.863281 | 19,772,656.20 | -224,488.22 | 1.36 |
| US DOLLAR Total | | | | | | | | | |
| | 448,349,164.990 | Local | | | 448,541,223.40 | | 446,106,156.74 | -2,435,066.66 | 30.59 |
| Original Face: | 663,990,435.000 | Base | | | 448,541,223.40 | | 446,106,156.74 | -2,435,066.66 | 30.59 |
| FIXED INCOME Total | | | | | | | | | |
| | 448,349,164.990 | Base | | | 448,541,223.40 | | 446,106,156.74 | -2,435,066.66 | 30.59 |

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA



STATE STREET

As of: January 31, 2022

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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 |
|----------------|-------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Original Face: | | 663,990,435.000 | | | | | | |

Holdings

ST OF AZ POOL 2 ST AGCY FF&C
 STATE OF ARIZONA
 FUND: ATZA



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 1,461,387,601.790 | Base | 1,461,188,304.44 | | 1,458,185,408.35 | -3,002,896.09 | 100.00 |
| Original Face: | | 663,990,435.000 | | | | | | |

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| USD | US DOLLAR | | | | | | | |
|-----|----------------|-------|----------|---------------|----------|---------------|------|------|
| | 13,401,021.010 | Local | 1.000000 | 13,401,021.01 | 1.000000 | 13,401,021.01 | 0.00 | 0.19 |
| | | Base | 1.000000 | 13,401,021.01 | 1.000000 | 13,401,021.01 | 0.00 | 0.19 |

| US DOLLAR Total | | | | | | | | |
|-----------------|----------------|-------|--|---------------|--|---------------|------|------|
| | 13,401,021.010 | Local | | 13,401,021.01 | | 13,401,021.01 | 0.00 | 0.19 |
| | | Base | | 13,401,021.01 | | 13,401,021.01 | 0.00 | 0.19 |

| CASH Total | | | | | | | | |
|------------|----------------|------|--|---------------|--|---------------|------|------|
| | 13,401,021.010 | Base | | 13,401,021.01 | | 13,401,021.01 | 0.00 | 0.19 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 0020A3BE9 | AT+T INC | | | | 0.210000 | 14 Feb 2022 | | |
|-----------|----------------|-------|-----------|--------------|-----------|--------------|------|------|
| | 10,000,000.000 | Local | 99.992417 | 9,999,241.67 | 99.992417 | 9,999,241.67 | 0.00 | 0.14 |
| | | Base | 99.992417 | 9,999,241.67 | 99.992417 | 9,999,241.67 | 0.00 | 0.14 |

| 0020A3D49 | AT+T INC | | | | 0.400000 | 04 Apr 2022 | | |
|-----------|----------------|-------|-----------|---------------|-----------|---------------|------|------|
| | 14,583,000.000 | Local | 99.931111 | 14,572,953.94 | 99.931111 | 14,572,953.94 | 0.00 | 0.20 |
| | | Base | 99.931111 | 14,572,953.94 | 99.931111 | 14,572,953.94 | 0.00 | 0.20 |

| 0020A3DB3 | AT+T INC | | | | 0.400000 | 11 Apr 2022 | | |
|-----------|----------------|-------|-----------|--------------|-----------|--------------|------|------|
| | 10,000,000.000 | Local | 99.923333 | 9,992,333.33 | 99.923333 | 9,992,333.33 | 0.00 | 0.14 |
| | | Base | 99.923333 | 9,992,333.33 | 99.923333 | 9,992,333.33 | 0.00 | 0.14 |

| 0020A3DC1 | AT+T INC | | | | 0.370000 | 12 Apr 2022 | | |
|-----------|----------------|-------|-----------|---------------|-----------|---------------|------|------|
| | 30,000,000.000 | Local | 99.928056 | 29,978,416.67 | 99.928056 | 29,978,416.67 | 0.00 | 0.42 |
| | | Base | 99.928056 | 29,978,416.67 | 99.928056 | 29,978,416.67 | 0.00 | 0.42 |

| 0020A3FG0 | AT+T INC | | | | 0.410000 | 16 Jun 2022 | | |
|-----------|----------------|-------|-----------|---------------|------------|---------------|-----------|------|
| | 15,000,000.000 | Local | 99.846250 | 14,976,937.50 | 100.000000 | 15,000,000.00 | 23,062.50 | 0.21 |
| | | Base | 99.846250 | 14,976,937.50 | 100.000000 | 15,000,000.00 | 23,062.50 | 0.21 |

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

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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 | |
| 02079QBB9 | ALPHABET INC | 25,000,000.000 | Local | 99.998056 | 24,999,513.89 | 99.998056 | 24,999,513.89 | 0.00 | 0.35 |
| | | | Base | 99.998056 | 24,999,513.89 | 99.998056 | 24,999,513.89 | 0.00 | 0.35 |
| 02079QCB8 | ALPHABET INC | 50,000,000.000 | Local | 99.991556 | 49,995,777.78 | 99.991556 | 49,995,777.78 | 0.00 | 0.70 |
| | | | Base | 99.991556 | 49,995,777.78 | 99.991556 | 49,995,777.78 | 0.00 | 0.70 |
| 02314QBP3 | AMAZON COM INC DISC COML | 25,000,000.000 | Local | 99.996333 | 24,999,083.33 | 99.996333 | 24,999,083.33 | 0.00 | 0.35 |
| | | | Base | 99.996333 | 24,999,083.33 | 99.996333 | 24,999,083.33 | 0.00 | 0.35 |
| 02314QDJ5 | AMAZON COM INC DISC COML | 25,000,000.000 | Local | 99.968333 | 24,992,083.34 | 99.968333 | 24,992,083.34 | 0.00 | 0.35 |
| | | | Base | 99.968333 | 24,992,083.34 | 99.968333 | 24,992,083.34 | 0.00 | 0.35 |
| 02665WDC2 | AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05 | 5,000,000.000 | Local | 99.989580 | 4,999,479.02 | 100.991235 | 5,049,561.75 | 50,082.73 | 0.07 |
| | | | Base | 99.989580 | 4,999,479.02 | 100.991235 | 5,049,561.75 | 50,082.73 | 0.07 |
| 0347M3B11 | ANGLESEA FDG PLC + ANG | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| 03785EC93 | APPLE INC | 25,000,000.000 | Local | 99.994000 | 24,998,500.00 | 99.994000 | 24,998,500.00 | 0.00 | 0.35 |
| | | | Base | 99.994000 | 24,998,500.00 | 99.994000 | 24,998,500.00 | 0.00 | 0.35 |
| 05253CBJ4 | AUST + NEW ZEA | 10,000,000.000 | Local | 99.993389 | 9,999,338.89 | 99.993389 | 9,999,338.89 | 0.00 | 0.14 |
| | | | Base | 99.993389 | 9,999,338.89 | 99.993389 | 9,999,338.89 | 0.00 | 0.14 |
| 05253CDM5 | AUST + NEW ZEA | 25,000,000.000 | Local | 99.945139 | 24,986,284.72 | 99.945139 | 24,986,284.72 | 0.00 | 0.35 |
| | | | Base | 99.945139 | 24,986,284.72 | 99.945139 | 24,986,284.72 | 0.00 | 0.35 |
| 05333UB74 | AUTOZONE INC. | 25,000,000.000 | Local | 99.997417 | 24,999,354.17 | 99.997417 | 24,999,354.17 | 0.00 | 0.35 |
| | | | Base | 99.997417 | 24,999,354.17 | 99.997417 | 24,999,354.17 | 0.00 | 0.35 |

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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: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 05333UB74 | AUTOZONE INC. | 25,000,000.000 | Local | 99.997333 | 24,999,333.33 | 99.997333 | 24,999,333.33 | 0.00 | 0.35 |
| | | | Base | 99.997333 | 24,999,333.33 | 99.997333 | 24,999,333.33 | 0.00 | 0.35 |
| 06367CFG7 | BANK OF MONTREAL | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.982512 | 9,998,251.20 | -1,748.80 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.982512 | 9,998,251.20 | -1,748.80 | 0.14 |
| 06367CJQ1 | BANK OF MONTREAL | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.976000 | 9,997,600.00 | -2,400.00 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.976000 | 9,997,600.00 | -2,400.00 | 0.14 |
| 06417KCB3 | BANK OF NOVA SCOTIA/THE | 50,000,000.000 | Local | 99.977833 | 49,988,916.67 | 99.977833 | 49,988,916.67 | 0.00 | 0.70 |
| | | | Base | 99.977833 | 49,988,916.67 | 99.977833 | 49,988,916.67 | 0.00 | 0.70 |
| 06417KDN6 | BANK OF NOVA SCOTIA/THE | 25,000,000.000 | Local | 99.955556 | 24,988,888.89 | 99.955556 | 24,988,888.89 | 0.00 | 0.35 |
| | | | Base | 99.955556 | 24,988,888.89 | 99.955556 | 24,988,888.89 | 0.00 | 0.35 |
| 06417KEA3 | BANK OF NOVA SCOTIA/THE | 14,000,000.000 | Local | 99.945556 | 13,992,377.78 | 99.931672 | 13,990,434.08 | -1,943.70 | 0.20 |
| | | | Base | 99.945556 | 13,992,377.78 | 99.931672 | 13,990,434.08 | -1,943.70 | 0.20 |
| 06417KF20 | BANK OF NOVA SCOTIA/THE | 25,000,000.000 | Local | 99.946222 | 24,986,555.55 | 99.893789 | 24,973,447.25 | -13,108.30 | 0.35 |
| | | | Base | 99.946222 | 24,986,555.55 | 99.893789 | 24,973,447.25 | -13,108.30 | 0.35 |
| 06742XXV4 | BARCLAYS BK PLC | 25,000,000.000 | Local | 99.903556 | 24,975,888.89 | 99.888311 | 24,972,077.75 | -3,811.14 | 0.35 |
| | | | Base | 99.903556 | 24,975,888.89 | 99.888311 | 24,972,077.75 | -3,811.14 | 0.35 |
| 06742XZM2 | BARCLAYS BK PLC | 25,000,000.000 | Local | 99.958000 | 24,989,500.00 | 99.958000 | 24,989,500.00 | 0.00 | 0.35 |
| | | | Base | 99.958000 | 24,989,500.00 | 99.958000 | 24,989,500.00 | 0.00 | 0.35 |
| 07010KB80 | BASIN ELEC PWR COOP | 15,000,000.000 | Local | 99.997278 | 14,999,591.67 | 99.997278 | 14,999,591.67 | 0.00 | 0.21 |
| | | | Base | 99.997278 | 14,999,591.67 | 99.997278 | 14,999,591.67 | 0.00 | 0.21 |

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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: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|-----------------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 07644BFF4 | BEDFORD ROW FDG CORP | 20,000,000.000 | Local | 99.899500 | 19,979,900.00 | 99.876050 | 19,975,210.00 | -4,690.00 | 0.28 |
| | | | Base | 99.899500 | 19,979,900.00 | 99.876050 | 19,975,210.00 | -4,690.00 | 0.28 |
| 13608BBA1 | CANADIAN IMPERIAL BK | 20,000,000.000 | Local | 99.998250 | 19,999,650.00 | 99.998250 | 19,999,650.00 | 0.00 | 0.28 |
| | | | Base | 99.998250 | 19,999,650.00 | 99.998250 | 19,999,650.00 | 0.00 | 0.28 |
| 13608BG57 | CANADIAN IMPERIAL BK | 25,000,000.000 | Local | 99.923000 | 24,980,750.00 | 99.803222 | 24,950,805.50 | -29,944.50 | 0.35 |
| | | | Base | 99.923000 | 24,980,750.00 | 99.803222 | 24,950,805.50 | -29,944.50 | 0.35 |
| 13608BK37 | CANADIAN IMPERIAL BK | 25,000,000.000 | Local | 99.701778 | 24,925,444.44 | 99.680000 | 24,920,000.00 | -5,444.44 | 0.35 |
| | | | Base | 99.701778 | 24,925,444.44 | 99.680000 | 24,920,000.00 | -5,444.44 | 0.35 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 400,000,000.000 | Local | 100.000000 | 400,000,000.00 | 100.000000 | 400,000,000.00 | 0.00 | 5.58 |
| | | | Base | 100.000000 | 400,000,000.00 | 100.000000 | 400,000,000.00 | 0.00 | 5.58 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.28 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.28 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.14 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.21 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.21 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 18,000,000.000 | Local | 100.000000 | 18,000,000.00 | 100.000000 | 18,000,000.00 | 0.00 | 0.25 |
| | | | Base | 100.000000 | 18,000,000.00 | 100.000000 | 18,000,000.00 | 0.00 | 0.25 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 40,000,000.000 | Local | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 0.56 |
| | | | Base | 100.000000 | 40,000,000.00 | 100.000000 | 40,000,000.00 | 0.00 | 0.56 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 14,000,000.000 | Local | 100.000000 | 14,000,000.00 | 0.200000 | 28 Feb 2022 | 0.20 |
| | | | Base | 100.000000 | 14,000,000.00 | 100.000000 | 14,000,000.00 | 0.00 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 0.320000 | 19 Apr 2022 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 0.380000 | 27 Apr 2022 | 0.28 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 |
| 17327BKQ7 | CITIGROUP GLOBAL MKTS INC S | 10,000,000.000 | Local | 99.808611 | 9,980,861.11 | 0.260000 | 24 Oct 2022 | 0.14 |
| | | | Base | 99.808611 | 9,980,861.11 | 99.466319 | 9,946,631.90 | -34,229.21 |
| 18905MCE7 | CLOROX COMPANY THE | 15,000,000.000 | Local | 99.976083 | 14,996,412.50 | 0.210000 | 14 Mar 2022 | 0.21 |
| | | | Base | 99.976083 | 14,996,412.50 | 99.976083 | 14,996,412.50 | 0.00 |
| 19121BC80 | COCA COLA COMPANY | 8,000,000.000 | Local | 99.992222 | 7,999,377.78 | 0.080000 | 08 Mar 2022 | 0.11 |
| | | | Base | 99.992222 | 7,999,377.78 | 99.992222 | 7,999,377.78 | 0.00 |
| 19121BH10 | COCA COLA COMPANY | 10,000,000.000 | Local | 99.939667 | 9,993,966.67 | 0.120000 | 01 Aug 2022 | 0.14 |
| | | | Base | 99.939667 | 9,993,966.67 | 99.818497 | 9,981,849.70 | -12,116.97 |
| 19121BJD2 | COCA COLA COMPANY | 40,000,000.000 | Local | 99.931556 | 39,972,622.22 | 0.110000 | 13 Sep 2022 | 0.56 |
| | | | Base | 99.931556 | 39,972,622.22 | 99.650500 | 39,860,200.00 | -112,422.22 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | 141,192,108.080 | Local | 100.000000 | 141,192,108.08 | 0.030000 | 01 Feb 2022 | 1.97 |
| | | | Base | 100.000000 | 141,192,108.08 | 100.000000 | 141,192,108.08 | 0.00 |
| 2546R3DL5 | DISNEY (WALT) CO THE | 8,000,000.000 | Local | 99.948000 | 7,995,840.00 | 0.240000 | 20 Apr 2022 | 0.11 |
| | | | Base | 99.948000 | 7,995,840.00 | 99.948000 | 7,995,840.00 | 0.00 |

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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 | |
| 2546R3DV3 | DISNEY (WALT) CO THE | 10,000,000.000 | Local | 99.934750 | 9,993,475.00 | 99.934750 | 9,993,475.00 | 0.00 | 0.14 |
| | | | Base | 99.934750 | 9,993,475.00 | 99.934750 | 9,993,475.00 | 0.00 | 0.14 |
| 2546R3FW9 | DISNEY (WALT) CO THE | 20,000,000.000 | Local | 99.913083 | 19,982,616.67 | 99.827408 | 19,965,481.60 | -17,135.07 | 0.28 |
| | | | Base | 99.913083 | 19,982,616.67 | 99.827408 | 19,965,481.60 | -17,135.07 | 0.28 |
| 2546R3GF5 | DISNEY (WALT) CO THE | 20,000,000.000 | Local | 99.890667 | 19,978,133.33 | 99.774500 | 19,954,900.00 | -23,233.33 | 0.28 |
| | | | Base | 99.890667 | 19,978,133.33 | 99.774500 | 19,954,900.00 | -23,233.33 | 0.28 |
| 26055BCX0 | DOW CHEMICAL COMPANY | 25,000,000.000 | Local | 99.948444 | 24,987,111.11 | 99.948444 | 24,987,111.11 | 0.00 | 0.35 |
| | | | Base | 99.948444 | 24,987,111.11 | 99.948444 | 24,987,111.11 | 0.00 | 0.35 |
| 26244JB16 | DUKE ENERGY CORP | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.28 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.28 |
| 26244JB16 | DUKE ENERGY CORP | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.14 |
| 26244JB24 | DUKE ENERGY CORP | 20,000,000.000 | Local | 99.999444 | 19,999,888.89 | 99.999444 | 19,999,888.89 | 0.00 | 0.28 |
| | | | Base | 99.999444 | 19,999,888.89 | 99.999444 | 19,999,888.89 | 0.00 | 0.28 |
| 26244JB73 | DUKE ENERGY CORP | 15,000,000.000 | Local | 99.996667 | 14,999,500.00 | 99.996667 | 14,999,500.00 | 0.00 | 0.21 |
| | | | Base | 99.996667 | 14,999,500.00 | 99.996667 | 14,999,500.00 | 0.00 | 0.21 |
| 26244JCP2 | DUKE ENERGY CORP | 15,000,000.000 | Local | 99.965278 | 14,994,791.67 | 99.965278 | 14,994,791.67 | 0.00 | 0.21 |
| | | | Base | 99.965278 | 14,994,791.67 | 99.965278 | 14,994,791.67 | 0.00 | 0.21 |
| 30229BC13 | EXXON MOBIL CORP | 10,000,000.000 | Local | 99.992222 | 9,999,222.22 | 99.992222 | 9,999,222.22 | 0.00 | 0.14 |
| | | | Base | 99.992222 | 9,999,222.22 | 99.992222 | 9,999,222.22 | 0.00 | 0.14 |

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|--------------------------------|---|-----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 30601WBB4 | FAIRWAY FINANCE CORP | 10,000,000.000 | Local | 99.996111 | 9,999,611.11 | 99.996111 | 9,999,611.11 | 0.00 | 0.14 |
| | | | Base | 99.996111 | 9,999,611.11 | 99.996111 | 9,999,611.11 | 0.00 | 0.14 |
| 30601WE21 | FAIRWAY FINANCE CORP | 10,000,000.000 | Local | 99.962500 | 9,996,250.00 | 100.000000 | 10,000,000.00 | 3,750.00 | 0.14 |
| | | | Base | 99.962500 | 9,996,250.00 | 100.000000 | 10,000,000.00 | 3,750.00 | 0.14 |
| 30601WF12 | FAIRWAY FINANCE CORP | 20,000,000.000 | Local | 99.866667 | 19,973,333.33 | 99.896667 | 19,979,333.40 | 6,000.07 | 0.28 |
| | | | Base | 99.866667 | 19,973,333.33 | 99.896667 | 19,979,333.40 | 6,000.07 | 0.28 |
| 31607A703 | FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST | 10,058,004.880 | Local | 100.000000 | 10,058,004.88 | 100.000000 | 10,058,004.88 | 0.00 | 0.14 |
| | | | Base | 100.000000 | 10,058,004.88 | 100.000000 | 10,058,004.88 | 0.00 | 0.14 |
| 3703E1B72 | GENERAL MILLS INC. | 20,000,000.000 | Local | 99.997667 | 19,999,533.33 | 99.997667 | 19,999,533.33 | 0.00 | 0.28 |
| | | | Base | 99.997667 | 19,999,533.33 | 99.997667 | 19,999,533.33 | 0.00 | 0.28 |
| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | 200,016,199.570 | Local | 100.000000 | 200,016,199.57 | 100.000000 | 200,016,199.57 | 0.00 | 2.79 |
| | | | Base | 100.000000 | 200,016,199.57 | 100.000000 | 200,016,199.57 | 0.00 | 2.79 |
| 38346MBH6 | GOTHAM FDG CORP | 15,000,000.000 | Local | 99.994667 | 14,999,200.00 | 99.994667 | 14,999,200.00 | 0.00 | 0.21 |
| | | | Base | 99.994667 | 14,999,200.00 | 99.994667 | 14,999,200.00 | 0.00 | 0.21 |
| 38346MBJ2 | GOTHAM FDG CORP | 25,000,000.000 | Local | 99.991500 | 24,997,875.00 | 99.991500 | 24,997,875.00 | 0.00 | 0.35 |
| | | | Base | 99.991500 | 24,997,875.00 | 99.991500 | 24,997,875.00 | 0.00 | 0.35 |
| 38346MC85 | GOTHAM FDG CORP | 15,000,000.000 | Local | 99.980556 | 14,997,083.33 | 99.980556 | 14,997,083.33 | 0.00 | 0.21 |
| | | | Base | 99.980556 | 14,997,083.33 | 99.980556 | 14,997,083.33 | 0.00 | 0.21 |
| 38346MD19 | GOTHAM FDG CORP | 25,000,000.000 | Local | 99.968861 | 24,992,215.28 | 99.968861 | 24,992,215.28 | 0.00 | 0.35 |
| | | | Base | 99.968861 | 24,992,215.28 | 99.968861 | 24,992,215.28 | 0.00 | 0.35 |

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| 40588MB71 | HALKIN FINANCE LLC USC | 25,000,000.000 | Local | 99.998333 | 24,999,583.33 | 99.998333 | 24,999,583.33 | 0.00 | 0.35 |
| | | | Base | 99.998333 | 24,999,583.33 | 99.998333 | 24,999,583.33 | 0.00 | 0.35 |
| 41282KCX4 | HARLEY DAVIDSON FND CP | 15,000,000.000 | Local | 99.930722 | 14,989,608.33 | 99.930722 | 14,989,608.33 | 0.00 | 0.21 |
| | | | Base | 99.930722 | 14,989,608.33 | 99.930722 | 14,989,608.33 | 0.00 | 0.21 |
| 41282KD47 | HARLEY DAVIDSON FND CP | 10,000,000.000 | Local | 99.920778 | 9,992,077.78 | 99.920778 | 9,992,077.78 | 0.00 | 0.14 |
| | | | Base | 99.920778 | 9,992,077.78 | 99.920778 | 9,992,077.78 | 0.00 | 0.14 |
| 41282KF11 | HARLEY DAVIDSON FND CP | 15,300,000.000 | Local | 99.830000 | 15,273,990.00 | 99.797700 | 15,269,048.10 | -4,941.90 | 0.21 |
| | | | Base | 99.830000 | 15,273,990.00 | 99.797700 | 15,269,048.10 | -4,941.90 | 0.21 |
| 42786UBE4 | HERSHEY FOODS CORP | 34,000,000.000 | Local | 99.995667 | 33,998,526.67 | 99.995667 | 33,998,526.67 | 0.00 | 0.47 |
| | | | Base | 99.995667 | 33,998,526.67 | 99.995667 | 33,998,526.67 | 0.00 | 0.47 |
| 43851UEG4 | HONEYWELL INTERNATN | 25,000,000.000 | Local | 99.953778 | 24,988,444.44 | 99.942511 | 24,985,627.75 | -2,816.69 | 0.35 |
| | | | Base | 99.953778 | 24,988,444.44 | 99.942511 | 24,985,627.75 | -2,816.69 | 0.35 |
| 43851UHK2 | HONEYWELL INTERNATN | 20,000,000.000 | Local | 99.939194 | 19,987,838.89 | 99.766175 | 19,953,235.00 | -34,603.89 | 0.28 |
| | | | Base | 99.939194 | 19,987,838.89 | 99.766175 | 19,953,235.00 | -34,603.89 | 0.28 |
| 43851UK51 | HONEYWELL INTERNATN | 10,000,000.000 | Local | 99.911167 | 9,991,116.67 | 99.652867 | 9,965,286.70 | -25,829.97 | 0.14 |
| | | | Base | 99.911167 | 9,991,116.67 | 99.652867 | 9,965,286.70 | -25,829.97 | 0.14 |
| 43851UK69 | HONEYWELL INTERNATN | 20,000,000.000 | Local | 99.910806 | 19,982,161.11 | 99.650083 | 19,930,016.60 | -52,144.51 | 0.28 |
| | | | Base | 99.910806 | 19,982,161.11 | 99.650083 | 19,930,016.60 | -52,144.51 | 0.28 |
| 4497W1GE0 | ING US FUNDING LLC | 25,000,000.000 | Local | 99.818889 | 24,954,722.22 | 99.799872 | 24,949,968.00 | -4,754.22 | 0.35 |
| | | | Base | 99.818889 | 24,954,722.22 | 99.799872 | 24,949,968.00 | -4,754.22 | 0.35 |

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| 4523EMBP7 | ILLINOIS TOOL WORKS INC | 10,000,000.000 | Local | 99.993278 | 9,999,327.78 | 99.993278 | 9,999,327.78 | 0.00 | 0.14 |
| | | | Base | 99.993278 | 9,999,327.78 | 99.993278 | 9,999,327.78 | 0.00 | 0.14 |
| 4523EMDR1 | ILLINOIS TOOL WORKS INC | 20,000,000.000 | Local | 99.967722 | 19,993,544.44 | 99.967722 | 19,993,544.44 | 0.00 | 0.28 |
| | | | Base | 99.967722 | 19,993,544.44 | 99.967722 | 19,993,544.44 | 0.00 | 0.28 |
| 4523EMDR1 | ILLINOIS TOOL WORKS INC | 8,750,000.000 | Local | 99.960806 | 8,746,570.49 | 99.960806 | 8,746,570.49 | 0.00 | 0.12 |
| | | | Base | 99.960806 | 8,746,570.49 | 99.960806 | 8,746,570.49 | 0.00 | 0.12 |
| 46514TZN1 | ISRAEL ST 05/26 0 | 1,500,000.000 | Local | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.02 |
| | | | Base | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.02 |
| 46590EG85 | J.P. MORGAN SECURITIES | 40,000,000.000 | Local | 99.912778 | 39,965,111.11 | 99.795900 | 39,918,360.00 | -46,751.11 | 0.56 |
| | | | Base | 99.912778 | 39,965,111.11 | 99.795900 | 39,918,360.00 | -46,751.11 | 0.56 |
| 46590EK56 | J.P. MORGAN SECURITIES | 10,000,000.000 | Local | 99.863333 | 9,986,333.33 | 99.523033 | 9,952,303.30 | -34,030.03 | 0.14 |
| | | | Base | 99.863333 | 9,986,333.33 | 99.523033 | 9,952,303.30 | -34,030.03 | 0.14 |
| 46640QF14 | J.P. MORGAN SECURITIES | 40,000,000.000 | Local | 99.920000 | 39,968,000.00 | 99.876667 | 39,950,666.80 | -17,333.20 | 0.56 |
| | | | Base | 99.920000 | 39,968,000.00 | 99.876667 | 39,950,666.80 | -17,333.20 | 0.56 |
| 47816GBB4 | JOHNSON + JOHNSON | 10,000,000.000 | Local | 99.998056 | 9,999,805.56 | 99.998056 | 9,999,805.56 | 0.00 | 0.14 |
| | | | Base | 99.998056 | 9,999,805.56 | 99.998056 | 9,999,805.56 | 0.00 | 0.14 |
| 47816GDB2 | JOHNSON + JOHNSON | 25,000,000.000 | Local | 99.980833 | 24,995,208.33 | 99.980833 | 24,995,208.33 | 0.00 | 0.35 |
| | | | Base | 99.980833 | 24,995,208.33 | 99.980833 | 24,995,208.33 | 0.00 | 0.35 |
| 47816GER6 | JOHNSON + JOHNSON | 15,000,000.000 | Local | 99.937222 | 14,990,583.33 | 99.945069 | 14,991,760.35 | 1,177.02 | 0.21 |
| | | | Base | 99.937222 | 14,990,583.33 | 99.945069 | 14,991,760.35 | 1,177.02 | 0.21 |

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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: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 47816GFD6 | JOHNSON + JOHNSON | | | | 0.100000 | 13 Jun 2022 | | |
| | 10,000,000.000 | Local | 99.963333 | 9,996,333.33 | 99.935800 | 9,993,580.00 | -2,753.33 | 0.14 |
| | | Base | 99.963333 | 9,996,333.33 | 99.935800 | 9,993,580.00 | -2,753.33 | 0.14 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M | | | | 0.000000 | 01 Feb 2022 | | |
| | 150,071,386.250 | Local | 100.000000 | 150,071,386.25 | 100.000000 | 150,071,386.25 | 0.00 | 2.10 |
| | | Base | 100.000000 | 150,071,386.25 | 100.000000 | 150,071,386.25 | 0.00 | 2.10 |
| 59157UBF6 | METLIFE SHORT TERM FDG | | | | 0.140000 | 15 Feb 2022 | | |
| | 25,000,000.000 | Local | 99.994556 | 24,998,638.89 | 99.994556 | 24,998,638.89 | 0.00 | 0.35 |
| | | Base | 99.994556 | 24,998,638.89 | 99.994556 | 24,998,638.89 | 0.00 | 0.35 |
| 59157UC16 | METLIFE SHORT TERM FDG | | | | 0.150000 | 01 Mar 2022 | | |
| | 28,000,000.000 | Local | 99.988333 | 27,996,733.33 | 99.988333 | 27,996,733.33 | 0.00 | 0.39 |
| | | Base | 99.988333 | 27,996,733.33 | 99.988333 | 27,996,733.33 | 0.00 | 0.39 |
| 60689GC79 | MIZUHO BANK LTD | | | | 0.180000 | 07 Mar 2022 | | |
| | 25,000,000.000 | Local | 99.983000 | 24,995,750.00 | 99.983000 | 24,995,750.00 | 0.00 | 0.35 |
| | | Base | 99.983000 | 24,995,750.00 | 99.983000 | 24,995,750.00 | 0.00 | 0.35 |
| 61747C707 | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST | | | | 0.000000 | 01 Feb 2022 | | |
| | 100,007,618.400 | Local | 100.000000 | 100,007,618.40 | 100.000000 | 100,007,618.40 | 0.00 | 1.40 |
| | | Base | 100.000000 | 100,007,618.40 | 100.000000 | 100,007,618.40 | 0.00 | 1.40 |
| 63254FC47 | NATL AUSTRALIA BK LT | | | | 0.120000 | 04 Mar 2022 | | |
| | 20,000,000.000 | Local | 99.989667 | 19,997,933.33 | 99.989667 | 19,997,933.33 | 0.00 | 0.28 |
| | | Base | 99.989667 | 19,997,933.33 | 99.989667 | 19,997,933.33 | 0.00 | 0.28 |
| 63307MD48 | NATIONAL BK OF CANAD | | | | 0.190000 | 04 Apr 2022 | | |
| | 25,000,000.000 | Local | 99.967278 | 24,991,819.44 | 99.967278 | 24,991,819.44 | 0.00 | 0.35 |
| | | Base | 99.967278 | 24,991,819.44 | 99.967278 | 24,991,819.44 | 0.00 | 0.35 |
| 63307MG52 | NATIONAL BK OF CANAD | | | | 0.180000 | 05 Jul 2022 | | |
| | 25,000,000.000 | Local | 99.923000 | 24,980,750.00 | 99.680000 | 24,920,000.00 | -60,750.00 | 0.35 |
| | | Base | 99.923000 | 24,980,750.00 | 99.680000 | 24,920,000.00 | -60,750.00 | 0.35 |
| 63763QB71 | NATIONAL SECS CLEARING | | | | 0.090000 | 07 Feb 2022 | | |
| | 20,000,000.000 | Local | 99.998500 | 19,999,700.00 | 99.998500 | 19,999,700.00 | 0.00 | 0.28 |
| | | Base | 99.998500 | 19,999,700.00 | 99.998500 | 19,999,700.00 | 0.00 | 0.28 |

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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: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 63763QC70 | NATIONAL SECS CLEARING | 20,000,000.000 | Local | 99.989611 | 19,997,922.22 | 99.989611 | 19,997,922.22 | 0.00 | 0.28 |
| | | | Base | 99.989611 | 19,997,922.22 | 99.989611 | 19,997,922.22 | 0.00 | 0.28 |
| 64106HBE0 | NESTLE FIN FRANCE S. | 25,000,000.000 | Local | 99.996750 | 24,999,187.50 | 99.996750 | 24,999,187.50 | 0.00 | 0.35 |
| | | | Base | 99.996750 | 24,999,187.50 | 99.996750 | 24,999,187.50 | 0.00 | 0.35 |
| 67983UBN2 | OLD LINE FUNDING LLC | 8,000,000.000 | Local | 99.991833 | 7,999,346.67 | 99.991833 | 7,999,346.67 | 0.00 | 0.11 |
| | | | Base | 99.991833 | 7,999,346.67 | 99.991833 | 7,999,346.67 | 0.00 | 0.11 |
| 74271UC16 | PROCTOR GAMBLE AND CO | 25,000,000.000 | Local | 99.994556 | 24,998,638.89 | 99.994556 | 24,998,638.89 | 0.00 | 0.35 |
| | | | Base | 99.994556 | 24,998,638.89 | 99.994556 | 24,998,638.89 | 0.00 | 0.35 |
| 74271UDN7 | PROCTOR GAMBLE AND CO | 40,000,000.000 | Local | 99.966667 | 39,986,666.66 | 99.966667 | 39,986,666.66 | 0.00 | 0.56 |
| | | | Base | 99.966667 | 39,986,666.66 | 99.966667 | 39,986,666.66 | 0.00 | 0.56 |
| 74271UDS6 | PROCTOR GAMBLE AND CO | 25,000,000.000 | Local | 99.958000 | 24,989,500.00 | 99.958000 | 24,989,500.00 | 0.00 | 0.35 |
| | | | Base | 99.958000 | 24,989,500.00 | 99.958000 | 24,989,500.00 | 0.00 | 0.35 |
| 78009BC18 | ROYAL BK OF CANADA | 25,000,000.000 | Local | 99.990667 | 24,997,666.67 | 99.990667 | 24,997,666.67 | 0.00 | 0.35 |
| | | | Base | 99.990667 | 24,997,666.67 | 99.990667 | 24,997,666.67 | 0.00 | 0.35 |
| 78012UY58 | ROYAL BK OF CANADA | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.997000 | 9,999,700.00 | -300.00 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.997000 | 9,999,700.00 | -300.00 | 0.14 |
| 78013WFU9 | ROYAL BANK OF CANADA | 20,000,000.000 | Local | 99.934667 | 19,986,933.33 | 99.843200 | 19,968,640.00 | -18,293.33 | 0.28 |
| | | | Base | 99.934667 | 19,986,933.33 | 99.843200 | 19,968,640.00 | -18,293.33 | 0.28 |
| 78013WG12 | ROYAL BANK OF CANADA | 25,000,000.000 | Local | 99.937500 | 24,984,375.00 | 99.650500 | 24,912,625.00 | -71,750.00 | 0.35 |
| | | | Base | 99.937500 | 24,984,375.00 | 99.650500 | 24,912,625.00 | -71,750.00 | 0.35 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 78013WJ68 | ROYAL BANK OF CANADA | | | | 0.400000 | 06 Sep 2022 | | | |
| | | 25,000,000.000 | Local | 99.758889 | 24,939,722.22 | 99.657622 | 24,914,405.50 | -25,316.72 | 0.35 |
| | | | Base | 99.758889 | 24,939,722.22 | 99.657622 | 24,914,405.50 | -25,316.72 | 0.35 |
| 8085A3CA1 | SCHWAB CHARLES CORP | | | | 0.170000 | 10 Mar 2022 | | | |
| | | 25,000,000.000 | Local | 99.982528 | 24,995,631.94 | 99.982528 | 24,995,631.94 | 0.00 | 0.35 |
| | | | Base | 99.982528 | 24,995,631.94 | 99.982528 | 24,995,631.94 | 0.00 | 0.35 |
| 82124MBG4 | SHEFFIELD RECEIVABLE | | | | 0.140000 | 16 Feb 2022 | | | |
| | | 5,000,000.000 | Local | 99.994167 | 4,999,708.33 | 99.994167 | 4,999,708.33 | 0.00 | 0.07 |
| | | | Base | 99.994167 | 4,999,708.33 | 99.994167 | 4,999,708.33 | 0.00 | 0.07 |
| 83369X4B1 | SOCIETE GENERALE NY | | | | 0.160000 | 21 Mar 2022 | | | |
| | | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | 0.040000 | 03 Feb 2022 | | | |
| | | 75,000,000.000 | Local | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 1.05 |
| | | | Base | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 1.05 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | 0.300000 | 07 Feb 2022 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.14 |
| 88602UC16 | THUNDER BAY FNDNG LLC | | | | 0.150000 | 01 Mar 2022 | | | |
| | | 25,000,000.000 | Local | 99.988333 | 24,997,083.33 | 99.988333 | 24,997,083.33 | 0.00 | 0.35 |
| | | | Base | 99.988333 | 24,997,083.33 | 99.988333 | 24,997,083.33 | 0.00 | 0.35 |
| 89114NZL2 | TORONTO DOMINION | | | | 0.210000 | 04 Mar 2022 | | | |
| | | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| 89114WNB7 | TORONTO DOMINION | | | | 0.010000 | 15 Mar 2022 | | | |
| | | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.35 |
| 89119BCW4 | TORONTO DOMINION BANK | | | | 0.150000 | 30 Mar 2022 | | | |
| | | 20,000,000.000 | Local | 99.976250 | 19,995,250.00 | 99.976250 | 19,995,250.00 | 0.00 | 0.28 |
| | | | Base | 99.976250 | 19,995,250.00 | 99.976250 | 19,995,250.00 | 0.00 | 0.28 |

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 89119BD60 | TORONTO DOMINION BANK | | | | 0.230000 | 06 Apr 2022 | | | |
| | | 25,000,000.000 | Local | 99.959111 | 24,989,777.78 | 99.959111 | 24,989,777.78 | 0.00 | 0.35 |
| | | | Base | 99.959111 | 24,989,777.78 | 99.959111 | 24,989,777.78 | 0.00 | 0.35 |
| 89119BGJ9 | TORONTO DOMINION BANK | | | | 0.250000 | 18 Jul 2022 | | | |
| | | 20,000,000.000 | Local | 99.884028 | 19,976,805.55 | 99.738367 | 19,947,673.40 | -29,132.15 | 0.28 |
| | | | Base | 99.884028 | 19,976,805.55 | 99.738367 | 19,947,673.40 | -29,132.15 | 0.28 |
| 90328BCH2 | USAA CAPITAL CORP | | | | 0.100000 | 17 Mar 2022 | | | |
| | | 20,000,000.000 | Local | 99.987778 | 19,997,555.55 | 99.987778 | 19,997,555.55 | 0.00 | 0.28 |
| | | | Base | 99.987778 | 19,997,555.55 | 99.987778 | 19,997,555.55 | 0.00 | 0.28 |
| 91411UEA9 | RGTS OF UNIV OF CA | | | | 0.010000 | 10 May 2022 | | | |
| | | 3,000,000.000 | Local | 99.953722 | 2,998,611.66 | 100.000000 | 3,000,000.00 | 1,388.34 | 0.04 |
| | | | Base | 99.953722 | 2,998,611.66 | 100.000000 | 3,000,000.00 | 1,388.34 | 0.04 |
| 91512DBE0 | BOARD OF RGTS UNVST TX | | | | 0.130000 | 14 Feb 2022 | | | |
| | | 10,000,000.000 | Local | 99.995306 | 9,999,530.56 | 99.995306 | 9,999,530.56 | 0.00 | 0.14 |
| | | | Base | 99.995306 | 9,999,530.56 | 99.995306 | 9,999,530.56 | 0.00 | 0.14 |
| 91842KB21 | VW CR INC | | | | 0.160000 | 02 Feb 2022 | | | |
| | | 21,100,000.000 | Local | 99.999556 | 21,099,906.22 | 99.999556 | 21,099,906.22 | 0.00 | 0.29 |
| | | | Base | 99.999556 | 21,099,906.22 | 99.999556 | 21,099,906.22 | 0.00 | 0.29 |
| 91842KBPO | VW CR INC | | | | 0.250000 | 23 Feb 2022 | | | |
| | | 15,255,000.000 | Local | 99.984722 | 15,252,669.38 | 99.984722 | 15,252,669.38 | 0.00 | 0.21 |
| | | | Base | 99.984722 | 15,252,669.38 | 99.984722 | 15,252,669.38 | 0.00 | 0.21 |
| 91842KHV1 | VW CR INC | | | | 0.320000 | 29 Aug 2022 | | | |
| | | 10,000,000.000 | Local | 99.814222 | 9,981,422.22 | 99.640636 | 9,964,063.60 | -17,358.62 | 0.14 |
| | | | Base | 99.814222 | 9,981,422.22 | 99.640636 | 9,964,063.60 | -17,358.62 | 0.14 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | 0.020000 | 01 Feb 2022 | | | |
| | | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 1.40 |
| | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 1.40 |
| 92646LC16 | VICTORY RECEIVABLES | | | | 0.200000 | 01 Mar 2022 | | | |
| | | 25,000,000.000 | Local | 99.984444 | 24,996,111.11 | 99.984444 | 24,996,111.11 | 0.00 | 0.35 |
| | | | Base | 99.984444 | 24,996,111.11 | 99.984444 | 24,996,111.11 | 0.00 | 0.35 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|----------------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | 400,000,000.000 | Local | 100.000000 | 400,000,000.00 | 100.000000 | 400,000,000.00 | 0.00 | 5.58 |
| | | | Base | 100.000000 | 400,000,000.00 | 100.000000 | 400,000,000.00 | 0.00 | 5.58 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 0.42 |
| | | | Base | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 0.42 |
| 93142XB42 | WALGREENS BOOTS | 25,000,000.000 | Local | 99.997250 | 24,999,312.50 | 99.997250 | 24,999,312.50 | 0.00 | 0.35 |
| | | | Base | 99.997250 | 24,999,312.50 | 99.997250 | 24,999,312.50 | 0.00 | 0.35 |
| 93142XBB6 | WALGREENS BOOTS | 20,000,000.000 | Local | 99.993611 | 19,998,722.23 | 99.993611 | 19,998,722.23 | 0.00 | 0.28 |
| | | | Base | 99.993611 | 19,998,722.23 | 99.993611 | 19,998,722.23 | 0.00 | 0.28 |
| 93142XBJ9 | WALGREENS BOOTS | 10,000,000.000 | Local | 99.985833 | 9,998,583.33 | 99.985833 | 9,998,583.33 | 0.00 | 0.14 |
| | | | Base | 99.985833 | 9,998,583.33 | 99.985833 | 9,998,583.33 | 0.00 | 0.14 |
| 93142XBR1 | WALGREENS BOOTS | 5,932,000.000 | Local | 99.978000 | 5,930,694.96 | 99.978000 | 5,930,694.96 | 0.00 | 0.08 |
| | | | Base | 99.978000 | 5,930,694.96 | 99.978000 | 5,930,694.96 | 0.00 | 0.08 |
| 93142XBU4 | WALGREENS BOOTS | 20,000,000.000 | Local | 99.979750 | 19,995,950.00 | 99.979750 | 19,995,950.00 | 0.00 | 0.28 |
| | | | Base | 99.979750 | 19,995,950.00 | 99.979750 | 19,995,950.00 | 0.00 | 0.28 |
| 93142XC90 | WALGREENS BOOTS | 8,765,000.000 | Local | 99.973000 | 8,762,633.45 | 99.973000 | 8,762,633.45 | 0.00 | 0.12 |
| | | | Base | 99.973000 | 8,762,633.45 | 99.973000 | 8,762,633.45 | 0.00 | 0.12 |
| 93142XCA7 | WALGREENS BOOTS | 20,000,000.000 | Local | 99.972250 | 19,994,450.00 | 99.972250 | 19,994,450.00 | 0.00 | 0.28 |
| | | | Base | 99.972250 | 19,994,450.00 | 99.972250 | 19,994,450.00 | 0.00 | 0.28 |
| 93142XCJ8 | WALGREENS BOOTS | 10,000,000.000 | Local | 99.961250 | 9,996,125.00 | 99.961250 | 9,996,125.00 | 0.00 | 0.14 |
| | | | Base | 99.961250 | 9,996,125.00 | 99.961250 | 9,996,125.00 | 0.00 | 0.14 |

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|--------------------------------|----------------------------|-------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 94107NC10 | WASTE MANAGEMENT INC | 20,000,000.000 | Local | 99.979778 | 19,995,955.56 | 99.979778 | 19,995,955.56 | 0.00 | 0.28 |
| | | | Base | 99.979778 | 19,995,955.56 | 99.979778 | 19,995,955.56 | 0.00 | 0.28 |
| 94107NH23 | WASTE MANAGEMENT INC | 15,000,000.000 | Local | 99.843278 | 14,976,491.67 | 99.715372 | 14,957,305.80 | -19,185.87 | 0.21 |
| | | | Base | 99.843278 | 14,976,491.67 | 99.715372 | 14,957,305.80 | -19,185.87 | 0.21 |
| 94107NKD5 | WASTE MANAGEMENT INC | 10,000,000.000 | Local | 99.781278 | 9,978,127.77 | 99.526572 | 9,952,657.20 | -25,470.57 | 0.14 |
| | | | Base | 99.781278 | 9,978,127.77 | 99.526572 | 9,952,657.20 | -25,470.57 | 0.14 |
| 94107PAA7 | WASTE MANAGEMENT INC | 25,000,000.000 | Local | 99.918778 | 24,979,694.44 | 99.918778 | 24,979,694.44 | 0.00 | 0.35 |
| | | | Base | 99.918778 | 24,979,694.44 | 99.918778 | 24,979,694.44 | 0.00 | 0.35 |
| 9612C1ED5 | WESTPAC BANKING CORP. | 15,000,000.000 | Local | 99.946694 | 14,992,004.16 | 99.937436 | 14,990,615.40 | -1,388.76 | 0.21 |
| | | | Base | 99.946694 | 14,992,004.16 | 99.937436 | 14,990,615.40 | -1,388.76 | 0.21 |
| 9612C1GF8 | WESTPAC BANKING CORP. | 20,000,000.000 | Local | 99.913444 | 19,982,688.89 | 99.793633 | 19,958,726.60 | -23,962.29 | 0.28 |
| | | | Base | 99.913444 | 19,982,688.89 | 99.793633 | 19,958,726.60 | -23,962.29 | 0.28 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | 250,000,000.000 | Local | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 3.49 |
| | | | Base | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 3.49 |
| 979QHR003 | SOUTH STREET REPO | 202,903,299.000 | Local | 100.000000 | 202,903,299.00 | 100.000000 | 202,903,299.00 | 0.00 | 2.83 |
| | | | Base | 100.000000 | 202,903,299.00 | 100.000000 | 202,903,299.00 | 0.00 | 2.83 |
| 985FHY004 | MITSUBISHI UFJ REPO | 536,737,775.760 | Local | 100.000000 | 536,737,775.76 | 100.000000 | 536,737,775.76 | 0.00 | 7.49 |
| | | | Base | 100.000000 | 536,737,775.76 | 100.000000 | 536,737,775.76 | 0.00 | 7.49 |
| US DOLLAR Total | | 5,112,171,391.940 | Local | | 5,111,113,076.84 | | 5,110,417,442.66 | -695,634.18 | 71.35 |
| | | | Base | | 5,111,113,076.84 | | 5,110,417,442.66 | -695,634.18 | 71.35 |

& 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: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT Total

| | | | | | | | | |
|--|-------------------|------|--|------------------|--|------------------|-------------|-------|
| | 5,112,171,391.940 | Base | | 5,111,113,076.84 | | 5,110,417,442.66 | -695,634.18 | 71.35 |
|--|-------------------|------|--|------------------|--|------------------|-------------|-------|

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|--|-------|------------|---------------|------------|---------------|-------------|------|
| 00206RMJ8 | AT+T INC SR UNSECURED 03/24 0.9 | | | | 0.900000 | 25 Mar 2024 | | |
| | 7,000,000.000 | Local | 99.986540 | 6,999,057.77 | 98.204013 | 6,874,280.91 | -124,776.86 | 0.10 |
| | | Base | 99.986540 | 6,999,057.77 | 98.204013 | 6,874,280.91 | -124,776.86 | 0.10 |
| 00206RML3 | AT+T INC SR UNSECURED 03/26 1.7 | | | | 1.700000 | 25 Mar 2026 | | |
| | 7,000,000.000 | Local | 99.904865 | 6,993,340.53 | 97.701267 | 6,839,088.69 | -154,251.84 | 0.10 |
| | | Base | 99.904865 | 6,993,340.53 | 97.701267 | 6,839,088.69 | -154,251.84 | 0.10 |
| 00287YBC2 | ABBVIE INC SR UNSECURED 11/23 3.75 | | | | 3.750000 | 14 Nov 2023 | | |
| | 5,500,000.000 | Local | 105.278660 | 5,790,326.29 | 103.606362 | 5,698,349.91 | -91,976.38 | 0.08 |
| | | Base | 105.278660 | 5,790,326.29 | 103.606362 | 5,698,349.91 | -91,976.38 | 0.08 |
| 023135AW6 | AMAZON.COM INC SR UNSECURED 02/23 2.4 | | | | 2.400000 | 22 Feb 2023 | | |
| | 5,000,000.000 | Local | 99.651337 | 4,982,566.85 | 101.411168 | 5,070,558.40 | 87,991.55 | 0.07 |
| | | Base | 99.651337 | 4,982,566.85 | 101.411168 | 5,070,558.40 | 87,991.55 | 0.07 |
| 023135BW5 | AMAZON.COM INC SR UNSECURED 05/24 0.45 | | | | 0.450000 | 12 May 2024 | | |
| | 10,000,000.000 | Local | 99.889301 | 9,988,930.11 | 97.728309 | 9,772,830.90 | -216,099.21 | 0.14 |
| | | Base | 99.889301 | 9,988,930.11 | 97.728309 | 9,772,830.90 | -216,099.21 | 0.14 |
| 025537AR2 | AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1 | | | | 1.000000 | 01 Nov 2025 | | |
| | 3,000,000.000 | Local | 99.825969 | 2,994,779.08 | 96.251754 | 2,887,552.62 | -107,226.46 | 0.04 |
| | | Base | 99.825969 | 2,994,779.08 | 96.251754 | 2,887,552.62 | -107,226.46 | 0.04 |
| 025537AS0 | AMERICAN ELECTRIC POWER SR UNSECURED 11/23 VAR | | | | 0.611630 | 01 Nov 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.008140 | 5,000,407.00 | 407.00 | 0.07 |
| | | Base | 100.000000 | 5,000,000.00 | 100.008140 | 5,000,407.00 | 407.00 | 0.07 |
| 025816CD9 | AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75 | | | | 2.750000 | 20 May 2022 | | |
| | 16,569,000.000 | Local | 100.279013 | 16,615,229.61 | 100.446894 | 16,643,045.87 | 27,816.26 | 0.23 |
| | | Base | 100.279013 | 16,615,229.61 | 100.446894 | 16,643,045.87 | 27,816.26 | 0.23 |

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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: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 025816CG2 | AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5 | | | | 2.500000 | 30 Jul 2024 | | | |
| | | 10,000,000.000 | Local | 99.839617 | 9,983,961.68 | 102.075104 | 10,207,510.40 | 223,548.72 | 0.14 |
| | | | Base | 99.839617 | 9,983,961.68 | 102.075104 | 10,207,510.40 | 223,548.72 | 0.14 |
| 02587AAN4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A | | | | 2.670000 | 15 Nov 2024 | | | |
| | | 4,500,000.000 | Local | 99.997057 | 4,499,867.56 | 100.489170 | 4,522,012.65 | 22,145.09 | 0.06 |
| | | Original Face: 4,500,000.000 | Base | 99.997057 | 4,499,867.56 | 100.489170 | 4,522,012.65 | 22,145.09 | 0.06 |
| 02588QAB4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A | | | | 2.870000 | 15 Oct 2024 | | | |
| | | 3,000,000.000 | Local | 99.991956 | 2,999,758.68 | 100.297490 | 3,008,924.70 | 9,166.02 | 0.04 |
| | | Original Face: 3,000,000.000 | Base | 99.991956 | 2,999,758.68 | 100.297490 | 3,008,924.70 | 9,166.02 | 0.04 |
| 026609AC1 | WYETH LLC COMPANY GUAR 03/23 7.25 | | | | 7.250000 | 01 Mar 2023 | | | |
| | | 1,410,000.000 | Local | 107.338034 | 1,513,466.28 | 106.552146 | 1,502,385.26 | -11,081.02 | 0.02 |
| | | | Base | 107.338034 | 1,513,466.28 | 106.552146 | 1,502,385.26 | -11,081.02 | 0.02 |
| 02665WDX6 | AMERICAN HONDA FINANCE SR UNSECURED 04/23 0.35 | | | | 0.350000 | 20 Apr 2023 | | | |
| | | 30,000,000.000 | Local | 99.998734 | 29,999,620.28 | 98.679755 | 29,603,926.50 | -395,693.78 | 0.41 |
| | | | Base | 99.998734 | 29,999,620.28 | 98.679755 | 29,603,926.50 | -395,693.78 | 0.41 |
| 02665WDY4 | AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75 | | | | 0.750000 | 09 Aug 2024 | | | |
| | | 8,000,000.000 | Local | 99.942835 | 7,995,426.81 | 97.716913 | 7,817,353.04 | -178,073.77 | 0.11 |
| | | | Base | 99.942835 | 7,995,426.81 | 97.716913 | 7,817,353.04 | -178,073.77 | 0.11 |
| 02665WEA5 | AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5 | | | | 1.500000 | 13 Jan 2025 | | | |
| | | 15,000,000.000 | Local | 99.922356 | 14,988,353.39 | 99.243515 | 14,886,527.25 | -101,826.14 | 0.21 |
| | | | Base | 99.922356 | 14,988,353.39 | 99.243515 | 14,886,527.25 | -101,826.14 | 0.21 |
| 03027XBR0 | AMERICAN TOWER CORP SR UNSECURED 09/26 1.45 | | | | 1.450000 | 15 Sep 2026 | | | |
| | | 3,000,000.000 | Local | 99.516440 | 2,985,493.19 | 96.121418 | 2,883,642.54 | -101,850.65 | 0.04 |
| | | | Base | 99.516440 | 2,985,493.19 | 96.121418 | 2,883,642.54 | -101,850.65 | 0.04 |
| 036752AQ6 | ANTHEM INC SR UNSECURED 03/23 0.45 | | | | 0.450000 | 15 Mar 2023 | | | |
| | | 5,000,000.000 | Local | 99.985464 | 4,999,273.21 | 99.203765 | 4,960,188.25 | -39,084.96 | 0.07 |
| | | | Base | 99.985464 | 4,999,273.21 | 99.203765 | 4,960,188.25 | -39,084.96 | 0.07 |
| 037833DC1 | APPLE INC SR UNSECURED 09/22 2.1 | | | | 2.100000 | 12 Sep 2022 | | | |
| | | 10,000,000.000 | Local | 100.174546 | 10,017,454.55 | 100.843481 | 10,084,348.10 | 66,893.55 | 0.14 |
| | | | Base | 100.174546 | 10,017,454.55 | 100.843481 | 10,084,348.10 | 66,893.55 | 0.14 |

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 037833DV9 | APPLE INC SR UNSECURED 05/23 0.75 | | | | | 0.750000 | 11 May 2023 | | |
| | 15,500,000.000 | Local | 99.884742 | 15,482,134.94 | 99.729064 | 15,458,004.92 | -24,130.02 | 0.22 | |
| | | Base | 99.884742 | 15,482,134.94 | 99.729064 | 15,458,004.92 | -24,130.02 | 0.22 | |
| 037833DX5 | APPLE INC SR UNSECURED 08/25 0.55 | | | | | 0.550000 | 20 Aug 2025 | | |
| | 10,000,000.000 | Local | 99.833682 | 9,983,368.24 | 95.697810 | 9,569,781.00 | -413,587.24 | 0.13 | |
| | | Base | 99.833682 | 9,983,368.24 | 95.697810 | 9,569,781.00 | -413,587.24 | 0.13 | |
| 037833EB2 | APPLE INC SR UNSECURED 02/26 0.7 | | | | | 0.700000 | 08 Feb 2026 | | |
| | 5,000,000.000 | Local | 99.819875 | 4,990,993.73 | 95.911979 | 4,795,598.95 | -195,394.78 | 0.07 | |
| | | Base | 99.819875 | 4,990,993.73 | 95.911979 | 4,795,598.95 | -195,394.78 | 0.07 | |
| 040555CS1 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15 | | | | | 3.150000 | 15 May 2025 | | |
| | 5,000,000.000 | Local | 107.097045 | 5,354,852.27 | 103.116901 | 5,155,845.05 | -199,007.22 | 0.07 | |
| | | Base | 107.097045 | 5,354,852.27 | 103.116901 | 5,155,845.05 | -199,007.22 | 0.07 | |
| 05531FBJ1 | TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2 | | | | | 2.200000 | 16 Mar 2023 | | |
| | 10,000,000.000 | Local | 99.977610 | 9,997,760.99 | 100.981824 | 10,098,182.40 | 100,421.41 | 0.14 | |
| | | Base | 99.977610 | 9,997,760.99 | 100.981824 | 10,098,182.40 | 100,421.41 | 0.14 | |
| 06048WK66 | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR | | | | | 0.650000 | 23 Dec 2025 | | |
| | 5,000,000.000 | Local | 99.763823 | 4,988,191.13 | 95.173737 | 4,758,686.85 | -229,504.28 | 0.07 | |
| | | Base | 99.763823 | 4,988,191.13 | 95.173737 | 4,758,686.85 | -229,504.28 | 0.07 | |
| 06048WK74 | BANK OF AMERICA CORP SR UNSECURED 06/23 VAR | | | | | 0.450000 | 21 Jun 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.442759 | 4,922,137.95 | -77,862.05 | 0.07 | |
| | | Base | 100.000000 | 5,000,000.00 | 98.442759 | 4,922,137.95 | -77,862.05 | 0.07 | |
| 06048WL24 | BANK OF AMERICA CORP SR UNSECURED 02/24 VAR | | | | | 0.300000 | 16 Feb 2024 | | |
| | 25,000,000.000 | Local | 99.897945 | 24,974,486.30 | 96.863089 | 24,215,772.25 | -758,714.05 | 0.34 | |
| | | Base | 99.897945 | 24,974,486.30 | 96.863089 | 24,215,772.25 | -758,714.05 | 0.34 | |
| 06048WL32 | BANK OF AMERICA CORP SR UNSECURED 02/26 0.8 | | | | | 0.800000 | 24 Feb 2026 | | |
| | 5,371,000.000 | Local | 99.765929 | 5,358,428.06 | 92.813047 | 4,984,988.75 | -373,439.31 | 0.07 | |
| | | Base | 99.765929 | 5,358,428.06 | 92.813047 | 4,984,988.75 | -373,439.31 | 0.07 | |
| 06048WL81 | BANK OF AMERICA CORP SR UNSECURED 09/24 0.75 | | | | | 0.750000 | 26 Sep 2024 | | |
| | 15,000,000.000 | Local | 99.963699 | 14,994,554.79 | 96.016806 | 14,402,520.90 | -592,033.89 | 0.20 | |
| | | Base | 99.963699 | 14,994,554.79 | 96.016806 | 14,402,520.90 | -592,033.89 | 0.20 | |

& Issue has redenominated but Local is not converted
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Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 06048WM23 | BANK OF AMERICA CORP SR UNSECURED 05/24 0.65 | | | | 0.650000 | 14 May 2024 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 97.614227 | 9,761,422.70 | -238,577.30 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 97.614227 | 9,761,422.70 | -238,577.30 | 0.14 |
| 06367UBV8 | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR | | | | 1.000000 | 18 Nov 2026 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.921000 | 9,992,100.00 | -7,900.00 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.921000 | 9,992,100.00 | -7,900.00 | 0.14 |
| 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 | 100.554000 | 10,055,400.00 | 55,400.00 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.554000 | 10,055,400.00 | 55,400.00 | 0.14 |
| 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 | 96.641392 | 9,664,139.20 | -335,860.80 | 0.13 |
| | | | Base | 100.000000 | 10,000,000.00 | 96.641392 | 9,664,139.20 | -335,860.80 | 0.13 |
| 06368EA44 | BANK OF MONTREAL SR UNSECURED 12/23 VAR | | | | 0.400000 | 08 Dec 2023 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.907162 | 9,990,716.20 | -9,283.80 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 99.907162 | 9,990,716.20 | -9,283.80 | 0.14 |
| 06368FAA7 | BANK OF MONTREAL SR UNSECURED 09/23 0.4 | | | | 0.400000 | 15 Sep 2023 | | | |
| | | 10,000,000.000 | Local | 99.932073 | 9,993,207.30 | 98.447180 | 9,844,718.00 | -148,489.30 | 0.14 |
| | | | Base | 99.932073 | 9,993,207.30 | 98.447180 | 9,844,718.00 | -148,489.30 | 0.14 |
| 06368GC54 | BANK OF MONTREAL SR UNSECURED 12/26 2 | | | | 2.000000 | 22 Dec 2026 | | | |
| | | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 98.760780 | 19,752,156.00 | -247,844.00 | 0.28 |
| | | | Base | 100.000000 | 20,000,000.00 | 98.760780 | 19,752,156.00 | -247,844.00 | 0.28 |
| 06406RAG2 | BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5 | | | | 3.500000 | 28 Apr 2023 | | | |
| | | 7,000,000.000 | Local | 99.973049 | 6,998,113.41 | 102.825292 | 7,197,770.44 | 199,657.03 | 0.10 |
| | | | Base | 99.973049 | 6,998,113.41 | 102.825292 | 7,197,770.44 | 199,657.03 | 0.10 |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1 | | | | 2.100000 | 24 Oct 2024 | | | |
| | | 7,000,000.000 | Local | 99.904598 | 6,993,321.84 | 101.158508 | 7,081,095.56 | 87,773.72 | 0.10 |
| | | | Base | 99.904598 | 6,993,321.84 | 101.158508 | 7,081,095.56 | 87,773.72 | 0.10 |
| 06406RAM9 | BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85 | | | | 1.850000 | 27 Jan 2023 | | | |
| | | 5,000,000.000 | Local | 99.978084 | 4,998,904.20 | 100.802293 | 5,040,114.65 | 41,210.45 | 0.07 |
| | | | Base | 99.978084 | 4,998,904.20 | 100.802293 | 5,040,114.65 | 41,210.45 | 0.07 |

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 06406RAP2 | BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35 | | | | 0.350000 | 07 Dec 2023 | | | |
| | | 10,000,000.000 | Local | 99.935298 | 9,993,529.76 | 98.385416 | 9,838,541.60 | -154,988.16 | 0.14 |
| | | | Base | 99.935298 | 9,993,529.76 | 98.385416 | 9,838,541.60 | -154,988.16 | 0.14 |
| 06406RAQ0 | BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75 | | | | 0.750000 | 28 Jan 2026 | | | |
| | | 7,000,000.000 | Local | 99.829198 | 6,988,043.84 | 95.862217 | 6,710,355.19 | -277,688.65 | 0.09 |
| | | | Base | 99.829198 | 6,988,043.84 | 95.862217 | 6,710,355.19 | -277,688.65 | 0.09 |
| 06406RAS6 | BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5 | | | | 0.500000 | 26 Apr 2024 | | | |
| | | 10,000,000.000 | Local | 99.921232 | 9,992,123.19 | 97.904797 | 9,790,479.70 | -201,643.49 | 0.14 |
| | | | Base | 99.921232 | 9,992,123.19 | 97.904797 | 9,790,479.70 | -201,643.49 | 0.14 |
| 06406RAT4 | BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR | | | | 0.310000 | 26 Apr 2024 | | | |
| | | 8,000,000.000 | Local | 100.000000 | 8,000,000.00 | 100.086000 | 8,006,880.00 | 6,880.00 | 0.11 |
| | | | Base | 100.000000 | 8,000,000.00 | 100.086000 | 8,006,880.00 | 6,880.00 | 0.11 |
| 064159KD7 | BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45 | | | | 2.450000 | 19 Sep 2022 | | | |
| | | 17,000,000.000 | Local | 100.402714 | 17,068,461.34 | 101.125040 | 17,191,256.80 | 122,795.46 | 0.24 |
| | | | Base | 100.402714 | 17,068,461.34 | 101.125040 | 17,191,256.80 | 122,795.46 | 0.24 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | | |
| | | 15,000,000.000 | Local | 99.992106 | 14,998,815.83 | 100.988573 | 15,148,285.95 | 149,470.12 | 0.21 |
| | | | Base | 99.992106 | 14,998,815.83 | 100.988573 | 15,148,285.95 | 149,470.12 | 0.21 |
| 06417XAA9 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR | | | | 0.510003 | 10 Jan 2025 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.942000 | 14,991,300.00 | -8,700.00 | 0.21 |
| | | | Base | 100.000000 | 15,000,000.00 | 99.942000 | 14,991,300.00 | -8,700.00 | 0.21 |
| 06417XAB7 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45 | | | | 1.450000 | 10 Jan 2025 | | | |
| | | 5,000,000.000 | Local | 99.934332 | 4,996,716.62 | 98.929602 | 4,946,480.10 | -50,236.52 | 0.07 |
| | | | Base | 99.934332 | 4,996,716.62 | 98.929602 | 4,946,480.10 | -50,236.52 | 0.07 |
| 071813CF4 | BAXTER INTERNATIONAL INC SR UNSECURED 144A 11/24 1.322 | | | | 1.322000 | 29 Nov 2024 | | | |
| | | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 98.324451 | 24,581,112.75 | -418,887.25 | 0.34 |
| | | | Base | 100.000000 | 25,000,000.00 | 98.324451 | 24,581,112.75 | -418,887.25 | 0.34 |
| 07330NAT2 | TRUIST BANK SR UNSECURED 12/24 2.15 | | | | 2.150000 | 06 Dec 2024 | | | |
| | | 2,000,000.000 | Local | 99.904588 | 1,998,091.75 | 101.108521 | 2,022,170.42 | 24,078.67 | 0.03 |
| | | | Base | 99.904588 | 1,998,091.75 | 101.108521 | 2,022,170.42 | 24,078.67 | 0.03 |

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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: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 084664BT7 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3 | | | | 3.000000 | 15 May 2022 | | | |
| | | 3,667,000.000 | Local | 100.813345 | 3,696,825.36 | 100.668974 | 3,691,531.28 | -5,294.08 | 0.05 |
| | | | Base | 100.813345 | 3,696,825.36 | 100.668974 | 3,691,531.28 | -5,294.08 | 0.05 |
| 097023CG8 | BOEING CO SR UNSECURED 05/22 2.7 | | | | 2.700000 | 01 May 2022 | | | |
| | | 5,000,000.000 | Local | 99.985614 | 4,999,280.68 | 100.592010 | 5,029,600.50 | 30,319.82 | 0.07 |
| | | | Base | 99.985614 | 4,999,280.68 | 100.592010 | 5,029,600.50 | 30,319.82 | 0.07 |
| 097023CZ6 | BOEING CO SR UNSECURED 02/24 1.95 | | | | 1.950000 | 01 Feb 2024 | | | |
| | | 17,000,000.000 | Local | 99.916290 | 16,985,769.31 | 100.439052 | 17,074,638.84 | 88,869.53 | 0.24 |
| | | | Base | 99.916290 | 16,985,769.31 | 100.439052 | 17,074,638.84 | 88,869.53 | 0.24 |
| 097023DD4 | BOEING CO SR UNSECURED 02/23 1.167 | | | | 1.167000 | 04 Feb 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.829324 | 4,991,466.20 | -8,533.80 | 0.07 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.829324 | 4,991,466.20 | -8,533.80 | 0.07 |
| 110122CLO | BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6 | | | | 2.600000 | 16 May 2022 | | | |
| | | 5,000,000.000 | Local | 99.974474 | 4,998,723.72 | 100.608445 | 5,030,422.25 | 31,698.53 | 0.07 |
| | | | Base | 99.974474 | 4,998,723.72 | 100.608445 | 5,030,422.25 | 31,698.53 | 0.07 |
| 110122CY2 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/23 2.75 | | | | 2.750000 | 15 Feb 2023 | | | |
| | | 4,750,000.000 | Local | 102.341869 | 4,861,238.77 | 101.771276 | 4,834,135.61 | -27,103.16 | 0.07 |
| | | | Base | 102.341869 | 4,861,238.77 | 101.771276 | 4,834,135.61 | -27,103.16 | 0.07 |
| 12598AAB6 | CNH EQUIPMENT TRUST CNH 2021 A A2 | | | | 0.230000 | 15 Mar 2024 | | | |
| | | 2,376,618.300 | Local | 99.997292 | 2,376,553.93 | 99.860450 | 2,373,301.73 | -3,252.20 | 0.03 |
| | | Original Face: 4,000,000.000 | Base | 99.997292 | 2,376,553.93 | 99.860450 | 2,373,301.73 | -3,252.20 | 0.03 |
| 126650DE7 | CVS HEALTH CORP SR UNSECURED 08/24 2.625 | | | | 2.625000 | 15 Aug 2024 | | | |
| | | 2,000,000.000 | Local | 99.743360 | 1,994,867.20 | 102.048793 | 2,040,975.86 | 46,108.66 | 0.03 |
| | | | Base | 99.743360 | 1,994,867.20 | 102.048793 | 2,040,975.86 | 46,108.66 | 0.03 |
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | 1.200000 | 23 Mar 2026 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.14 |
| 13605W3A7 | CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR | | | | 1.400000 | 14 Apr 2026 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.322000 | 4,816,100.00 | -183,900.00 | 0.07 |
| | | | Base | 100.000000 | 5,000,000.00 | 96.322000 | 4,816,100.00 | -183,900.00 | 0.07 |

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 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 | 94.880039 | 14,232,005.85 | -767,994.15 | 0.20 |
| | | Base | | 100.000000 | 15,000,000.00 | 94.880039 | 14,232,005.85 | -767,994.15 | 0.20 |
| 13605WF71 | CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55 | | | | | 0.550000 | 06 Apr 2024 | | |
| | 15,000,000.000 | Local | | 100.000000 | 15,000,000.00 | 96.233544 | 14,435,031.60 | -564,968.40 | 0.20 |
| | | Base | | 100.000000 | 15,000,000.00 | 96.233544 | 14,435,031.60 | -564,968.40 | 0.20 |
| 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 | 94.983399 | 9,498,339.90 | -501,660.10 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 94.983399 | 9,498,339.90 | -501,660.10 | 0.13 |
| 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 | 96.369275 | 9,636,927.50 | -363,072.50 | 0.13 |
| | | Base | | 100.000000 | 10,000,000.00 | 96.369275 | 9,636,927.50 | -363,072.50 | 0.13 |
| 13607X3X3 | CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2 | | | | | 2.000000 | 22 Dec 2026 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 98.150319 | 9,815,031.90 | -184,968.10 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.150319 | 9,815,031.90 | -184,968.10 | 0.14 |
| 14040HCK9 | CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR | | | | | 1.343000 | 06 Dec 2024 | | |
| | 20,000,000.000 | Local | | 100.000000 | 20,000,000.00 | 99.255123 | 19,851,024.60 | -148,975.40 | 0.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 99.255123 | 19,851,024.60 | -148,975.40 | 0.28 |
| 14042RHB0 | CAPITAL ONE NA SR UNSECURED 08/22 VAR | | | | | 0.964380 | 08 Aug 2022 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 100.141774 | 10,014,177.40 | 14,177.40 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.141774 | 10,014,177.40 | 14,177.40 | 0.14 |
| 141781BP8 | CARGILL INC SR UNSECURED 144A 02/24 0.4 | | | | | 0.400000 | 02 Feb 2024 | | |
| | 8,000,000.000 | Local | | 99.929605 | 7,994,368.42 | 98.013108 | 7,841,048.64 | -153,319.78 | 0.11 |
| | | Base | | 99.929605 | 7,994,368.42 | 98.013108 | 7,841,048.64 | -153,319.78 | 0.11 |
| 14913Q3C1 | CATERPILLAR FINL SERVICE SR UNSECURED 11/22 1.95 | | | | | 1.950000 | 18 Nov 2022 | | |
| | 5,000,000.000 | Local | | 101.292288 | 5,064,614.39 | 100.927250 | 5,046,362.50 | -18,251.89 | 0.07 |
| | | Base | | 101.292288 | 5,064,614.39 | 100.927250 | 5,046,362.50 | -18,251.89 | 0.07 |
| 14913R2B2 | CATERPILLAR FINL SERVICE SR UNSECURED 05/22 0.95 | | | | | 0.950000 | 13 May 2022 | | |
| | 5,000,000.000 | Local | | 100.185576 | 5,009,278.79 | 100.134809 | 5,006,740.45 | -2,538.34 | 0.07 |
| | | Base | | 100.185576 | 5,009,278.79 | 100.134809 | 5,006,740.45 | -2,538.34 | 0.07 |

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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 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | | 0.600000 | 13 Sep 2024 | | |
| | 10,000,000.000 | Local | | 99.881407 | 9,988,140.73 | 97.464730 | 9,746,473.00 | -241,667.73 | 0.14 |
| | | Base | | 99.881407 | 9,988,140.73 | 97.464730 | 9,746,473.00 | -241,667.73 | 0.14 |
| 166756AJ5 | CHEVRON USA INC COMPANY GUAR 08/23 0.426 | | | | | 0.426000 | 11 Aug 2023 | | |
| | 5,000,000.000 | Local | | 100.081575 | 5,004,078.77 | 98.749702 | 4,937,485.10 | -66,593.67 | 0.07 |
| | | Base | | 100.081575 | 5,004,078.77 | 98.749702 | 4,937,485.10 | -66,593.67 | 0.07 |
| 17298CHQ4 | CITIGROUP INC SR UNSECURED 12/24 VAR | | | | | 2.350000 | 30 Dec 2024 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 98.943384 | 9,894,338.40 | -105,661.60 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.943384 | 9,894,338.40 | -105,661.60 | 0.14 |
| 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 | 95.420680 | 4,771,034.00 | -228,966.00 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 95.420680 | 4,771,034.00 | -228,966.00 | 0.07 |
| 17298CJP4 | CITIGROUP INC SR UNSECURED 06/25 VAR | | | | | 1.250000 | 30 Jun 2025 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 97.598237 | 9,759,823.70 | -240,176.30 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 97.598237 | 9,759,823.70 | -240,176.30 | 0.14 |
| 17298CKU1 | CITIGROUP INC SR UNSECURED 11/25 VAR | | | | | 1.000000 | 25 Nov 2025 | | |
| | 15,000,000.000 | Local | | 100.000000 | 15,000,000.00 | 95.206066 | 14,280,909.90 | -719,090.10 | 0.20 |
| | | Base | | 100.000000 | 15,000,000.00 | 95.206066 | 14,280,909.90 | -719,090.10 | 0.20 |
| 17298CM39 | CITIGROUP INC SR UNSECURED 05/26 1.375 | | | | | 1.375000 | 20 May 2026 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 96.597219 | 4,829,860.95 | -170,139.05 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.597219 | 4,829,860.95 | -170,139.05 | 0.07 |
| 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 | 96.249472 | 14,437,420.80 | -562,579.20 | 0.20 |
| | | Base | | 100.000000 | 15,000,000.00 | 96.249472 | 14,437,420.80 | -562,579.20 | 0.20 |
| 17329FWZ3 | CITIGROUP GLOBAL COMPANY GUAR 09/23 0.5 | | | | | 0.500000 | 25 Sep 2023 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 98.504468 | 9,850,446.80 | -149,553.20 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.504468 | 9,850,446.80 | -149,553.20 | 0.14 |
| 189054AT6 | CLOROX COMPANY SR UNSECURED 09/22 3.05 | | | | | 3.050000 | 15 Sep 2022 | | |
| | 1,000,000.000 | Local | | 101.047054 | 1,010,470.54 | 100.891145 | 1,008,911.45 | -1,559.09 | 0.01 |
| | | Base | | 101.047054 | 1,010,470.54 | 100.891145 | 1,008,911.45 | -1,559.09 | 0.01 |

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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|--------------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
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| 191216CL2 | COCA COLA CO/THE SR UNSECURED 09/24 1.75 | | | | 1.750000 | 06 Sep 2024 | | | |
| | | 10,000,000.000 | Local | 101.588093 | 10,158,809.33 | 100.753418 | 10,075,341.80 | -83,467.53 | 0.14 |
| | | | Base | 101.588093 | 10,158,809.33 | 100.753418 | 10,075,341.80 | -83,467.53 | 0.14 |
| 205887CA8 | CONAGRA BRANDS INC SR UNSECURED 05/24 4.3 | | | | 4.300000 | 01 May 2024 | | | |
| | | 7,000,000.000 | Local | 107.209008 | 7,504,630.57 | 105.282948 | 7,369,806.36 | -134,824.21 | 0.10 |
| | | | Base | 107.209008 | 7,504,630.57 | 105.282948 | 7,369,806.36 | -134,824.21 | 0.10 |
| 24422ETV1 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15 | | | | 2.150000 | 08 Sep 2022 | | | |
| | | 2,000,000.000 | Local | 101.114658 | 2,022,293.16 | 100.925609 | 2,018,512.18 | -3,780.98 | 0.03 |
| | | | Base | 101.114658 | 2,022,293.16 | 100.925609 | 2,018,512.18 | -3,780.98 | 0.03 |
| 24422EVA4 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95 | | | | 1.950000 | 13 Jun 2022 | | | |
| | | 3,000,000.000 | Local | 100.600748 | 3,018,022.43 | 100.509759 | 3,015,292.77 | -2,729.66 | 0.04 |
| | | | Base | 100.600748 | 3,018,022.43 | 100.509759 | 3,015,292.77 | -2,729.66 | 0.04 |
| 24422EVH9 | JOHN DEERE CAPITAL CORP SR UNSECURED 07/23 0.7 | | | | 0.700000 | 05 Jul 2023 | | | |
| | | 5,000,000.000 | Local | 100.624932 | 5,031,246.60 | 99.425623 | 4,971,281.15 | -59,965.45 | 0.07 |
| | | | Base | 100.624932 | 5,031,246.60 | 99.425623 | 4,971,281.15 | -59,965.45 | 0.07 |
| 24422EVN6 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45 | | | | 0.450000 | 17 Jan 2024 | | | |
| | | 9,000,000.000 | Local | 99.951606 | 8,995,644.56 | 98.281925 | 8,845,373.25 | -150,271.31 | 0.12 |
| | | | Base | 99.951606 | 8,995,644.56 | 98.281925 | 8,845,373.25 | -150,271.31 | 0.12 |
| 24422EVY2 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25 | | | | 1.250000 | 10 Jan 2025 | | | |
| | | 10,000,000.000 | Local | 99.953937 | 9,995,393.72 | 98.867878 | 9,886,787.80 | -108,605.92 | 0.14 |
| | | | Base | 99.953937 | 9,995,393.72 | 98.867878 | 9,886,787.80 | -108,605.92 | 0.14 |
| 254687FJ0 | WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65 | | | | 1.650000 | 01 Sep 2022 | | | |
| | | 1,675,000.000 | Local | 100.745122 | 1,687,480.80 | 100.479993 | 1,683,039.88 | -4,440.92 | 0.02 |
| | | | Base | 100.745122 | 1,687,480.80 | 100.479993 | 1,683,039.88 | -4,440.92 | 0.02 |
| 254687FN1 | WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35 | | | | 3.350000 | 24 Mar 2025 | | | |
| | | 7,000,000.000 | Local | 107.399149 | 7,517,940.44 | 104.210674 | 7,294,747.18 | -223,193.26 | 0.10 |
| | | | Base | 107.399149 | 7,517,940.44 | 104.210674 | 7,294,747.18 | -223,193.26 | 0.10 |
| 25468PCT1 | TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/22 2.55 | | | | 2.550000 | 15 Feb 2022 | | | |
| | | 2,200,000.000 | Local | 100.088080 | 2,201,937.76 | 100.078654 | 2,201,730.39 | -207.37 | 0.03 |
| | | | Base | 100.088080 | 2,201,937.76 | 100.078654 | 2,201,730.39 | -207.37 | 0.03 |

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STATE OF ARIZONA

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STATE STREET

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|-----------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 278642AV5 | EBAY INC SR UNSECURED 03/25 1.9 | | | | 1.900000 | 11 Mar 2025 | | | |
| | | 2,000,000.000 | Local | 102.230195 | 2,044,603.90 | 99.661974 | 1,993,239.48 | -51,364.42 | 0.03 |
| | | | Base | 102.230195 | 2,044,603.90 | 99.661974 | 1,993,239.48 | -51,364.42 | 0.03 |
| 278642AX1 | EBAY INC SR UNSECURED 05/26 1.4 | | | | 1.400000 | 10 May 2026 | | | |
| | | 5,000,000.000 | Local | 99.889326 | 4,994,466.31 | 96.668765 | 4,833,438.25 | -161,028.06 | 0.07 |
| | | | Base | 99.889326 | 4,994,466.31 | 96.668765 | 4,833,438.25 | -161,028.06 | 0.07 |
| 29736RAE0 | ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35 | | | | 2.350000 | 15 Aug 2022 | | | |
| | | 17,838,000.000 | Local | 101.003475 | 18,016,999.80 | 100.847005 | 17,989,088.75 | -27,911.05 | 0.25 |
| | | | Base | 101.003475 | 18,016,999.80 | 100.847005 | 17,989,088.75 | -27,911.05 | 0.25 |
| 3130AMU75 | FEDERAL HOME LOAN BANK BONDS 06/26 1 | | | | 1.000000 | 26 Jun 2026 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 97.481354 | 9,748,135.40 | -251,864.60 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 97.481354 | 9,748,135.40 | -251,864.60 | 0.14 |
| 3130AP6V2 | FEDERAL HOME LOAN BANK BONDS 09/26 1.05 | | | | 1.050000 | 30 Sep 2026 | | | |
| | | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 97.719518 | 6,840,366.26 | -159,633.74 | 0.10 |
| | | | Base | 100.000000 | 7,000,000.00 | 97.719518 | 6,840,366.26 | -159,633.74 | 0.10 |
| 3130APL45 | FEDERAL HOME LOAN BANK BONDS 04/25 1 | | | | 1.000000 | 28 Apr 2025 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.783107 | 9,878,310.70 | -121,689.30 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 98.783107 | 9,878,310.70 | -121,689.30 | 0.14 |
| 3130APTT2 | FEDERAL HOME LOAN BANK BONDS 05/25 1 | | | | 1.000000 | 28 May 2025 | | | |
| | | 7,500,000.000 | Local | 100.000000 | 7,500,000.00 | 98.514399 | 7,388,579.93 | -111,420.07 | 0.10 |
| | | | Base | 100.000000 | 7,500,000.00 | 98.514399 | 7,388,579.93 | -111,420.07 | 0.10 |
| 313313L30 | FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/22 0.00000 | | | | | 20 Oct 2022 | | | |
| | | 25,000,000.000 | Local | 99.760823 | 24,940,205.86 | 99.557572 | 24,889,393.00 | -50,812.86 | 0.35 |
| | | | Base | 99.760823 | 24,940,205.86 | 99.557572 | 24,889,393.00 | -50,812.86 | 0.35 |
| 3133ELAE4 | FEDERAL FARM CREDIT BANK BONDS 08/22 1.625 | | | | 1.625000 | 22 Aug 2022 | | | |
| | | 15,000,000.000 | Local | 100.830683 | 15,124,602.48 | 100.604404 | 15,090,660.60 | -33,941.88 | 0.21 |
| | | | Base | 100.830683 | 15,124,602.48 | 100.604404 | 15,090,660.60 | -33,941.88 | 0.21 |
| 3133EM7M8 | FEDERAL FARM CREDIT BANK BONDS 02/23 VAR | | | | 0.179140 | 21 Feb 2023 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.051158 | 10,005,115.80 | 5,115.80 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.051158 | 10,005,115.80 | 5,115.80 | 0.14 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|---|-------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 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 | 96.098415 | 14,414,762.25 | -585,237.75 | 0.20 |
| | | | Base | 100.000000 | 15,000,000.00 | 96.098415 | 14,414,762.25 | -585,237.75 | 0.20 |
| 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 | 96.429950 | 4,821,497.50 | -178,502.50 | 0.07 |
| | | | Base | 100.000000 | 5,000,000.00 | 96.429950 | 4,821,497.50 | -178,502.50 | 0.07 |
| 3133EMPH9 | FEDERAL FARM CREDIT BANK BONDS 02/23 0.125 | | | | 0.125000 | 03 Feb 2023 | | | |
| | | 20,000,000.000 | Local | 99.971847 | 19,994,369.31 | 99.317637 | 19,863,527.40 | -130,841.91 | 0.28 |
| | | | Base | 99.971847 | 19,994,369.31 | 99.317637 | 19,863,527.40 | -130,841.91 | 0.28 |
| 3133EMWH1 | FEDERAL FARM CREDIT BANK BONDS 04/25 0.71 | | | | 0.710000 | 21 Apr 2025 | | | |
| | | 5,000,000.000 | Local | 99.989118 | 4,999,455.92 | 97.770391 | 4,888,519.55 | -110,936.37 | 0.07 |
| | | | Base | 99.989118 | 4,999,455.92 | 97.770391 | 4,888,519.55 | -110,936.37 | 0.07 |
| 3133ENAH3 | FEDERAL FARM CREDIT BANK BONDS 01/23 0.12 | | | | 0.120000 | 12 Jan 2023 | | | |
| | | 20,000,000.000 | Local | 99.961228 | 19,992,245.51 | 99.439782 | 19,887,956.40 | -104,289.11 | 0.28 |
| | | | Base | 99.961228 | 19,992,245.51 | 99.439782 | 19,887,956.40 | -104,289.11 | 0.28 |
| 3133ENGF1 | FEDERAL FARM CREDIT BANK BONDS 12/23 0.5 | | | | 0.500000 | 01 Dec 2023 | | | |
| | | 10,000,000.000 | Local | 99.866932 | 9,986,693.24 | 98.903830 | 9,890,383.00 | -96,310.24 | 0.14 |
| | | | Base | 99.866932 | 9,986,693.24 | 98.903830 | 9,890,383.00 | -96,310.24 | 0.14 |
| 3133L8CR4 | FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5 | | | | 1.500000 | 01 Mar 2036 | | | |
| | | 8,760,764.200 | Local | 102.220334 | 8,955,282.45 | 98.554656 | 8,634,141.02 | -321,141.43 | 0.12 |
| | | Original Face: 10,000,000.000 | Base | 102.220334 | 8,955,282.45 | 98.554656 | 8,634,141.02 | -321,141.43 | 0.12 |
| 3134GVB31 | FREDDIE MAC NOTES 05/25 0.75 | | | | 0.750000 | 28 May 2025 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.072940 | 9,807,294.00 | -192,706.00 | 0.14 |
| | | | Base | 100.000000 | 10,000,000.00 | 98.072940 | 9,807,294.00 | -192,706.00 | 0.14 |
| 3134GWH82 | FREDDIE MAC NOTES 09/25 0.625 | | | | 0.625000 | 08 Sep 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.660387 | 4,833,019.35 | -166,980.65 | 0.07 |
| | | | Base | 100.000000 | 5,000,000.00 | 96.660387 | 4,833,019.35 | -166,980.65 | 0.07 |
| 3134GWYX8 | FREDDIE MAC NOTES 10/25 0.5 | | | | 0.500000 | 15 Oct 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.207243 | 4,810,362.15 | -189,637.85 | 0.07 |
| | | | Base | 100.000000 | 5,000,000.00 | 96.207243 | 4,810,362.15 | -189,637.85 | 0.07 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|------------------------------|-------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 3135G0T45 | FANNIE MAE NOTES 04/22 1.875 | 15,243,000.000 | Local | 100.046086 | 15,250,024.92 | 100.305448 | 15,289,559.44 | 39,534.52 | 0.21 |
| | | | Base | 100.046086 | 15,250,024.92 | 100.305448 | 15,289,559.44 | 39,534.52 | 0.21 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | 46,751.830 | Local | 102.552585 | 47,945.21 | 100.757590 | 47,106.02 | -839.19 | 0.00 |
| | | Original Face: 2,838,688.000 | Base | 102.552585 | 47,945.21 | 100.757590 | 47,106.02 | -839.19 | 0.00 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | 495,284.860 | Local | 101.370660 | 502,073.53 | 100.366070 | 497,097.95 | -4,975.58 | 0.01 |
| | | Original Face: 5,677,376.000 | Base | 101.370660 | 502,073.53 | 100.366070 | 497,097.95 | -4,975.58 | 0.01 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | 571,514.080 | Local | 101.285870 | 578,863.01 | 99.884830 | 570,855.87 | -8,007.14 | 0.01 |
| | | Original Face: 5,677,376.000 | Base | 101.285870 | 578,863.01 | 99.884830 | 570,855.87 | -8,007.14 | 0.01 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | 762,602.490 | Local | 100.732994 | 768,192.32 | 99.936760 | 762,120.22 | -6,072.10 | 0.01 |
| | | Original Face: 6,713,909.000 | Base | 100.732994 | 768,192.32 | 99.936760 | 762,120.22 | -6,072.10 | 0.01 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | 852,739.380 | Local | 99.805494 | 851,080.75 | 99.295320 | 846,730.30 | -4,350.45 | 0.01 |
| | | Original Face: 5,677,376.000 | Base | 99.805494 | 851,080.75 | 99.295320 | 846,730.30 | -4,350.45 | 0.01 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | 1,160,805.690 | Local | 101.394032 | 1,176,987.69 | 100.151650 | 1,162,566.05 | -14,421.64 | 0.02 |
| | | Original Face: 6,995,663.000 | Base | 101.394032 | 1,176,987.69 | 100.151650 | 1,162,566.05 | -14,421.64 | 0.02 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | 852,739.380 | Local | 100.188233 | 854,344.52 | 99.897930 | 851,868.99 | -2,475.53 | 0.01 |
| | | Original Face: 5,677,376.000 | Base | 100.188233 | 854,344.52 | 99.897930 | 851,868.99 | -2,475.53 | 0.01 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | 1,028,595.850 | Local | 100.633671 | 1,035,113.76 | 99.071480 | 1,019,045.13 | -16,068.63 | 0.01 |
| | | Original Face: 11,354,753.000 | Base | 100.633671 | 1,035,113.76 | 99.071480 | 1,019,045.13 | -16,068.63 | 0.01 |
| 3136AD2H1 | FANNIE MAE FNR 2013 43 XP | 456,256.040 | Local | 98.715763 | 450,396.63 | 100.053580 | 456,500.50 | 6,103.87 | 0.01 |
| | | Original Face: 2,000,000.000 | Base | 98.715763 | 450,396.63 | 100.053580 | 456,500.50 | 6,103.87 | 0.01 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|-----------------------------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | 2.000000 | 25 May 2040 | | |
| | 1,046,559.240 | Local | 101.458733 | 1,061,825.74 | 99.884830 | 1,045,353.92 | -16,471.82 | 0.01 |
| Original Face: | 8,516,065.000 | Base | 101.458733 | 1,061,825.74 | 99.884830 | 1,045,353.92 | -16,471.82 | 0.01 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | 1.250000 | 25 Jun 2028 | | |
| | 711,482.910 | Local | 99.907206 | 710,822.70 | 99.454070 | 707,598.71 | -3,223.99 | 0.01 |
| Original Face: | 5,677,376.000 | Base | 99.907206 | 710,822.70 | 99.454070 | 707,598.71 | -3,223.99 | 0.01 |
| 3136AJ2X3 | FANNIE MAE FNR 2014 25 WA | | | | 1.500000 | 25 May 2029 | | |
| | 1,233,752.640 | Local | 98.755178 | 1,218,394.62 | 99.781350 | 1,231,055.04 | 12,660.42 | 0.02 |
| Original Face: | 6,060,416.000 | Base | 98.755178 | 1,218,394.62 | 99.781350 | 1,231,055.04 | 12,660.42 | 0.02 |
| 3136BD2B3 | FANNIE MAE FNR 2021 1 PC | | | | 1.000000 | 25 Nov 2050 | | |
| | 5,584,620.300 | Local | 99.750302 | 5,570,675.61 | 94.964220 | 5,303,391.11 | -267,284.50 | 0.07 |
| Original Face: | 7,000,000.000 | Base | 99.750302 | 5,570,675.61 | 94.964220 | 5,303,391.11 | -267,284.50 | 0.07 |
| 3136G4A37 | FANNIE MAE NOTES 07/25 0.67 | | | | 0.670000 | 28 Jul 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 97.225962 | 9,722,596.20 | -277,403.80 | 0.14 |
| | | Base | 100.000000 | 10,000,000.00 | 97.225962 | 9,722,596.20 | -277,403.80 | 0.14 |
| 3136G4X40 | FANNIE MAE NOTES 08/25 0.6 | | | | 0.600000 | 26 Aug 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 96.868268 | 9,686,826.80 | -313,173.20 | 0.14 |
| | | Base | 100.000000 | 10,000,000.00 | 96.868268 | 9,686,826.80 | -313,173.20 | 0.14 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | 2.250000 | 15 Jan 2040 | | |
| | 149,042.930 | Local | 98.412739 | 146,677.23 | 101.033690 | 150,583.57 | 3,906.34 | 0.00 |
| Original Face: | 2,838,688.000 | Base | 98.412739 | 146,677.23 | 101.033690 | 150,583.57 | 3,906.34 | 0.00 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | 2.000000 | 15 Feb 2040 | | |
| | 254,396.140 | Local | 100.119778 | 254,700.85 | 100.398370 | 255,409.58 | 708.73 | 0.00 |
| Original Face: | 5,946,910.000 | Base | 100.119778 | 254,700.85 | 100.398370 | 255,409.58 | 708.73 | 0.00 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | 3.500000 | 15 Feb 2026 | | |
| | 50,934.580 | Local | 102.305016 | 52,108.63 | 103.370160 | 52,651.16 | 542.53 | 0.00 |
| Original Face: | 500,000.000 | Base | 102.305016 | 52,108.63 | 103.370160 | 52,651.16 | 542.53 | 0.00 |
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | 2.500000 | 15 Nov 2040 | | |
| | 90,468.540 | Local | 101.254215 | 91,603.21 | 100.333930 | 90,770.64 | -832.57 | 0.00 |
| Original Face: | 11,354,753.000 | Base | 101.254215 | 91,603.21 | 100.333930 | 90,770.64 | -832.57 | 0.00 |

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STATE STREET

As of: January 31, 2022

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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 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | | 2.500000 | 15 Oct 2040 | | |
| | 76,679.490 | Local | | 99.456165 | 76,262.48 | 100.554210 | 77,104.46 | 841.98 | 0.00 |
| Original Face: | 2,838,688.000 | Base | | 99.456165 | 76,262.48 | 100.554210 | 77,104.46 | 841.98 | 0.00 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | 248,766.460 | Local | | 99.979491 | 248,715.44 | 100.778360 | 250,702.76 | 1,987.32 | 0.00 |
| Original Face: | 2,838,688.000 | Base | | 99.979491 | 248,715.44 | 100.778360 | 250,702.76 | 1,987.32 | 0.00 |
| 3137AGR00 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | 197,456.520 | Local | | 99.959095 | 197,375.75 | 101.197340 | 199,820.75 | 2,445.00 | 0.00 |
| Original Face: | 3,247,459.000 | Base | | 99.959095 | 197,375.75 | 101.197340 | 199,820.75 | 2,445.00 | 0.00 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | 517,990.330 | Local | | 100.149763 | 518,766.09 | 102.520930 | 531,048.50 | 12,282.41 | 0.01 |
| Original Face: | 5,677,376.000 | Base | | 100.149763 | 518,766.09 | 102.520930 | 531,048.50 | 12,282.41 | 0.01 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | | 2.000000 | 15 Feb 2041 | | |
| | 362,437.250 | Local | | 100.332797 | 363,643.43 | 100.455260 | 364,087.28 | 443.85 | 0.01 |
| Original Face: | 8,516,065.000 | Base | | 100.332797 | 363,643.43 | 100.455260 | 364,087.28 | 443.85 | 0.01 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | 1,098,042.410 | Local | | 100.050597 | 1,098,597.99 | 99.579870 | 1,093,429.20 | -5,168.79 | 0.02 |
| Original Face: | 7,380,589.000 | Base | | 100.050597 | 1,098,597.99 | 99.579870 | 1,093,429.20 | -5,168.79 | 0.02 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | 1,678,721.220 | Local | | 101.169513 | 1,698,354.08 | 98.240030 | 1,649,176.23 | -49,177.85 | 0.02 |
| Original Face: | 5,677,376.000 | Base | | 101.169513 | 1,698,354.08 | 98.240030 | 1,649,176.23 | -49,177.85 | 0.02 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | 933,805.990 | Local | | 100.022014 | 934,011.56 | 98.402860 | 918,891.80 | -15,119.76 | 0.01 |
| Original Face: | 5,677,376.000 | Base | | 100.022014 | 934,011.56 | 98.402860 | 918,891.80 | -15,119.76 | 0.01 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.750000 | 15 Dec 2042 | | |
| | 2,334,515.170 | Local | | 100.682486 | 2,350,447.92 | 99.456350 | 2,321,823.58 | -28,624.34 | 0.03 |
| Original Face: | 14,193,441.000 | Base | | 100.682486 | 2,350,447.92 | 99.456350 | 2,321,823.58 | -28,624.34 | 0.03 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | 1,147,866.160 | Local | | 100.435155 | 1,152,861.16 | 100.779440 | 1,156,813.09 | 3,951.93 | 0.02 |
| Original Face: | 14,193,441.000 | Base | | 100.435155 | 1,152,861.16 | 100.779440 | 1,156,813.09 | 3,951.93 | 0.02 |

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STATE STREET

As of: January 31, 2022

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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 |
| 3137B1EM0 | FREDDIE MAC FHR 4191 AP | | | | | 2.000000 | 15 Mar 2043 | | |
| | 570,425.730 | Local | 99.902306 | 569,868.46 | 100.058170 | 570,757.55 | 889.09 | 0.01 | |
| Original Face: | 3,250,000.000 | Base | 99.902306 | 569,868.46 | 100.058170 | 570,757.55 | 889.09 | 0.01 | |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | | 2.000000 | 15 Mar 2040 | | |
| | 389,840.940 | Local | 100.475337 | 391,694.00 | 100.244010 | 390,792.19 | -901.81 | 0.01 | |
| Original Face: | 5,677,376.000 | Base | 100.475337 | 391,694.00 | 100.244010 | 390,792.19 | -901.81 | 0.01 | |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.500000 | 15 Jul 2042 | | |
| | 1,566,726.970 | Local | 99.912253 | 1,565,352.21 | 99.253130 | 1,555,025.56 | -10,326.65 | 0.02 | |
| Original Face: | 8,516,065.000 | Base | 99.912253 | 1,565,352.21 | 99.253130 | 1,555,025.56 | -10,326.65 | 0.02 | |
| 3137B2CF5 | FREDDIE MAC FHR 4203 DC | | | | | 1.750000 | 15 Apr 2033 | | |
| | 383,205.950 | Local | 98.172677 | 376,203.54 | 99.871690 | 382,714.26 | 6,510.72 | 0.01 | |
| Original Face: | 2,500,000.000 | Base | 98.172677 | 376,203.54 | 99.871690 | 382,714.26 | 6,510.72 | 0.01 | |
| 3137F8AW3 | FREDDIE MAC FHR 5058 BD | | | | | 3.000000 | 25 Dec 2035 | | |
| | 1,298,887.700 | Local | 102.448597 | 1,330,692.22 | 100.714540 | 1,308,168.77 | -22,523.45 | 0.02 | |
| Original Face: | 5,000,000.000 | Base | 102.448597 | 1,330,692.22 | 100.714540 | 1,308,168.77 | -22,523.45 | 0.02 | |
| 3137H3UP5 | FREDDIE MAC FHR 5159 TC | | | | | 1.500000 | 25 Oct 2051 | | |
| | 4,950,803.950 | Local | 100.170684 | 4,959,254.16 | 95.399210 | 4,723,027.86 | -236,226.30 | 0.07 | |
| Original Face: | 5,000,000.000 | Base | 100.170684 | 4,959,254.16 | 95.399210 | 4,723,027.86 | -236,226.30 | 0.07 | |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | 389,164.810 | Local | 101.017186 | 393,123.34 | 103.933230 | 404,471.56 | 11,348.22 | 0.01 | |
| Original Face: | 44,567,405.000 | Base | 101.017186 | 393,123.34 | 103.933230 | 404,471.56 | 11,348.22 | 0.01 | |
| 31396WBV7 | FANNIE MAE FNR 2007 56 EP | | | | | 5.500000 | 25 Jun 2027 | | |
| | 13,734.250 | Local | 105.540310 | 14,495.17 | 107.319620 | 14,739.54 | 244.37 | 0.00 | |
| Original Face: | 1,000,000.000 | Base | 105.540310 | 14,495.17 | 107.319620 | 14,739.54 | 244.37 | 0.00 | |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | 609,553.870 | Local | 105.468609 | 642,887.99 | 112.615140 | 686,449.94 | 43,561.95 | 0.01 | |
| Original Face: | 24,898,134.000 | Base | 105.468609 | 642,887.99 | 112.615140 | 686,449.94 | 43,561.95 | 0.01 | |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.000000 | 25 Jan 2040 | | |
| | 949.090 | Local | 99.293007 | 942.38 | 99.950010 | 948.62 | 6.24 | 0.00 | |
| Original Face: | 5,677,376.000 | Base | 99.293007 | 942.38 | 99.950010 | 948.62 | 6.24 | 0.00 | |

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | 191,217.250 | Local | 104.573421 | 199,962.42 | 105.372300 | 201,490.01 | | 1,527.59 | 0.00 |
| Original Face: | 8,516,065.000 | Base | 104.573421 | 199,962.42 | 105.372300 | 201,490.01 | | 1,527.59 | 0.00 |
| 341081GD3 | FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR | | | | | 0.300000 | 10 May 2023 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.001997 | 15,000,299.55 | | 299.55 | 0.21 |
| | | Base | 100.000000 | 15,000,000.00 | 100.001997 | 15,000,299.55 | | 299.55 | 0.21 |
| 34528QHA5 | FORD CREDIT FLOORPLAN MASTER O FORDF 2019 3 A1 | | | | | 2.230000 | 15 Sep 2024 | | |
| | 20,000,000.000 | Local | 102.061756 | 20,412,351.22 | 100.930290 | 20,186,058.00 | | -226,293.22 | 0.28 |
| Original Face: | 20,000,000.000 | Base | 102.061756 | 20,412,351.22 | 100.930290 | 20,186,058.00 | | -226,293.22 | 0.28 |
| 345329AA4 | FORD CREDIT AUTO LEASE TRUST FORDL 2021 B A1 | | | | | 0.118380 | 15 Oct 2022 | | |
| | 3,078,042.740 | Local | 100.000000 | 3,078,042.74 | 99.987640 | 3,077,662.29 | | -380.45 | 0.04 |
| Original Face: | 20,000,000.000 | Base | 100.000000 | 3,078,042.74 | 99.987640 | 3,077,662.29 | | -380.45 | 0.04 |
| 34532NAB1 | FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A2 | | | | | 0.170000 | 15 Oct 2023 | | |
| | 5,647,790.220 | Local | 99.999364 | 5,647,754.28 | 99.919360 | 5,643,235.84 | | -4,518.44 | 0.08 |
| Original Face: | 12,500,000.000 | Base | 99.999364 | 5,647,754.28 | 99.919360 | 5,643,235.84 | | -4,518.44 | 0.08 |
| 345397YP2 | FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR | | | | | 1.197750 | 03 Aug 2022 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.998269 | 19,999,653.80 | | -346.20 | 0.28 |
| | | Base | 100.000000 | 20,000,000.00 | 99.998269 | 19,999,653.80 | | -346.20 | 0.28 |
| 369550AW8 | GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875 | | | | | 1.875000 | 15 Aug 2023 | | |
| | 1,250,000.000 | Local | 102.006289 | 1,275,078.61 | 101.073939 | 1,263,424.24 | | -11,654.37 | 0.02 |
| | | Base | 102.006289 | 1,275,078.61 | 101.073939 | 1,263,424.24 | | -11,654.37 | 0.02 |
| 370334CE2 | GENERAL MILLS INC SR UNSECURED 10/23 3.7 | | | | | 3.700000 | 17 Oct 2023 | | |
| | 2,610,000.000 | Local | 105.146627 | 2,744,326.97 | 103.506707 | 2,701,525.05 | | -42,801.92 | 0.04 |
| | | Base | 105.146627 | 2,744,326.97 | 103.506707 | 2,701,525.05 | | -42,801.92 | 0.04 |
| 375558BW2 | GILEAD SCIENCES INC SR UNSECURED 09/23 0.75 | | | | | 0.750000 | 29 Sep 2023 | | |
| | 7,500,000.000 | Local | 100.023333 | 7,501,750.00 | 98.927154 | 7,419,536.55 | | -82,213.45 | 0.10 |
| | | Base | 100.023333 | 7,501,750.00 | 98.927154 | 7,419,536.55 | | -82,213.45 | 0.10 |
| 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 | 98.827587 | 4,941,379.35 | | -58,620.65 | 0.07 |
| | | Base | 100.000000 | 5,000,000.00 | 98.827587 | 4,941,379.35 | | -58,620.65 | 0.07 |

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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 | |
| 38141GXZ2 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR | | | | 0.673000 | 08 Mar 2024 | | | |
| | | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.157417 | 6,941,019.19 | -58,980.81 | 0.10 |
| | | | Base | 100.000000 | 7,000,000.00 | 99.157417 | 6,941,019.19 | -58,980.81 | 0.10 |
| 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 | 93.156168 | 18,631,233.60 | -1,368,766.40 | 0.26 |
| | | | Base | 100.000000 | 20,000,000.00 | 93.156168 | 18,631,233.60 | -1,368,766.40 | 0.26 |
| 38150AF75 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR | | | | 1.000000 | 18 Mar 2026 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 95.537301 | 9,553,730.10 | -446,269.90 | 0.13 |
| | | | Base | 100.000000 | 10,000,000.00 | 95.537301 | 9,553,730.10 | -446,269.90 | 0.13 |
| 38150AF91 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 0.8 | | | | 0.800000 | 25 Mar 2024 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.576846 | 4,878,842.30 | -121,157.70 | 0.07 |
| | | | Base | 100.000000 | 5,000,000.00 | 97.576846 | 4,878,842.30 | -121,157.70 | 0.07 |
| 38150AFG5 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR | | | | 1.350000 | 30 Apr 2026 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 95.318158 | 9,531,815.80 | -468,184.20 | 0.13 |
| | | | Base | 100.000000 | 10,000,000.00 | 95.318158 | 9,531,815.80 | -468,184.20 | 0.13 |
| 38150AFJ9 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45 | | | | 1.450000 | 30 Apr 2026 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 96.663017 | 9,666,301.70 | -333,698.30 | 0.13 |
| | | | Base | 100.000000 | 10,000,000.00 | 96.663017 | 9,666,301.70 | -333,698.30 | 0.13 |
| 38376JFP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA | | | | 4.000000 | 16 Nov 2039 | | | |
| | | 41,400.580 | Local | 104.880608 | 43,421.18 | 107.539940 | 44,522.16 | 1,100.98 | 0.00 |
| | | Original Face: 877,500.000 | Base | 104.880608 | 43,421.18 | 107.539940 | 44,522.16 | 1,100.98 | 0.00 |
| 38378BWR6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC | | | | 1.718500 | 16 May 2045 | | | |
| | | 731,427.780 | Local | 98.949380 | 723,743.25 | 98.707110 | 721,971.22 | -1,772.03 | 0.01 |
| | | Original Face: 3,000,000.000 | Base | 98.949380 | 723,743.25 | 98.707110 | 721,971.22 | -1,772.03 | 0.01 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | 1.619870 | 16 Jun 2053 | | | |
| | | 2,006,938.000 | Local | 95.704358 | 1,920,727.13 | 99.160400 | 1,990,087.75 | 69,360.62 | 0.03 |
| | | Original Face: 10,000,000.000 | Base | 95.704358 | 1,920,727.13 | 99.160400 | 1,990,087.75 | 69,360.62 | 0.03 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | 2.000000 | 16 Mar 2041 | | | |
| | | 1,840,667.000 | Local | 101.910885 | 1,875,840.03 | 100.658090 | 1,852,780.25 | -23,059.78 | 0.03 |
| | | Original Face: 10,493,495.000 | Base | 101.910885 | 1,875,840.03 | 100.658090 | 1,852,780.25 | -23,059.78 | 0.03 |

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|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | 2.050000 | 16 Aug 2057 | | |
| | | 2,489,848.650 | Local 96.574871 | 2,404,568.13 | 99.128840 | 2,468,158.08 | 63,589.95 | 0.03 |
| Original Face: | | 5,000,000.000 | Base 96.574871 | 2,404,568.13 | 99.128840 | 2,468,158.08 | 63,589.95 | 0.03 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | 2.250000 | 20 Oct 2046 | | |
| | | 264,374.600 | Local 99.907105 | 264,129.01 | 100.760430 | 266,384.98 | 2,255.97 | 0.00 |
| Original Face: | | 5,000,000.000 | Base 99.907105 | 264,129.01 | 100.760430 | 266,384.98 | 2,255.97 | 0.00 |
| 38381YQU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG | | | | 2.500000 | 20 Apr 2049 | | |
| | | 531,286.450 | Local 100.649601 | 534,737.69 | 99.324390 | 527,697.03 | -7,040.66 | 0.01 |
| Original Face: | | 5,000,000.000 | Base 100.649601 | 534,737.69 | 99.324390 | 527,697.03 | -7,040.66 | 0.01 |
| 38382NFY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA | | | | 1.500000 | 20 Feb 2051 | | |
| | | 3,708,982.850 | Local 102.250796 | 3,792,464.48 | 96.688510 | 3,586,160.25 | -206,304.23 | 0.05 |
| Original Face: | | 5,000,000.000 | Base 102.250796 | 3,792,464.48 | 96.688510 | 3,586,160.25 | -206,304.23 | 0.05 |
| 39154TBN7 | GREAT AMERICA LEASING RECEIVAB GALC 2021 2 A1 144A | | | | 0.149440 | 17 Oct 2022 | | |
| | | 2,617,920.920 | Local 100.000000 | 2,617,920.92 | 99.929600 | 2,616,077.90 | -1,843.02 | 0.04 |
| Original Face: | | 4,000,000.000 | Base 100.000000 | 2,617,920.92 | 99.929600 | 2,616,077.90 | -1,843.02 | 0.04 |
| 41284NAB6 | HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2 | | | | 0.220000 | 15 Apr 2024 | | |
| | | 2,633,860.160 | Local 99.992732 | 2,633,668.74 | 99.974640 | 2,633,192.21 | -476.53 | 0.04 |
| Original Face: | | 8,000,000.000 | Base 99.992732 | 2,633,668.74 | 99.974640 | 2,633,192.21 | -476.53 | 0.04 |
| 427866BC1 | HERSHEY COMPANY SR UNSECURED 11/24 2.05 | | | | 2.050000 | 15 Nov 2024 | | |
| | | 1,000,000.000 | Local 99.953129 | 999,531.29 | 101.312326 | 1,013,123.26 | 13,591.97 | 0.01 |
| | | | Base 99.953129 | 999,531.29 | 101.312326 | 1,013,123.26 | 13,591.97 | 0.01 |
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | 0.900000 | 01 Jun 2025 | | |
| | | 2,000,000.000 | Local 99.877869 | 1,997,557.38 | 97.651867 | 1,953,037.34 | -44,520.04 | 0.03 |
| | | | Base 99.877869 | 1,997,557.38 | 97.651867 | 1,953,037.34 | -44,520.04 | 0.03 |
| 438516BT2 | HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15 | | | | 2.150000 | 08 Aug 2022 | | |
| | | 15,680,000.000 | Local 100.248166 | 15,718,912.49 | 100.667000 | 15,784,585.60 | 65,673.11 | 0.22 |
| | | | Base 100.248166 | 15,718,912.49 | 100.667000 | 15,784,585.60 | 65,673.11 | 0.22 |
| 438516CB0 | HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35 | | | | 1.350000 | 01 Jun 2025 | | |
| | | 3,000,000.000 | Local 99.993449 | 2,999,803.48 | 98.758456 | 2,962,753.68 | -37,049.80 | 0.04 |
| | | | Base 99.993449 | 2,999,803.48 | 98.758456 | 2,962,753.68 | -37,049.80 | 0.04 |

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| 46513JCE9 | ISRAEL ST 03/23 1.75 | | | | | 1.750000 | 01 Mar 2023 | | |
| | | 3,800,000.000 | Local | 100.000000 | 3,800,000.00 | 100.000000 | 3,800,000.00 | 0.00 | 0.05 |
| | | | Base | 100.000000 | 3,800,000.00 | 100.000000 | 3,800,000.00 | 0.00 | 0.05 |
| 46513JQC8 | ISRAEL ST 03/23 2.02 | | | | | 2.020000 | 01 Mar 2023 | | |
| | | 1,200,000.000 | Local | 100.000000 | 1,200,000.00 | 100.000000 | 1,200,000.00 | 0.00 | 0.02 |
| | | | Base | 100.000000 | 1,200,000.00 | 100.000000 | 1,200,000.00 | 0.00 | 0.02 |
| 46513JQG9 | ISRAEL ST 05/23 1.79 | | | | | 1.790000 | 01 May 2023 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.07 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.07 |
| 46625HJE1 | JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25 | | | | | 3.250000 | 23 Sep 2022 | | |
| | | 10,000,000.000 | Local | 101.948516 | 10,194,851.56 | 101.618215 | 10,161,821.50 | -33,030.06 | 0.14 |
| | | | Base | 101.948516 | 10,194,851.56 | 101.618215 | 10,161,821.50 | -33,030.06 | 0.14 |
| 478160CN2 | JOHNSON + JOHNSON SR UNSECURED 09/25 0.55 | | | | | 0.550000 | 01 Sep 2025 | | |
| | | 5,000,000.000 | Local | 99.922756 | 4,996,137.82 | 95.808878 | 4,790,443.90 | -205,693.92 | 0.07 |
| | | | Base | 99.922756 | 4,996,137.82 | 95.808878 | 4,790,443.90 | -205,693.92 | 0.07 |
| 48128GV56 | JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8 | | | | | 0.800000 | 18 Aug 2025 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 94.817982 | 4,740,899.10 | -259,100.90 | 0.07 |
| | | | Base | 100.000000 | 5,000,000.00 | 94.817982 | 4,740,899.10 | -259,100.90 | 0.07 |
| 48130UVH5 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5 | | | | | 0.500000 | 18 Mar 2024 | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 95.573821 | 4,778,691.05 | -221,308.95 | 0.07 |
| | | | Base | 100.000000 | 5,000,000.00 | 95.573821 | 4,778,691.05 | -221,308.95 | 0.07 |
| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | | 1.250000 | 10 Mar 2023 | | |
| | | 3,000,000.000 | Local | 99.982745 | 2,999,482.36 | 100.050273 | 3,001,508.19 | 2,025.83 | 0.04 |
| | | | Base | 99.982745 | 2,999,482.36 | 100.050273 | 3,001,508.19 | 2,025.83 | 0.04 |
| 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 | 99.265497 | 4,963,274.85 | -36,725.15 | 0.07 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.265497 | 4,963,274.85 | -36,725.15 | 0.07 |
| 571900BB4 | MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6 | | | | | 3.600000 | 15 Apr 2024 | | |
| | | 3,000,000.000 | Local | 99.796002 | 2,993,880.06 | 103.557748 | 3,106,732.44 | 112,852.38 | 0.04 |
| | | | Base | 99.796002 | 2,993,880.06 | 103.557748 | 3,106,732.44 | 112,852.38 | 0.04 |

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| 573284AY2 | MARTIN MARIETTA SR UNSECURED 07/23 0.65 | | | | | 0.650000 | 15 Jul 2023 | | |
| | 5,000,000.000 | Local | 99.994794 | 4,999,739.68 | 98.880261 | 4,944,013.05 | -55,726.63 | 0.07 | |
| | | Base | 99.994794 | 4,999,739.68 | 98.880261 | 4,944,013.05 | -55,726.63 | 0.07 | |
| 579780AR8 | MCCORMICK + CO SR UNSECURED 02/26 0.9 | | | | | 0.900000 | 15 Feb 2026 | | |
| | 5,000,000.000 | Local | 99.788096 | 4,989,404.78 | 95.096356 | 4,754,817.80 | -234,586.98 | 0.07 | |
| | | Base | 99.788096 | 4,989,404.78 | 95.096356 | 4,754,817.80 | -234,586.98 | 0.07 | |
| 58013MFE9 | MCDONALD S CORP SR UNSECURED 04/23 3.35 | | | | | 3.350000 | 01 Apr 2023 | | |
| | 3,250,000.000 | Local | 103.000570 | 3,347,518.51 | 102.345210 | 3,326,219.33 | -21,299.18 | 0.05 | |
| | | Base | 103.000570 | 3,347,518.51 | 102.345210 | 3,326,219.33 | -21,299.18 | 0.05 | |
| 58933YAF2 | MERCK + CO INC SR UNSECURED 05/23 2.8 | | | | | 2.800000 | 18 May 2023 | | |
| | 10,000,000.000 | Local | 103.231882 | 10,323,188.19 | 102.246984 | 10,224,698.40 | -98,489.79 | 0.14 | |
| | | Base | 103.231882 | 10,323,188.19 | 102.246984 | 10,224,698.40 | -98,489.79 | 0.14 | |
| 58933YBC8 | MERCK + CO INC SR UNSECURED 06/27 1.7 | | | | | 1.700000 | 10 Jun 2027 | | |
| | 4,250,000.000 | Local | 99.959088 | 4,248,261.25 | 98.040410 | 4,166,717.43 | -81,543.82 | 0.06 | |
| | | Base | 99.959088 | 4,248,261.25 | 98.040410 | 4,166,717.43 | -81,543.82 | 0.06 | |
| 59217GEK1 | MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45 | | | | | 0.450000 | 01 Sep 2023 | | |
| | 4,000,000.000 | Local | 99.992307 | 3,999,692.27 | 98.493703 | 3,939,748.12 | -59,944.15 | 0.06 | |
| | | Base | 99.992307 | 3,999,692.27 | 98.493703 | 3,939,748.12 | -59,944.15 | 0.06 | |
| 60920LAE4 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/22 2.125 | | | | | 2.125000 | 19 Sep 2022 | | |
| | 1,341,000.000 | Local | 101.077277 | 1,355,446.28 | 100.836151 | 1,352,212.78 | -3,233.50 | 0.02 | |
| | | Base | 101.077277 | 1,355,446.28 | 100.836151 | 1,352,212.78 | -3,233.50 | 0.02 | |
| 60920LAQ7 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75 | | | | | 0.750000 | 24 Sep 2024 | | |
| | 4,000,000.000 | Local | 99.864250 | 3,994,570.00 | 97.107503 | 3,884,300.12 | -110,269.88 | 0.05 | |
| | | Base | 99.864250 | 3,994,570.00 | 97.107503 | 3,884,300.12 | -110,269.88 | 0.05 | |
| 61747YEJ0 | MORGAN STANLEY SR UNSECURED 01/25 VAR | | | | | 0.675000 | 24 Jan 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.246000 | 5,012,300.00 | 12,300.00 | 0.07 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.246000 | 5,012,300.00 | 12,300.00 | 0.07 | |
| 637432NM3 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4 | | | | | 2.400000 | 25 Apr 2022 | | |
| | 8,867,000.000 | Local | 100.256716 | 8,889,762.99 | 100.168847 | 8,881,971.66 | -7,791.33 | 0.12 | |
| | | Base | 100.256716 | 8,889,762.99 | 100.168847 | 8,881,971.66 | -7,791.33 | 0.12 | |

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 63743HEQ1 | NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3 | | | | | 2.300000 | 15 Sep 2022 | | |
| | 1,000,000.000 | Local | | 101.015999 | 1,010,159.99 | 100.755587 | 1,007,555.87 | -2,604.12 | 0.01 |
| | | Base | | 101.015999 | 1,010,159.99 | 100.755587 | 1,007,555.87 | -2,604.12 | 0.01 |
| 63743HEU2 | NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35 | | | | | 0.350000 | 08 Feb 2024 | | |
| | 10,000,000.000 | Local | | 99.953559 | 9,995,355.89 | 97.805060 | 9,780,506.00 | -214,849.89 | 0.14 |
| | | Base | | 99.953559 | 9,995,355.89 | 97.805060 | 9,780,506.00 | -214,849.89 | 0.14 |
| 63743HEW8 | NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1 | | | | | 1.000000 | 15 Jun 2026 | | |
| | 15,000,000.000 | Local | | 99.789114 | 14,968,367.16 | 95.827970 | 14,374,195.50 | -594,171.66 | 0.20 |
| | | Base | | 99.789114 | 14,968,367.16 | 95.827970 | 14,374,195.50 | -594,171.66 | 0.20 |
| 63743HEY4 | NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1 | | | | | 1.000000 | 18 Oct 2024 | | |
| | 5,000,000.000 | Local | | 99.917198 | 4,995,859.90 | 98.555445 | 4,927,772.25 | -68,087.65 | 0.07 |
| | | Base | | 99.917198 | 4,995,859.90 | 98.555445 | 4,927,772.25 | -68,087.65 | 0.07 |
| 637639AC9 | NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4 | | | | | 0.400000 | 07 Dec 2023 | | |
| | 5,000,000.000 | Local | | 99.924413 | 4,996,220.66 | 98.263935 | 4,913,196.75 | -83,023.91 | 0.07 |
| | | Base | | 99.924413 | 4,996,220.66 | 98.263935 | 4,913,196.75 | -83,023.91 | 0.07 |
| 641062AQ7 | NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375 | | | | | 0.375000 | 15 Jan 2024 | | |
| | 15,000,000.000 | Local | | 99.858806 | 14,978,820.91 | 97.843299 | 14,676,494.85 | -302,326.06 | 0.20 |
| | | Base | | 99.858806 | 14,978,820.91 | 97.843299 | 14,676,494.85 | -302,326.06 | 0.20 |
| 65339KBU3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65 | | | | | 0.650000 | 01 Mar 2023 | | |
| | 10,000,000.000 | Local | | 99.994496 | 9,999,449.58 | 99.539017 | 9,953,901.70 | -45,547.88 | 0.14 |
| | | Base | | 99.994496 | 9,999,449.58 | 99.539017 | 9,953,901.70 | -45,547.88 | 0.14 |
| 654740BQ1 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/24 1.05 | | | | | 1.050000 | 08 Mar 2024 | | |
| | 7,000,000.000 | Local | | 99.993704 | 6,999,559.29 | 97.697826 | 6,838,847.82 | -160,711.47 | 0.10 |
| | | Base | | 99.993704 | 6,999,559.29 | 97.697826 | 6,838,847.82 | -160,711.47 | 0.10 |
| 655844BJ6 | NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3 | | | | | 3.000000 | 01 Apr 2022 | | |
| | 3,140,000.000 | Local | | 100.000000 | 3,140,000.01 | 100.209872 | 3,146,589.98 | 6,589.97 | 0.04 |
| | | Base | | 100.000000 | 3,140,000.01 | 100.209872 | 3,146,589.98 | 6,589.97 | 0.04 |
| 665859AP9 | NORTHERN TRUST CORP SUBORDINATED 10/25 3.95 | | | | | 3.950000 | 30 Oct 2025 | | |
| | 4,455,000.000 | Local | | 111.948763 | 4,987,317.41 | 107.303174 | 4,780,356.40 | -206,961.01 | 0.07 |
| | | Base | | 111.948763 | 4,987,317.41 | 107.303174 | 4,780,356.40 | -206,961.01 | 0.07 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | | 0.309000 | 15 Jun 2023 | | |
| | 20,000,000.000 | Local | | 100.000000 | 20,000,000.00 | 98.924141 | 19,784,828.20 | -215,171.80 | 0.28 |
| | | Base | | 100.000000 | 20,000,000.00 | 98.924141 | 19,784,828.20 | -215,171.80 | 0.28 |
| 68389XBB0 | ORACLE CORP SR UNSECURED 05/22 2.5 | | | | | 2.500000 | 15 May 2022 | | |
| | 57,854,000.000 | Local | | 100.244269 | 57,995,319.48 | 100.244158 | 57,995,255.17 | -64.31 | 0.81 |
| | | Base | | 100.244269 | 57,995,319.48 | 100.244158 | 57,995,255.17 | -64.31 | 0.81 |
| 68389XBL8 | ORACLE CORP SR UNSECURED 09/23 2.4 | | | | | 2.400000 | 15 Sep 2023 | | |
| | 6,700,000.000 | Local | | 102.875717 | 6,892,673.01 | 101.145199 | 6,776,728.33 | -115,944.68 | 0.09 |
| | | Base | | 102.875717 | 6,892,673.01 | 101.145199 | 6,776,728.33 | -115,944.68 | 0.09 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | | 1.650000 | 25 Mar 2026 | | |
| | 8,000,000.000 | Local | | 99.960378 | 7,996,830.24 | 96.807474 | 7,744,597.92 | -252,232.32 | 0.11 |
| | | Base | | 99.960378 | 7,996,830.24 | 96.807474 | 7,744,597.92 | -252,232.32 | 0.11 |
| 70450YAB9 | PAYPAL HOLDINGS INC SR UNSECURED 09/22 2.2 | | | | | 2.200000 | 26 Sep 2022 | | |
| | 10,000,000.000 | Local | | 101.301638 | 10,130,163.80 | 101.012066 | 10,101,206.60 | -28,957.20 | 0.14 |
| | | Base | | 101.301638 | 10,130,163.80 | 101.012066 | 10,101,206.60 | -28,957.20 | 0.14 |
| 713448EY0 | PEPSICO INC SR UNSECURED 05/23 0.75 | | | | | 0.750000 | 01 May 2023 | | |
| | 4,888,000.000 | Local | | 100.530071 | 4,913,909.85 | 99.659306 | 4,871,346.88 | -42,562.97 | 0.07 |
| | | Base | | 100.530071 | 4,913,909.85 | 99.659306 | 4,871,346.88 | -42,562.97 | 0.07 |
| 713448FB9 | PEPSICO INC SR UNSECURED 10/23 0.4 | | | | | 0.400000 | 07 Oct 2023 | | |
| | 9,909,000.000 | Local | | 100.117165 | 9,920,609.88 | 98.710749 | 9,781,248.12 | -139,361.76 | 0.14 |
| | | Base | | 100.117165 | 9,920,609.88 | 98.710749 | 9,781,248.12 | -139,361.76 | 0.14 |
| 717081DM2 | PFIZER INC SR UNSECURED 05/24 3.4 | | | | | 3.400000 | 15 May 2024 | | |
| | 4,753,000.000 | Local | | 106.524712 | 5,063,119.58 | 104.526647 | 4,968,151.53 | -94,968.05 | 0.07 |
| | | Base | | 106.524712 | 5,063,119.58 | 104.526647 | 4,968,151.53 | -94,968.05 | 0.07 |
| 717081ER0 | PFIZER INC SR UNSECURED 03/22 2.8 | | | | | 2.800000 | 11 Mar 2022 | | |
| | 3,000,000.000 | Local | | 99.999792 | 2,999,993.76 | 100.264297 | 3,007,928.91 | 7,935.15 | 0.04 |
| | | Base | | 99.999792 | 2,999,993.76 | 100.264297 | 3,007,928.91 | 7,935.15 | 0.04 |
| 723484AH4 | PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3 | | | | | 1.300000 | 15 Jun 2025 | | |
| | 12,000,000.000 | Local | | 99.993313 | 11,999,197.54 | 97.194490 | 11,663,338.80 | -335,858.74 | 0.16 |
| | | Base | | 99.993313 | 11,999,197.54 | 97.194490 | 11,663,338.80 | -335,858.74 | 0.16 |

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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 |
| 74256LEM7 | PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR | | | | | 0.500000 | 12 Apr 2024 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 100.307000 | 5,015,350.00 | 15,350.00 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.307000 | 5,015,350.00 | 15,350.00 | 0.07 |
| 742718FL8 | PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55 | | | | | 0.550000 | 29 Oct 2025 | | |
| | 15,000,000.000 | Local | | 99.878810 | 14,981,821.57 | 95.850830 | 14,377,624.50 | -604,197.07 | 0.20 |
| | | Base | | 99.878810 | 14,981,821.57 | 95.850830 | 14,377,624.50 | -604,197.07 | 0.20 |
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1 | | | | | 1.000000 | 23 Apr 2026 | | |
| | 5,500,000.000 | Local | | 99.967066 | 5,498,188.61 | 97.016318 | 5,335,897.49 | -162,291.12 | 0.07 |
| | | Base | | 99.967066 | 5,498,188.61 | 97.016318 | 5,335,897.49 | -162,291.12 | 0.07 |
| 771196BR2 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR | | | | | 0.290000 | 05 Mar 2024 | | |
| | 7,000,000.000 | Local | | 100.000000 | 7,000,000.00 | 99.915234 | 6,994,066.38 | -5,933.62 | 0.10 |
| | | Base | | 100.000000 | 7,000,000.00 | 99.915234 | 6,994,066.38 | -5,933.62 | 0.10 |
| 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 | 98.349000 | 9,834,900.00 | -165,100.00 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.349000 | 9,834,900.00 | -165,100.00 | 0.14 |
| 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 | 96.810000 | 4,840,500.00 | -159,500.00 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.810000 | 4,840,500.00 | -159,500.00 | 0.07 |
| 78015K7L2 | ROYAL BANK OF CANADA SR UNSECURED 01/24 0.425 | | | | | 0.425000 | 19 Jan 2024 | | |
| | 15,000,000.000 | Local | | 99.998036 | 14,999,705.34 | 97.956306 | 14,693,445.90 | -306,259.44 | 0.21 |
| | | Base | | 99.998036 | 14,999,705.34 | 97.956306 | 14,693,445.90 | -306,259.44 | 0.21 |
| 78016EZX8 | ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75 | | | | | 0.750000 | 07 Oct 2024 | | |
| | 15,000,000.000 | Local | | 99.881109 | 14,982,166.36 | 97.190774 | 14,578,616.10 | -403,550.26 | 0.20 |
| | | Base | | 99.881109 | 14,982,166.36 | 97.190774 | 14,578,616.10 | -403,550.26 | 0.20 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 0.807710 | 25 Jan 2029 | | |
| | 785,745.040 | Local | | 100.000000 | 785,745.04 | 97.656370 | 767,330.08 | -18,414.96 | 0.01 |
| Original Face: | 2,838,688.000 | Base | | 100.000000 | 785,745.04 | 97.656370 | 767,330.08 | -18,414.96 | 0.01 |
| 79466LAG9 | SALESFORCE.COM INC SR UNSECURED 07/24 0.625 | | | | | 0.625000 | 15 Jul 2024 | | |
| | 5,000,000.000 | Local | | 99.977272 | 4,998,863.59 | 97.915002 | 4,895,750.10 | -103,113.49 | 0.07 |
| | | Base | | 99.977272 | 4,998,863.59 | 97.915002 | 4,895,750.10 | -103,113.49 | 0.07 |

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|-----------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 842587CU9 | SOUTHERN CO SR UNSECURED 07/23 2.95 | | | | 2.950000 | 01 Jul 2023 | | | |
| | | 10,000,000.000 | Local | 102.943433 | 10,294,343.33 | 101.904158 | 10,190,415.80 | -103,927.53 | 0.14 |
| | | | Base | 102.943433 | 10,294,343.33 | 101.904158 | 10,190,415.80 | -103,927.53 | 0.14 |
| 8426EPAA6 | SOUTHERN CO GAS CAPITAL COMPANY GUAR 10/23 2.45 | | | | 2.450000 | 01 Oct 2023 | | | |
| | | 15,000,000.000 | Local | 102.875849 | 15,431,377.40 | 101.615559 | 15,242,333.85 | -189,043.55 | 0.21 |
| | | | Base | 102.875849 | 15,431,377.40 | 101.615559 | 15,242,333.85 | -189,043.55 | 0.21 |
| 855244AG4 | STARBUCKS CORP SR UNSECURED 06/22 2.7 | | | | 2.700000 | 15 Jun 2022 | | | |
| | | 9,055,000.000 | Local | 100.500464 | 9,100,317.01 | 100.451770 | 9,095,907.77 | -4,409.24 | 0.13 |
| | | | Base | 100.500464 | 9,100,317.01 | 100.451770 | 9,095,907.77 | -4,409.24 | 0.13 |
| 863667BA8 | STRYKER CORP SR UNSECURED 06/25 1.15 | | | | 1.150000 | 15 Jun 2025 | | | |
| | | 5,000,000.000 | Local | 99.844648 | 4,992,232.39 | 97.133148 | 4,856,657.40 | -135,574.99 | 0.07 |
| | | | Base | 99.844648 | 4,992,232.39 | 97.133148 | 4,856,657.40 | -135,574.99 | 0.07 |
| 86787EBE6 | TRUIST BANK SR UNSECURED 05/22 2.8 | | | | 2.800000 | 17 May 2022 | | | |
| | | 10,000,000.000 | Local | 99.995114 | 9,999,511.40 | 100.472769 | 10,047,276.90 | 47,765.50 | 0.14 |
| | | | Base | 99.995114 | 9,999,511.40 | 100.472769 | 10,047,276.90 | 47,765.50 | 0.14 |
| 87612EBD7 | TARGET CORP SR UNSECURED 07/24 3.5 | | | | 3.500000 | 01 Jul 2024 | | | |
| | | 3,678,000.000 | Local | 107.337635 | 3,947,878.22 | 104.708165 | 3,851,166.31 | -96,711.91 | 0.05 |
| | | | Base | 107.337635 | 3,947,878.22 | 104.708165 | 3,851,166.31 | -96,711.91 | 0.05 |
| 880591EN8 | TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875 | | | | 1.875000 | 15 Aug 2022 | | | |
| | | 6,127,000.000 | Local | 100.937296 | 6,184,428.11 | 100.646594 | 6,166,616.81 | -17,811.30 | 0.09 |
| | | | Base | 100.937296 | 6,184,428.11 | 100.646594 | 6,166,616.81 | -17,811.30 | 0.09 |
| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | | | | 2.875000 | 15 Sep 2024 | | | |
| | | 21,515,000.000 | Local | 106.356730 | 22,882,650.55 | 103.789492 | 22,330,309.20 | -552,341.35 | 0.31 |
| | | | Base | 106.356730 | 22,882,650.55 | 103.789492 | 22,330,309.20 | -552,341.35 | 0.31 |
| 88579YAX9 | 3M COMPANY SR UNSECURED 03/23 2.25 | | | | 2.250000 | 15 Mar 2023 | | | |
| | | 1,500,000.000 | Local | 101.888984 | 1,528,334.76 | 101.429947 | 1,521,449.21 | -6,885.55 | 0.02 |
| | | | Base | 101.888984 | 1,528,334.76 | 101.429947 | 1,521,449.21 | -6,885.55 | 0.02 |
| 89114Q3J5 | TORONTO DOMINION BANK SR UNSECURED 07/22 VAR | | | | 0.608860 | 22 Jul 2022 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.098628 | 5,004,931.40 | 4,931.40 | 0.07 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.098628 | 5,004,931.40 | 4,931.40 | 0.07 |

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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 |
| 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 | 99.989713 | 9,998,971.30 | -1,028.70 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.989713 | 9,998,971.30 | -1,028.70 | 0.14 |
| 89114QCR7 | TORONTO DOMINION BANK SR UNSECURED 03/24 VAR | | | | | 0.405000 | 04 Mar 2024 | | |
| | 11,000,000.000 | Local | | 100.000000 | 11,000,000.00 | 99.999000 | 10,999,890.00 | -110.00 | 0.15 |
| | | Base | | 100.000000 | 11,000,000.00 | 99.999000 | 10,999,890.00 | -110.00 | 0.15 |
| 89114TZA3 | TORONTO DOMINION BANK SR UNSECURED 06/23 0.3 | | | | | 0.300000 | 02 Jun 2023 | | |
| | 22,000,000.000 | Local | | 99.964000 | 21,992,080.00 | 98.817751 | 21,739,905.22 | -252,174.78 | 0.30 |
| | | Base | | 99.964000 | 21,992,080.00 | 98.817751 | 21,739,905.22 | -252,174.78 | 0.30 |
| 89236TFX8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65 | | | | | 2.650000 | 12 Apr 2022 | | |
| | 13,000,000.000 | Local | | 99.995976 | 12,999,476.91 | 100.433631 | 13,056,372.03 | 56,895.12 | 0.18 |
| | | Base | | 99.995976 | 12,999,476.91 | 100.433631 | 13,056,372.03 | 56,895.12 | 0.18 |
| 89236TGT6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8 | | | | | 1.800000 | 13 Feb 2025 | | |
| | 10,000,000.000 | Local | | 99.959367 | 9,995,936.72 | 100.151110 | 10,015,111.00 | 19,174.28 | 0.14 |
| | | Base | | 99.959367 | 9,995,936.72 | 100.151110 | 10,015,111.00 | 19,174.28 | 0.14 |
| 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 | 95.127575 | 4,756,378.75 | -243,621.25 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 95.127575 | 4,756,378.75 | -243,621.25 | 0.07 |
| 89236THM0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35 | | | | | 0.350000 | 14 Oct 2022 | | |
| | 10,000,000.000 | Local | | 99.968826 | 9,996,882.55 | 99.742443 | 9,974,244.30 | -22,638.25 | 0.14 |
| | | Base | | 99.968826 | 9,996,882.55 | 99.742443 | 9,974,244.30 | -22,638.25 | 0.14 |
| 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 | 94.955134 | 4,747,756.70 | -252,243.30 | 0.07 |
| | | Base | | 100.000000 | 5,000,000.00 | 94.955134 | 4,747,756.70 | -252,243.30 | 0.07 |
| 89236THS7 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR | | | | | 0.350000 | 13 Jun 2022 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 99.984800 | 9,998,480.00 | -1,520.00 | 0.14 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.984800 | 9,998,480.00 | -1,520.00 | 0.14 |
| 89236TJD8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4 | | | | | 0.400000 | 06 Apr 2023 | | |
| | 12,000,000.000 | Local | | 99.952202 | 11,994,264.26 | 99.230298 | 11,907,635.76 | -86,628.50 | 0.17 |
| | | Base | | 99.952202 | 11,994,264.26 | 99.230298 | 11,907,635.76 | -86,628.50 | 0.17 |

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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: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 89236TJP1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR | | | | 0.340000 | 13 Sep 2024 | | | |
| | | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.756862 | 6,982,980.34 | -17,019.66 | 0.10 |
| | | | Base | 100.000000 | 7,000,000.00 | 99.756862 | 6,982,980.34 | -17,019.66 | 0.10 |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | 1.500000 | 10 Mar 2025 | | | |
| | | 2,000,000.000 | Local | 99.873469 | 1,997,469.37 | 99.200365 | 1,984,007.30 | -13,462.07 | 0.03 |
| | | | Base | 99.873469 | 1,997,469.37 | 99.200365 | 1,984,007.30 | -13,462.07 | 0.03 |
| 89788JAD1 | TRUIST BANK SR UNSECURED 01/24 VAR | | | | 0.250000 | 17 Jan 2024 | | | |
| | | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.836000 | 6,988,520.00 | -11,480.00 | 0.10 |
| | | | Base | 100.000000 | 7,000,000.00 | 99.836000 | 6,988,520.00 | -11,480.00 | 0.10 |
| 89788MAF9 | TRUIST FINANCIAL CORP SR UNSECURED 06/25 VAR | | | | 0.450000 | 09 Jun 2025 | | | |
| | | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.687500 | 14,953,125.00 | -46,875.00 | 0.21 |
| | | | Base | 100.000000 | 15,000,000.00 | 99.687500 | 14,953,125.00 | -46,875.00 | 0.21 |
| 90327QD48 | USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5 | | | | 1.500000 | 01 May 2023 | | | |
| | | 2,000,000.000 | Local | 101.480529 | 2,029,610.58 | 100.460812 | 2,009,216.24 | -20,394.34 | 0.03 |
| | | | Base | 101.480529 | 2,029,610.58 | 100.460812 | 2,009,216.24 | -20,394.34 | 0.03 |
| 90331HNL3 | US BANK NA CINCINNATI SR UNSECURED 01/23 2.85 | | | | 2.850000 | 23 Jan 2023 | | | |
| | | 25,000,000.000 | Local | 102.130653 | 25,532,663.19 | 101.760931 | 25,440,232.75 | -92,430.44 | 0.36 |
| | | | Base | 102.130653 | 25,532,663.19 | 101.760931 | 25,440,232.75 | -92,430.44 | 0.36 |
| 90331HNV1 | US BANK NA CINCINNATI SR UNSECURED 07/23 3.4 | | | | 3.400000 | 24 Jul 2023 | | | |
| | | 2,775,000.000 | Local | 104.056472 | 2,887,567.10 | 102.933810 | 2,856,413.23 | -31,153.87 | 0.04 |
| | | | Base | 104.056472 | 2,887,567.10 | 102.933810 | 2,856,413.23 | -31,153.87 | 0.04 |
| 91159HHX1 | US BANCORP SR UNSECURED 07/24 2.4 | | | | 2.400000 | 30 Jul 2024 | | | |
| | | 2,000,000.000 | Local | 99.951215 | 1,999,024.29 | 101.912773 | 2,038,255.46 | 39,231.17 | 0.03 |
| | | | Base | 99.951215 | 1,999,024.29 | 101.912773 | 2,038,255.46 | 39,231.17 | 0.03 |
| 912828F96 | US TREASURY N/B 10/21 2 | | | | 2.000000 | 31 Oct 2021 | | | |
| | | 0.000 | Local | 0.000000 | -0.30 | 0.000000 | 0.00 | 0.30 | 0.00 |
| | | | Base | 0.000000 | -0.30 | 0.000000 | 0.00 | 0.30 | 0.00 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | 0.500000 | 28 Feb 2026 | | | |
| | | 20,000,000.000 | Local | 98.802594 | 19,760,518.74 | 95.832031 | 19,166,406.20 | -594,112.54 | 0.27 |
| | | | Base | 98.802594 | 19,760,518.74 | 95.832031 | 19,166,406.20 | -594,112.54 | 0.27 |

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91324PDM1 | UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5 | | | | | 3.500000 | 15 Feb 2024 | | |
| | 10,000,000.000 | Local | 105.832165 | 10,583,216.49 | 104.066464 | 10,406,646.40 | -176,570.09 | 0.15 | |
| | | Base | 105.832165 | 10,583,216.49 | 104.066464 | 10,406,646.40 | -176,570.09 | 0.15 | |
| 91324PDR0 | UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375 | | | | | 2.375000 | 15 Aug 2024 | | |
| | 8,018,000.000 | Local | 102.207000 | 8,194,957.26 | 101.969715 | 8,175,931.75 | -19,025.51 | 0.11 | |
| | | Base | 102.207000 | 8,194,957.26 | 101.969715 | 8,175,931.75 | -19,025.51 | 0.11 | |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | | 0.840000 | 20 Mar 2026 | | |
| | 12,000,000.000 | Local | 100.000000 | 12,000,000.00 | 100.527695 | 12,063,323.40 | 63,323.40 | 0.17 | |
| | | Base | 100.000000 | 12,000,000.00 | 100.527695 | 12,063,323.40 | 63,323.40 | 0.17 | |
| 92343VGF5 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75 | | | | | 0.750000 | 22 Mar 2024 | | |
| | 3,000,000.000 | Local | 99.995730 | 2,999,871.90 | 98.455825 | 2,953,674.75 | -46,197.15 | 0.04 | |
| | | Base | 99.995730 | 2,999,871.90 | 98.455825 | 2,953,674.75 | -46,197.15 | 0.04 | |
| 92343VGG3 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45 | | | | | 1.450000 | 20 Mar 2026 | | |
| | 8,000,000.000 | Local | 100.440427 | 8,035,234.15 | 97.439013 | 7,795,121.04 | -240,113.11 | 0.11 | |
| | | Base | 100.440427 | 8,035,234.15 | 97.439013 | 7,795,121.04 | -240,113.11 | 0.11 | |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | 1,603,806.480 | Local | 99.992784 | 1,603,690.75 | 100.599520 | 1,613,421.62 | 9,730.87 | 0.02 | |
| Original Face: | 8,000,000.000 | Base | 99.992784 | 1,603,690.75 | 100.599520 | 1,613,421.62 | 9,730.87 | 0.02 | |
| 92348CAA9 | VERIZON OWNER TRUST VZOT 2020 C A | | | | | 0.410000 | 21 Apr 2025 | | |
| | 20,000,000.000 | Local | 99.988308 | 19,997,661.53 | 99.184640 | 19,836,928.00 | -160,733.53 | 0.28 | |
| Original Face: | 20,000,000.000 | Base | 99.988308 | 19,997,661.53 | 99.184640 | 19,836,928.00 | -160,733.53 | 0.28 | |
| 92348TAA2 | VERIZON OWNER TRUST VZOT 2020 A A1A | | | | | 1.850000 | 22 Jul 2024 | | |
| | 5,500,000.000 | Local | 99.993544 | 5,499,644.90 | 100.539030 | 5,529,646.65 | 30,001.75 | 0.08 | |
| Original Face: | 5,500,000.000 | Base | 99.993544 | 5,499,644.90 | 100.539030 | 5,529,646.65 | 30,001.75 | 0.08 | |
| 928668BG6 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/22 0.75 | | | | | 0.750000 | 23 Nov 2022 | | |
| | 5,000,000.000 | Local | 99.980171 | 4,999,008.57 | 99.686026 | 4,984,301.30 | -14,707.27 | 0.07 | |
| | | Base | 99.980171 | 4,999,008.57 | 99.686026 | 4,984,301.30 | -14,707.27 | 0.07 | |
| 928668BJ0 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875 | | | | | 0.875000 | 22 Nov 2023 | | |
| | 5,000,000.000 | Local | 99.909561 | 4,995,478.04 | 98.543978 | 4,927,198.90 | -68,279.14 | 0.07 | |
| | | Base | 99.909561 | 4,995,478.04 | 98.543978 | 4,927,198.90 | -68,279.14 | 0.07 | |

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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: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 92868KAA1 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A1 | | | | 0.159460 | 21 Nov 2022 | | | |
| | | 8,886,196.990 | Local | 100.000000 | 8,886,196.99 | 99.997910 | 8,886,011.27 | -185.72 | 0.12 |
| Original Face: | | 20,000,000.000 | Base | 100.000000 | 8,886,196.99 | 99.997910 | 8,886,011.27 | -185.72 | 0.12 |
| 931142DP5 | WALMART INC SR UNSECURED 04/24 3.3 | | | | 3.300000 | 22 Apr 2024 | | | |
| | | 1,000,000.000 | Local | 105.588175 | 1,055,881.75 | 103.622482 | 1,036,224.82 | -19,656.93 | 0.01 |
| | | | Base | 105.588175 | 1,055,881.75 | 103.622482 | 1,036,224.82 | -19,656.93 | 0.01 |
| 931142EK5 | WALMART INC SR UNSECURED 06/23 3.4 | | | | 3.400000 | 26 Jun 2023 | | | |
| | | 20,000,000.000 | Local | 104.062658 | 20,812,531.60 | 103.068264 | 20,613,652.80 | -198,878.80 | 0.29 |
| | | | Base | 104.062658 | 20,812,531.60 | 103.068264 | 20,613,652.80 | -198,878.80 | 0.29 |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | 2.850000 | 08 Jul 2024 | | | |
| | | 4,886,000.000 | Local | 102.182866 | 4,992,654.83 | 103.502140 | 5,057,114.56 | 64,459.73 | 0.07 |
| | | | Base | 102.182866 | 4,992,654.83 | 103.502140 | 5,057,114.56 | 64,459.73 | 0.07 |
| 931142ER0 | WALMART INC SR UNSECURED 09/26 1.05 | | | | 1.050000 | 17 Sep 2026 | | | |
| | | 5,000,000.000 | Local | 99.824972 | 4,991,248.60 | 96.655752 | 4,832,787.60 | -158,461.00 | 0.07 |
| | | | Base | 99.824972 | 4,991,248.60 | 96.655752 | 4,832,787.60 | -158,461.00 | 0.07 |
| 931422AH2 | WALGREEN CO COMPANY GUAR 09/22 3.1 | | | | 3.100000 | 15 Sep 2022 | | | |
| | | 6,682,000.000 | Local | 101.530574 | 6,784,272.94 | 101.359683 | 6,772,854.02 | -11,418.92 | 0.09 |
| | | | Base | 101.530574 | 6,784,272.94 | 101.359683 | 6,772,854.02 | -11,418.92 | 0.09 |
| 931427AU2 | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/23 0.95 | | | | 0.950000 | 17 Nov 2023 | | | |
| | | 3,000,000.000 | Local | 99.990720 | 2,999,721.60 | 98.895196 | 2,966,855.88 | -32,865.72 | 0.04 |
| | | | Base | 99.990720 | 2,999,721.60 | 98.895196 | 2,966,855.88 | -32,865.72 | 0.04 |
| 94106LAY5 | WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9 | | | | 2.900000 | 15 Sep 2022 | | | |
| | | 1,625,000.000 | Local | 100.814019 | 1,638,227.81 | 100.803071 | 1,638,049.90 | -177.91 | 0.02 |
| | | | Base | 100.814019 | 1,638,227.81 | 100.803071 | 1,638,049.90 | -177.91 | 0.02 |
| 94106LBL2 | WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75 | | | | 0.750000 | 15 Nov 2025 | | | |
| | | 5,000,000.000 | Local | 99.871059 | 4,993,552.93 | 95.424576 | 4,771,228.80 | -222,324.13 | 0.07 |
| | | | Base | 99.871059 | 4,993,552.93 | 95.424576 | 4,771,228.80 | -222,324.13 | 0.07 |
| 95000U2C6 | WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75 | | | | 3.750000 | 24 Jan 2024 | | | |
| | | 5,000,000.000 | Local | 99.928432 | 4,996,421.62 | 103.989536 | 5,199,476.80 | 203,055.18 | 0.07 |
| | | | Base | 99.928432 | 4,996,421.62 | 103.989536 | 5,199,476.80 | 203,055.18 | 0.07 |

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------|--|-------------------|------------------|------------------|--------------------|-------------------------------|------------------|------------------|
| 95000U2T9 | WELLS FARGO + COMPANY SR UNSECURED 05/25 VAR | | | | 0.805000 | 19 May 2025 | | |
| | | 7,000,000.000 | Local 100.000000 | 7,000,000.00 | 97.566677 | 6,829,667.39 | -170,332.61 | 0.10 |
| | | | Base 100.000000 | 7,000,000.00 | 97.566677 | 6,829,667.39 | -170,332.61 | 0.10 |
| 98163LAB6 | WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A2 | | | | 0.200000 | 15 Jul 2024 | | |
| | | 4,009,701.030 | Local 99.997362 | 4,009,595.26 | 99.789520 | 4,001,261.41 | -8,333.85 | 0.06 |
| Original Face: | | 5,250,000.000 | Base 99.997362 | 4,009,595.26 | 99.789520 | 4,001,261.41 | -8,333.85 | 0.06 |
| US DOLLAR Total | | | | | | | | |
| | | 2,057,355,710.380 | Local | 2,067,226,202.20 | | 2,038,399,580.45 | -28,826,621.75 | 28.46 |
| Original Face: | | 477,309,328.000 | Base | 2,067,226,202.20 | | 2,038,399,580.45 | -28,826,621.75 | 28.46 |
| FIXED INCOME Total | | | | | | | | |
| | | 2,057,355,710.380 | Base | 2,067,226,202.20 | | 2,038,399,580.45 | -28,826,621.75 | 28.46 |
| Original Face: | | 477,309,328.000 | | | | | | |

Holdings

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



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 7,182,928,123.330 | Base | 7,191,740,300.05 | | 7,162,218,044.12 | -29,522,255.93 | 100.00 |
| Original Face: | | 477,309,328.000 | | | | | | |

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----|-----------|--------------|-------|----------|-------------|----------|-------------|------|------|
| USD | US DOLLAR | | | | | | | | |
| | | -419,252.350 | Local | 1.000000 | -419,252.35 | 1.000000 | -419,252.35 | 0.00 | 0.37 |
| | | | Base | 1.000000 | -419,252.35 | 1.000000 | -419,252.35 | 0.00 | 0.37 |

| | | | | | | | | | |
|------------------------|--|--------------|-------|--|-------------|--|-------------|------|------|
| US DOLLAR Total | | -419,252.350 | Local | | -419,252.35 | | -419,252.35 | 0.00 | 0.37 |
| | | | Base | | -419,252.35 | | -419,252.35 | 0.00 | 0.37 |

| | | | | | | | | | |
|-------------------|--|--------------|------|--|-------------|--|-------------|------|------|
| CASH Total | | -419,252.350 | Base | | -419,252.35 | | -419,252.35 | 0.00 | 0.37 |
|-------------------|--|--------------|------|--|-------------|--|-------------|------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|---|---------------|-------|------------|--------------|-------------|--------------|---------|------|
| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | | | | 0.035113 | 31 Dec 2030 | | | |
| | | 2,830,813.380 | Local | 100.029979 | 2,831,662.03 | 100.020000 | 2,831,379.54 | -282.49 | 2.49 |
| | | | Base | 100.029979 | 2,831,662.03 | 100.020000 | 2,831,379.54 | -282.49 | 2.49 |

| | | | | | | | | | |
|------------------------|--|---------------|-------|--|--------------|--|--------------|---------|------|
| US DOLLAR Total | | 2,830,813.380 | Local | | 2,831,662.03 | | 2,831,379.54 | -282.49 | 2.49 |
| | | | Base | | 2,831,662.03 | | 2,831,379.54 | -282.49 | 2.49 |

| | | | | | | | | | |
|------------------------------|--|---------------|------|--|--------------|--|--------------|---------|------|
| CASH EQUIVALENT Total | | 2,830,813.380 | Base | | 2,831,662.03 | | 2,831,379.54 | -282.49 | 2.49 |
|------------------------------|--|---------------|------|--|--------------|--|--------------|---------|------|

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|----------------------------------|-------------|-------|-----------|------------|-------------|------------|----------|------|
| 00724PAA7 | ADOBE INC SR UNSECURED 02/23 1.7 | | | | 1.700000 | 01 Feb 2023 | | | |
| | | 345,000.000 | Local | 99.954290 | 344,842.30 | 100.660888 | 347,280.06 | 2,437.76 | 0.31 |
| | | | Base | 99.954290 | 344,842.30 | 100.660888 | 347,280.06 | 2,437.76 | 0.31 |

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2022

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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 |
| 009158AT3 | AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75 | | | | | 2.750000 | 03 Feb 2023 | | |
| | 500,000.000 | Local | | 102.462218 | 512,311.09 | 101.673521 | 508,367.61 | -3,943.48 | 0.45 |
| | | Base | | 102.462218 | 512,311.09 | 101.673521 | 508,367.61 | -3,943.48 | 0.45 |
| 023135AJ5 | AMAZON.COM INC SR UNSECURED 11/22 2.5 | | | | | 2.500000 | 29 Nov 2022 | | |
| | 930,000.000 | Local | | 101.132235 | 940,529.79 | 100.996106 | 939,263.79 | -1,266.00 | 0.83 |
| | | Base | | 101.132235 | 940,529.79 | 100.996106 | 939,263.79 | -1,266.00 | 0.83 |
| 023135BP0 | AMAZON.COM INC SR UNSECURED 06/23 0.4 | | | | | 0.400000 | 03 Jun 2023 | | |
| | 665,000.000 | Local | | 99.937734 | 664,585.93 | 99.135788 | 659,252.99 | -5,332.94 | 0.58 |
| | | Base | | 99.937734 | 664,585.93 | 99.135788 | 659,252.99 | -5,332.94 | 0.58 |
| 023135BV7 | AMAZON.COM INC SR UNSECURED 05/23 0.25 | | | | | 0.250000 | 12 May 2023 | | |
| | 335,000.000 | Local | | 99.991081 | 334,970.12 | 99.027782 | 331,743.07 | -3,227.05 | 0.29 |
| | | Base | | 99.991081 | 334,970.12 | 99.027782 | 331,743.07 | -3,227.05 | 0.29 |
| 025816CK3 | AMERICAN EXPRESS CO SR UNSECURED 11/23 0.75 | | | | | 0.750000 | 03 Nov 2023 | | |
| | 500,000.000 | Local | | 99.991226 | 499,956.13 | 99.083575 | 495,417.88 | -4,538.25 | 0.44 |
| | | Base | | 99.991226 | 499,956.13 | 99.083575 | 495,417.88 | -4,538.25 | 0.44 |
| 02582JJM3 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A | | | | | 2.000000 | 15 Apr 2025 | | |
| | 500,000.000 | Local | | 99.992350 | 499,961.75 | 100.831270 | 504,156.35 | 4,194.60 | 0.44 |
| Original Face: | 500,000.000 | Base | | 99.992350 | 499,961.75 | 100.831270 | 504,156.35 | 4,194.60 | 0.44 |
| 02582JJR2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A | | | | | 0.900000 | 15 Nov 2026 | | |
| | 795,000.000 | Local | | 99.985430 | 794,884.17 | 98.285660 | 781,371.00 | -13,513.17 | 0.69 |
| Original Face: | 795,000.000 | Base | | 99.985430 | 794,884.17 | 98.285660 | 781,371.00 | -13,513.17 | 0.69 |
| 02587AAN4 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A | | | | | 2.670000 | 15 Nov 2024 | | |
| | 850,000.000 | Local | | 102.189992 | 868,614.93 | 100.489170 | 854,157.95 | -14,456.98 | 0.75 |
| Original Face: | 850,000.000 | Base | | 102.189992 | 868,614.93 | 100.489170 | 854,157.95 | -14,456.98 | 0.75 |
| 037833AS9 | APPLE INC SR UNSECURED 05/24 3.45 | | | | | 3.450000 | 06 May 2024 | | |
| | 650,000.000 | Local | | 106.329062 | 691,138.90 | 104.417522 | 678,713.89 | -12,425.01 | 0.60 |
| | | Base | | 106.329062 | 691,138.90 | 104.417522 | 678,713.89 | -12,425.01 | 0.60 |
| 037833CN8 | APPLE INC SR UNSECURED 02/22 VAR | | | | | 0.642750 | 09 Feb 2022 | | |
| | 1,350,000.000 | Local | | 100.003630 | 1,350,049.01 | 100.010998 | 1,350,148.47 | 99.46 | 1.19 |
| | | Base | | 100.003630 | 1,350,049.01 | 100.010998 | 1,350,148.47 | 99.46 | 1.19 |

& Issue has redenominated but Local is not converted
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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 037833DV9 | APPLE INC SR UNSECURED 05/23 0.75 | | | | | 0.750000 | 11 May 2023 | | |
| | 500,000.000 | Local | | 99.884740 | 499,423.70 | 99.729064 | 498,645.32 | -778.38 | 0.44 |
| | | Base | | 99.884740 | 499,423.70 | 99.729064 | 498,645.32 | -778.38 | 0.44 |
| 05531FBF9 | TRUIST FINANCIAL CORP SR UNSECURED 12/23 3.75 | | | | | 3.750000 | 06 Dec 2023 | | |
| | 500,000.000 | Local | | 105.994604 | 529,973.02 | 104.086441 | 520,432.21 | -9,540.81 | 0.46 |
| | | Base | | 105.994604 | 529,973.02 | 104.086441 | 520,432.21 | -9,540.81 | 0.46 |
| 05588CAC6 | BMW VEHICLE OWNER TRUST BMWOT 2019 A A3 | | | | | 1.920000 | 25 Jan 2024 | | |
| | 139,710.700 | Local | | 99.995083 | 139,703.83 | 100.485760 | 140,389.36 | 685.53 | 0.12 |
| Original Face: | 385,000.000 | Base | | 99.995083 | 139,703.83 | 100.485760 | 140,389.36 | 685.53 | 0.12 |
| 06051GGJ2 | BANK OF AMERICA CORP SR UNSECURED 04/23 VAR | | | | | 1.258860 | 24 Apr 2023 | | |
| | 1,000,000.000 | Local | | 100.189526 | 1,001,895.26 | 100.168177 | 1,001,681.77 | -213.49 | 0.88 |
| | | Base | | 100.189526 | 1,001,895.26 | 100.168177 | 1,001,681.77 | -213.49 | 0.88 |
| 06051GJX8 | BANK OF AMERICA CORP SR UNSECURED 05/24 VAR | | | | | 0.592990 | 28 May 2024 | | |
| | 500,000.000 | Local | | 100.000000 | 500,000.00 | 100.010000 | 500,050.00 | 50.00 | 0.44 |
| | | Base | | 100.000000 | 500,000.00 | 100.010000 | 500,050.00 | 50.00 | 0.44 |
| 06051GKE8 | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR | | | | | 1.530000 | 06 Dec 2025 | | |
| | 1,000,000.000 | Local | | 100.000000 | 1,000,000.00 | 98.301728 | 983,017.28 | -16,982.72 | 0.87 |
| | | Base | | 100.000000 | 1,000,000.00 | 98.301728 | 983,017.28 | -16,982.72 | 0.87 |
| 06406RAE7 | BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95 | | | | | 2.950000 | 29 Jan 2023 | | |
| | 750,000.000 | Local | | 100.779509 | 755,846.32 | 101.870543 | 764,029.07 | 8,182.75 | 0.67 |
| | | Base | | 100.779509 | 755,846.32 | 101.870543 | 764,029.07 | 8,182.75 | 0.67 |
| 06406RAP2 | BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35 | | | | | 0.350000 | 07 Dec 2023 | | |
| | 605,000.000 | Local | | 99.935298 | 604,608.55 | 98.385416 | 595,231.77 | -9,376.78 | 0.52 |
| | | Base | | 99.935298 | 604,608.55 | 98.385416 | 595,231.77 | -9,376.78 | 0.52 |
| 06406RAT4 | BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR | | | | | 0.310000 | 26 Apr 2024 | | |
| | 1,000,000.000 | Local | | 100.000000 | 1,000,000.00 | 100.086000 | 1,000,860.00 | 860.00 | 0.88 |
| | | Base | | 100.000000 | 1,000,000.00 | 100.086000 | 1,000,860.00 | 860.00 | 0.88 |
| 12596EAC8 | CNH EQUIPMENT TRUST CNH 2018 B A3 | | | | | 3.190000 | 15 Nov 2023 | | |
| | 44,549.520 | Local | | 99.995286 | 44,547.42 | 100.674490 | 44,850.00 | 302.58 | 0.04 |
| Original Face: | 270,000.000 | Base | | 99.995286 | 44,547.42 | 100.674490 | 44,850.00 | 302.58 | 0.04 |

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 12596JAC7 | CNH EQUIPMENT TRUST CNH 2019 A A3 | | | | | 3.010000 | 15 Apr 2024 | | |
| | 94,393.670 | Local | 99.990677 | 94,384.87 | 100.903210 | 95,246.24 | | 861.37 | 0.08 |
| Original Face: | 445,000.000 | Base | 99.990677 | 94,384.87 | 100.903210 | 95,246.24 | | 861.37 | 0.08 |
| 12598AAC4 | CNH EQUIPMENT TRUST CNH 2021 A A3 | | | | | 0.400000 | 15 Dec 2025 | | |
| | 305,000.000 | Local | 99.980970 | 304,941.96 | 98.525270 | 300,502.07 | | -4,439.89 | 0.26 |
| Original Face: | 305,000.000 | Base | 99.980970 | 304,941.96 | 98.525270 | 300,502.07 | | -4,439.89 | 0.26 |
| 12598LAB2 | CNH EQUIPMENT TRUST CNH 2021 C A2 | | | | | 0.330000 | 15 Jan 2025 | | |
| | 300,000.000 | Local | 99.993687 | 299,981.06 | 99.598520 | 298,795.56 | | -1,185.50 | 0.26 |
| Original Face: | 300,000.000 | Base | 99.993687 | 299,981.06 | 99.598520 | 298,795.56 | | -1,185.50 | 0.26 |
| 14041NFB9 | CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A6 A6 | | | | | 2.290000 | 15 Jul 2025 | | |
| | 1,000,000.000 | Local | 101.229523 | 1,012,295.23 | 101.017550 | 1,010,175.50 | | -2,119.73 | 0.89 |
| Original Face: | 1,000,000.000 | Base | 101.229523 | 1,012,295.23 | 101.017550 | 1,010,175.50 | | -2,119.73 | 0.89 |
| 14913QAB5 | CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR | | | | | 0.770130 | 06 Jun 2022 | | |
| | 500,000.000 | Local | 100.076930 | 500,384.65 | 100.154349 | 500,771.75 | | 387.10 | 0.44 |
| | | Base | 100.076930 | 500,384.65 | 100.154349 | 500,771.75 | | 387.10 | 0.44 |
| 14913R2J5 | CATERPILLAR FINL SERVICE SR UNSECURED 03/23 0.25 | | | | | 0.250000 | 01 Mar 2023 | | |
| | 600,000.000 | Local | 99.953702 | 599,722.21 | 99.241117 | 595,446.70 | | -4,275.51 | 0.52 |
| | | Base | 99.953702 | 599,722.21 | 99.241117 | 595,446.70 | | -4,275.51 | 0.52 |
| 14913R2M8 | CATERPILLAR FINL SERVICE SR UNSECURED 05/24 VAR | | | | | 0.295000 | 17 May 2024 | | |
| | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 100.155400 | 1,001,554.00 | | 1,554.00 | 0.88 |
| | | Base | 100.000000 | 1,000,000.00 | 100.155400 | 1,001,554.00 | | 1,554.00 | 0.88 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | | 0.600000 | 13 Sep 2024 | | |
| | 500,000.000 | Local | 99.881406 | 499,407.03 | 97.464730 | 487,323.65 | | -12,083.38 | 0.43 |
| | | Base | 99.881406 | 499,407.03 | 97.464730 | 487,323.65 | | -12,083.38 | 0.43 |
| 166764AU4 | CHEVRON CORP SR UNSECURED 03/22 VAR | | | | | 0.704630 | 03 Mar 2022 | | |
| | 500,000.000 | Local | 100.019462 | 500,097.31 | 100.034578 | 500,172.89 | | 75.58 | 0.44 |
| | | Base | 100.019462 | 500,097.31 | 100.034578 | 500,172.89 | | 75.58 | 0.44 |
| 166764BN9 | CHEVRON CORP SR UNSECURED 03/22 2.498 | | | | | 2.498000 | 03 Mar 2022 | | |
| | 500,000.000 | Local | 100.003570 | 500,017.85 | 100.005854 | 500,029.27 | | 11.42 | 0.44 |
| | | Base | 100.003570 | 500,017.85 | 100.005854 | 500,029.27 | | 11.42 | 0.44 |

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 166764BV1 | CHEVRON CORP SR UNSECURED 05/23 1.141 | | | | | 1.141000 | 11 May 2023 | | |
| | 340,000.000 | Local | 100.000000 | 340,000.00 | 100.087291 | 340,296.79 | | 296.79 | 0.30 |
| | | Base | 100.000000 | 340,000.00 | 100.087291 | 340,296.79 | | 296.79 | 0.30 |
| 17252MAM2 | CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9 | | | | | 2.900000 | 01 Apr 2022 | | |
| | 1,100,000.000 | Local | 100.206927 | 1,102,276.20 | 100.214991 | 1,102,364.90 | | 88.70 | 0.97 |
| | | Base | 100.206927 | 1,102,276.20 | 100.214991 | 1,102,364.90 | | 88.70 | 0.97 |
| 172967MW8 | CITIGROUP INC SR UNSECURED 05/25 VAR | | | | | 0.719000 | 01 May 2025 | | |
| | 500,000.000 | Local | 100.000000 | 500,000.00 | 100.420700 | 502,103.50 | | 2,103.50 | 0.44 |
| | | Base | 100.000000 | 500,000.00 | 100.420700 | 502,103.50 | | 2,103.50 | 0.44 |
| 172967MX6 | CITIGROUP INC SR UNSECURED 05/25 VAR | | | | | 0.981000 | 01 May 2025 | | |
| | 600,000.000 | Local | 98.509642 | 591,057.85 | 97.925132 | 587,550.79 | | -3,507.06 | 0.52 |
| | | Base | 98.509642 | 591,057.85 | 97.925132 | 587,550.79 | | -3,507.06 | 0.52 |
| 17327CAP8 | CITIGROUP INC SR UNSECURED 01/26 VAR | | | | | 0.744003 | 25 Jan 2026 | | |
| | 1,100,000.000 | Local | 100.000000 | 1,100,000.00 | 100.241700 | 1,102,658.70 | | 2,658.70 | 0.97 |
| | | Base | 100.000000 | 1,100,000.00 | 100.241700 | 1,102,658.70 | | 2,658.70 | 0.97 |
| 24422ETT6 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 2.65 | | | | | 2.650000 | 24 Jun 2024 | | |
| | 500,000.000 | Local | 105.215368 | 526,076.84 | 102.610561 | 513,052.81 | | -13,024.03 | 0.45 |
| | | Base | 105.215368 | 526,076.84 | 102.610561 | 513,052.81 | | -13,024.03 | 0.45 |
| 24422EUG2 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR | | | | | 0.737630 | 07 Jun 2023 | | |
| | 400,000.000 | Local | 100.026158 | 400,104.63 | 100.458714 | 401,834.86 | | 1,730.23 | 0.35 |
| | | Base | 100.026158 | 400,104.63 | 100.458714 | 401,834.86 | | 1,730.23 | 0.35 |
| 24422EUH0 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 3.45 | | | | | 3.450000 | 07 Jun 2023 | | |
| | 500,000.000 | Local | 104.188326 | 520,941.63 | 103.187201 | 515,936.01 | | -5,005.62 | 0.45 |
| | | Base | 104.188326 | 520,941.63 | 103.187201 | 515,936.01 | | -5,005.62 | 0.45 |
| 24422EVQ9 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 0.45 | | | | | 0.450000 | 07 Jun 2024 | | |
| | 190,000.000 | Local | 99.901989 | 189,813.78 | 97.572837 | 185,388.39 | | -4,425.39 | 0.16 |
| | | Base | 99.901989 | 189,813.78 | 97.572837 | 185,388.39 | | -4,425.39 | 0.16 |
| 24422EVY2 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25 | | | | | 1.250000 | 10 Jan 2025 | | |
| | 425,000.000 | Local | 99.953936 | 424,804.23 | 98.867878 | 420,188.48 | | -4,615.75 | 0.37 |
| | | Base | 99.953936 | 424,804.23 | 98.867878 | 420,188.48 | | -4,615.75 | 0.37 |

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



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|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 254683CP8 | DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1 | | | | 0.580000 | 15 Sep 2026 | | |
| | | 600,000.000 | Local 99.978590 | 599,871.54 | 97.810540 | 586,863.24 | -13,008.30 | 0.52 |
| Original Face: | | 600,000.000 | Base 99.978590 | 599,871.54 | 97.810540 | 586,863.24 | -13,008.30 | 0.52 |
| 254687FK7 | WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75 | | | | 1.750000 | 30 Aug 2024 | | |
| | | 500,000.000 | Local 101.445874 | 507,229.37 | 100.280738 | 501,403.69 | -5,825.68 | 0.44 |
| | | | Base 101.445874 | 507,229.37 | 100.280738 | 501,403.69 | -5,825.68 | 0.44 |
| 278865BK5 | ECOLAB INC SR UNSECURED 12/23 0.9 | | | | 0.900000 | 15 Dec 2023 | | |
| | | 345,000.000 | Local 99.940078 | 344,793.27 | 99.205679 | 342,259.59 | -2,533.68 | 0.30 |
| | | | Base 99.940078 | 344,793.27 | 99.205679 | 342,259.59 | -2,533.68 | 0.30 |
| 29736RAE0 | ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35 | | | | 2.350000 | 15 Aug 2022 | | |
| | | 580,000.000 | Local 100.093819 | 580,544.15 | 100.847005 | 584,912.63 | 4,368.48 | 0.52 |
| | | | Base 100.093819 | 580,544.15 | 100.847005 | 584,912.63 | 4,368.48 | 0.52 |
| 30231GAK8 | EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR | | | | 0.550130 | 06 Mar 2022 | | |
| | | 300,000.000 | Local 100.006453 | 300,019.36 | 100.029564 | 300,088.69 | 69.33 | 0.26 |
| | | | Base 100.006453 | 300,019.36 | 100.029564 | 300,088.69 | 69.33 | 0.26 |
| 30231GBL5 | EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571 | | | | 1.571000 | 15 Apr 2023 | | |
| | | 910,000.000 | Local 100.000000 | 910,000.00 | 100.510095 | 914,641.86 | 4,641.86 | 0.81 |
| | | | Base 100.000000 | 910,000.00 | 100.510095 | 914,641.86 | 4,641.86 | 0.81 |
| 3128MDND1 | FED HM LN PC POOL G14688 FG 03/23 FIXED 2 | | | | 2.000000 | 01 Mar 2023 | | |
| | | 31,914.870 | Local 100.292434 | 32,008.20 | 100.636875 | 32,118.13 | 109.93 | 0.03 |
| Original Face: | | 1,419,000.000 | Base 100.292434 | 32,008.20 | 100.636875 | 32,118.13 | 109.93 | 0.03 |
| 31307NTV6 | FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5 | | | | 2.500000 | 01 Nov 2028 | | |
| | | 916,339.540 | Local 101.518288 | 930,252.21 | 102.788313 | 941,889.95 | 11,637.74 | 0.83 |
| Original Face: | | 3,600,000.000 | Base 101.518288 | 930,252.21 | 102.788313 | 941,889.95 | 11,637.74 | 0.83 |
| 3130AJZG7 | FEDERAL HOME LOAN BANK BONDS 05/23 0.27 | | | | 0.270000 | 25 May 2023 | | |
| | | 1,000,000.000 | Local 100.000000 | 1,000,000.00 | 98.989027 | 989,890.27 | -10,109.73 | 0.87 |
| | | | Base 100.000000 | 1,000,000.00 | 98.989027 | 989,890.27 | -10,109.73 | 0.87 |
| 3130ALGR9 | FEDERAL HOME LOAN BANK BONDS 02/26 0.85 | | | | 0.850000 | 26 Feb 2026 | | |
| | | 500,000.000 | Local 100.000000 | 500,000.00 | 97.655463 | 488,277.32 | -11,722.68 | 0.43 |
| | | | Base 100.000000 | 500,000.00 | 97.655463 | 488,277.32 | -11,722.68 | 0.43 |

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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 | |
| 3133ELH72 | FEDERAL FARM CREDIT BANK BONDS 06/23 VAR | | | | 0.370000 | 09 Jun 2023 | | | |
| | | 460,000.000 | Local | 100.000000 | 460,000.00 | 100.396527 | 461,824.02 | 1,824.02 | 0.41 |
| | | | Base | 100.000000 | 460,000.00 | 100.396527 | 461,824.02 | 1,824.02 | 0.41 |
| 3133EMAB8 | FEDERAL FARM CREDIT BANK BONDS 06/24 0.39 | | | | 0.390000 | 17 Jun 2024 | | | |
| | | 1,000,000.000 | Local | 99.927930 | 999,279.30 | 98.042327 | 980,423.27 | -18,856.03 | 0.86 |
| | | | Base | 99.927930 | 999,279.30 | 98.042327 | 980,423.27 | -18,856.03 | 0.86 |
| 3133EMCQ3 | FEDERAL FARM CREDIT BANK BONDS 10/23 0.28 | | | | 0.280000 | 13 Oct 2023 | | | |
| | | 500,000.000 | Local | 100.000000 | 500,000.00 | 98.679754 | 493,398.77 | -6,601.23 | 0.43 |
| | | | Base | 100.000000 | 500,000.00 | 98.679754 | 493,398.77 | -6,601.23 | 0.43 |
| 3133ENKS8 | FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125 | | | | 1.125000 | 06 Jan 2025 | | | |
| | | 1,005,000.000 | Local | 99.779306 | 1,002,782.03 | 99.598534 | 1,000,965.27 | -1,816.76 | 0.88 |
| | | | Base | 99.779306 | 1,002,782.03 | 99.598534 | 1,000,965.27 | -1,816.76 | 0.88 |
| 3135G04Q3 | FANNIE MAE NOTES 05/23 0.25 | | | | 0.250000 | 22 May 2023 | | | |
| | | 495,000.000 | Local | 99.869428 | 494,353.67 | 99.145178 | 490,768.63 | -3,585.04 | 0.43 |
| | | | Base | 99.869428 | 494,353.67 | 99.145178 | 490,768.63 | -3,585.04 | 0.43 |
| 3135G05S8 | FANNIE MAE NOTES 08/25 0.5 | | | | 0.500000 | 14 Aug 2025 | | | |
| | | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 96.564977 | 965,649.77 | -34,350.23 | 0.85 |
| | | | Base | 100.000000 | 1,000,000.00 | 96.564977 | 965,649.77 | -34,350.23 | 0.85 |
| 3135G06H1 | FANNIE MAE UNSECURED 11/23 0.25 | | | | 0.250000 | 27 Nov 2023 | | | |
| | | 500,000.000 | Local | 99.930996 | 499,654.98 | 98.435695 | 492,178.48 | -7,476.50 | 0.43 |
| | | | Base | 99.930996 | 499,654.98 | 98.435695 | 492,178.48 | -7,476.50 | 0.43 |
| 3137ATRW4 | FHLMC MULTIFAMILY STRUCTURED P FHMS K020 A2 | | | | 2.373000 | 25 May 2022 | | | |
| | | 789,459.790 | Local | 100.406838 | 792,671.61 | 100.178150 | 790,866.21 | -1,805.40 | 0.70 |
| | | Original Face: 1,000,000.000 | Base | 100.406838 | 792,671.61 | 100.178150 | 790,866.21 | -1,805.40 | 0.70 |
| 3137AUPE3 | FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2 | | | | 2.396000 | 25 Jun 2022 | | | |
| | | 1,781,865.200 | Local | 99.814913 | 1,778,567.20 | 100.375100 | 1,788,548.98 | 9,981.78 | 1.58 |
| | | Original Face: 1,935,000.000 | Base | 99.814913 | 1,778,567.20 | 100.375100 | 1,788,548.98 | 9,981.78 | 1.58 |
| 3137AWQH1 | FHLMC MULTIFAMILY STRUCTURED P FHMS K023 A2 | | | | 2.307000 | 25 Aug 2022 | | | |
| | | 1,000,000.000 | Local | 101.031062 | 1,010,310.62 | 100.627210 | 1,006,272.10 | -4,038.52 | 0.89 |
| | | Original Face: 1,000,000.000 | Base | 101.031062 | 1,010,310.62 | 100.627210 | 1,006,272.10 | -4,038.52 | 0.89 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3137B1BR2 | FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1 | | | | 1.692000 | 25 Apr 2022 | | |
| | | 113,778.450 | Local 99.966329 | 113,740.14 | 100.014730 | 113,795.21 | 55.07 | 0.10 |
| Original Face: | | 5,000,000.000 | Base 99.966329 | 113,740.14 | 100.014730 | 113,795.21 | 55.07 | 0.10 |
| 3137B1UG5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2 | | | | 2.637000 | 25 Jan 2023 | | |
| | | 988,000.000 | Local 102.034646 | 1,008,102.30 | 101.299960 | 1,000,843.60 | -7,258.70 | 0.88 |
| Original Face: | | 988,000.000 | Base 102.034646 | 1,008,102.30 | 101.299960 | 1,000,843.60 | -7,258.70 | 0.88 |
| 3137B36J2 | FHLMC MULTIFAMILY STRUCTURED P FHMS K029 A2 | | | | 3.320000 | 25 Feb 2023 | | |
| | | 1,357,158.700 | Local 102.513326 | 1,391,268.52 | 102.095080 | 1,385,592.26 | -5,676.26 | 1.22 |
| Original Face: | | 1,400,000.000 | Base 102.513326 | 1,391,268.52 | 102.095080 | 1,385,592.26 | -5,676.26 | 1.22 |
| 3137B5JL8 | FHLMC MULTIFAMILY STRUCTURED P FHMS K034 A1 | | | | 2.669000 | 25 Feb 2023 | | |
| | | 56,299.120 | Local 101.124725 | 56,932.33 | 100.641940 | 56,660.53 | -271.80 | 0.05 |
| Original Face: | | 500,000.000 | Base 101.124725 | 56,932.33 | 100.641940 | 56,660.53 | -271.80 | 0.05 |
| 3137B7YX1 | FHLMC MULTIFAMILY STRUCTURED P FHMS K037 A1 | | | | 2.592000 | 25 Apr 2023 | | |
| | | 351,187.700 | Local 101.370102 | 355,999.33 | 101.020360 | 354,771.08 | -1,228.25 | 0.31 |
| Original Face: | | 2,000,000.000 | Base 101.370102 | 355,999.33 | 101.020360 | 354,771.08 | -1,228.25 | 0.31 |
| 3137BFE80 | FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1 | | | | 2.720000 | 25 Aug 2024 | | |
| | | 303,361.890 | Local 100.716458 | 305,535.35 | 101.691890 | 308,494.44 | 2,959.09 | 0.27 |
| Original Face: | | 700,000.000 | Base 100.716458 | 305,535.35 | 101.691890 | 308,494.44 | 2,959.09 | 0.27 |
| 3137EAER6 | FREDDIE MAC NOTES 05/23 0.375 | | | | 0.375000 | 05 May 2023 | | |
| | | 500,000.000 | Local 100.086432 | 500,432.16 | 99.343309 | 496,716.55 | -3,715.61 | 0.44 |
| | | | Base 100.086432 | 500,432.16 | 99.343309 | 496,716.55 | -3,715.61 | 0.44 |
| 3137EAEV7 | FREDDIE MAC NOTES 08/23 0.25 | | | | 0.250000 | 24 Aug 2023 | | |
| | | 1,000,000.000 | Local 99.947142 | 999,471.42 | 98.726453 | 987,264.53 | -12,206.89 | 0.87 |
| | | | Base 99.947142 | 999,471.42 | 98.726453 | 987,264.53 | -12,206.89 | 0.87 |
| 3137EAEW5 | FREDDIE MAC UNSECURED 09/23 0.25 | | | | 0.250000 | 08 Sep 2023 | | |
| | | 580,000.000 | Local 99.982464 | 579,898.29 | 98.743149 | 572,710.26 | -7,188.03 | 0.50 |
| | | | Base 99.982464 | 579,898.29 | 98.743149 | 572,710.26 | -7,188.03 | 0.50 |
| 3137EAEY1 | FREDDIE MAC UNSECURED 10/23 0.125 | | | | 0.125000 | 16 Oct 2023 | | |
| | | 1,000,000.000 | Local 99.788122 | 997,881.22 | 98.394290 | 983,942.90 | -13,938.32 | 0.87 |
| | | | Base 99.788122 | 997,881.22 | 98.394290 | 983,942.90 | -13,938.32 | 0.87 |

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|---------------|------------------|------------|--------------------|-------------------------------|------------------|------------------|--|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3137EAEZ8 | FREDDIE MAC UNSECURED 11/23 0.25 | | | | 0.250000 | 06 Nov 2023 | | | |
| | | 500,000.000 | Local 99.947198 | 499,735.99 | 98.479869 | 492,399.35 | -7,336.64 | 0.43 | |
| | | | Base 99.947198 | 499,735.99 | 98.479869 | 492,399.35 | -7,336.64 | 0.43 | |
| 3138NYD28 | FNMA POOL AR1920 FN 01/23 FIXED 2.5 | | | | 2.500000 | 01 Jan 2023 | | | |
| | | 13,677.830 | Local 100.268756 | 13,714.59 | 102.250702 | 13,985.68 | 271.09 | 0.01 | |
| Original Face: | | 485,000.000 | Base 100.268756 | 13,714.59 | 102.250702 | 13,985.68 | 271.09 | 0.01 | |
| 31418AS90 | FNMA POOL MA1443 FN 05/23 FIXED 2 | | | | 2.000000 | 01 May 2023 | | | |
| | | 136,212.000 | Local 100.283529 | 136,598.20 | 100.590036 | 137,015.70 | 417.50 | 0.12 | |
| Original Face: | | 5,000,000.000 | Base 100.283529 | 136,598.20 | 100.590036 | 137,015.70 | 417.50 | 0.12 | |
| 316773CU2 | FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6 | | | | 2.600000 | 15 Jun 2022 | | | |
| | | 600,000.000 | Local 100.100310 | 600,601.86 | 100.528189 | 603,169.13 | 2,567.27 | 0.53 | |
| | | | Base 100.100310 | 600,601.86 | 100.528189 | 603,169.13 | 2,567.27 | 0.53 | |
| 316773CX6 | FIFTH THIRD BANCORP SR UNSECURED 01/24 3.65 | | | | 3.650000 | 25 Jan 2024 | | | |
| | | 500,000.000 | Local 105.651744 | 528,258.72 | 103.630098 | 518,150.49 | -10,108.23 | 0.46 | |
| | | | Base 105.651744 | 528,258.72 | 103.630098 | 518,150.49 | -10,108.23 | 0.46 | |
| 31680YAD9 | FIFTH THIRD AUTO TRUST FITAT 2019 1 A3 | | | | 2.640000 | 15 Dec 2023 | | | |
| | | 125,215.490 | Local 99.990856 | 125,204.04 | 100.479660 | 125,816.10 | 612.06 | 0.11 | |
| Original Face: | | 515,000.000 | Base 99.990856 | 125,204.04 | 100.479660 | 125,816.10 | 612.06 | 0.11 | |
| 345286AB4 | FORD CREDIT AUTO OWNER TRUST FORDO 2022 A A2 | | | | 0.910000 | 15 Sep 2024 | | | |
| | | 695,000.000 | Local 99.992869 | 694,950.44 | 99.826100 | 693,791.40 | -1,159.04 | 0.61 | |
| Original Face: | | 695,000.000 | Base 99.992869 | 694,950.44 | 99.826100 | 693,791.40 | -1,159.04 | 0.61 | |
| 34531KAD4 | FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3 | | | | 1.870000 | 15 Mar 2024 | | | |
| | | 271,471.680 | Local 99.997053 | 271,463.68 | 100.506010 | 272,845.35 | 1,381.67 | 0.24 | |
| Original Face: | | 515,000.000 | Base 99.997053 | 271,463.68 | 100.506010 | 272,845.35 | 1,381.67 | 0.24 | |
| 34532DAD9 | FORD CREDIT AUTO OWNER TRUST FORDO 2019 B A3 | | | | 2.230000 | 15 Oct 2023 | | | |
| | | 240,116.770 | Local 100.835140 | 242,122.08 | 100.486680 | 241,285.37 | -836.71 | 0.21 | |
| Original Face: | | 840,000.000 | Base 100.835140 | 242,122.08 | 100.486680 | 241,285.37 | -836.71 | 0.21 | |
| 34532NAC9 | FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A3 | | | | 0.300000 | 15 Aug 2025 | | | |
| | | 495,000.000 | Local 99.993699 | 494,968.81 | 99.016450 | 490,131.43 | -4,837.38 | 0.43 | |
| Original Face: | | 495,000.000 | Base 99.993699 | 494,968.81 | 99.016450 | 490,131.43 | -4,837.38 | 0.43 | |

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 34533FAD3 | FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3 | | | | | 2.780000 | 15 Sep 2023 | | |
| | 88,868.620 | Local | 99.993474 | 88,862.82 | 100.429760 | 89,250.54 | 387.72 | 0.08 | |
| Original Face: | 400,000.000 | Base | 99.993474 | 88,862.82 | 100.429760 | 89,250.54 | 387.72 | 0.08 | |
| 34533YAB6 | FORD CREDIT AUTO OWNER TRUST FORDO 2020 C A2 | | | | | 0.250000 | 15 Sep 2023 | | |
| | 90,367.810 | Local | 99.998473 | 90,366.43 | 99.942080 | 90,315.47 | -50.96 | 0.08 | |
| Original Face: | 270,000.000 | Base | 99.998473 | 90,366.43 | 99.942080 | 90,315.47 | -50.96 | 0.08 | |
| 362554AB3 | GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A2 | | | | | 0.280000 | 18 Nov 2024 | | |
| | 600,000.000 | Local | 99.994653 | 599,967.92 | 99.575320 | 597,451.92 | -2,516.00 | 0.53 | |
| Original Face: | 600,000.000 | Base | 99.994653 | 599,967.92 | 99.575320 | 597,451.92 | -2,516.00 | 0.53 | |
| 36258NAC6 | GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3 | | | | | 1.840000 | 16 Sep 2024 | | |
| | 350,975.610 | Local | 99.986774 | 350,929.19 | 100.596880 | 353,070.51 | 2,141.32 | 0.31 | |
| Original Face: | 595,000.000 | Base | 99.986774 | 350,929.19 | 100.596880 | 353,070.51 | 2,141.32 | 0.31 | |
| 36261LAC5 | GM FINANCIAL SECURITIZED TERM GMCAR 2021 1 A3 | | | | | 0.350000 | 16 Oct 2025 | | |
| | 185,000.000 | Local | 99.988476 | 184,978.68 | 99.167780 | 183,460.39 | -1,518.29 | 0.16 | |
| Original Face: | 185,000.000 | Base | 99.988476 | 184,978.68 | 99.167780 | 183,460.39 | -1,518.29 | 0.16 | |
| 380140AB9 | GM FINANCIAL SECURITIZED TERM GMCAR 2021 3 A2 | | | | | 0.210000 | 16 Aug 2024 | | |
| | 907,998.390 | Local | 99.992468 | 907,930.00 | 99.739460 | 905,632.69 | -2,297.31 | 0.80 | |
| Original Face: | 975,000.000 | Base | 99.992468 | 907,930.00 | 99.739460 | 905,632.69 | -2,297.31 | 0.80 | |
| 380146AB6 | GM FINANCIAL SECURITIZED TERM GMCAR 2022 1 A2 | | | | | 0.760000 | 18 Feb 2025 | | |
| | 200,000.000 | Local | 99.998155 | 199,996.31 | 99.737280 | 199,474.56 | -521.75 | 0.18 | |
| Original Face: | 200,000.000 | Base | 99.998155 | 199,996.31 | 99.737280 | 199,474.56 | -521.75 | 0.18 | |
| 38141GWU4 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/23 VAR | | | | | 0.914000 | 23 Feb 2023 | | |
| | 500,000.000 | Local | 100.451746 | 502,258.73 | 100.507400 | 502,537.00 | 278.27 | 0.44 | |
| | | Base | 100.451746 | 502,258.73 | 100.507400 | 502,537.00 | 278.27 | 0.44 | |
| 38141GXE9 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/24 3.625 | | | | | 3.625000 | 20 Feb 2024 | | |
| | 500,000.000 | Local | 105.856976 | 529,284.88 | 103.452166 | 517,260.83 | -12,024.05 | 0.46 | |
| | | Base | 105.856976 | 529,284.88 | 103.452166 | 517,260.83 | -12,024.05 | 0.46 | |
| 38141GXL3 | GOLDMAN SACHS GROUP INC SR UNSECURED 11/23 VAR | | | | | 0.627000 | 17 Nov 2023 | | |
| | 500,000.000 | Local | 100.005050 | 500,025.25 | 99.381158 | 496,905.79 | -3,119.46 | 0.44 | |
| | | Base | 100.005050 | 500,025.25 | 99.381158 | 496,905.79 | -3,119.46 | 0.44 | |

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2022

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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 |
| 38141GXY5 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/23 0.523 | | | | | 0.523000 | 08 Mar 2023 | | |
| | 800,000.000 | Local | | 100.000000 | 800,000.00 | 99.222438 | 793,779.50 | -6,220.50 | 0.70 |
| | | Base | | 100.000000 | 800,000.00 | 99.222438 | 793,779.50 | -6,220.50 | 0.70 |
| 437076BU5 | HOME DEPOT INC SR UNSECURED 03/22 VAR | | | | | 0.480880 | 01 Mar 2022 | | |
| | 1,000,000.000 | Local | | 99.999037 | 999,990.37 | 100.020413 | 1,000,204.13 | 213.76 | 0.88 |
| | | Base | | 99.999037 | 999,990.37 | 100.020413 | 1,000,204.13 | 213.76 | 0.88 |
| 43811JAB3 | HONDA AUTO RECEIVABLES OWNER T HAROT 2021 2 A2 | | | | | 0.170000 | 15 Nov 2023 | | |
| | 360,571.330 | Local | | 99.999071 | 360,567.98 | 99.861640 | 360,072.44 | -495.54 | 0.32 |
| | Original Face: 445,000.000 | Base | | 99.999071 | 360,567.98 | 99.861640 | 360,072.44 | -495.54 | 0.32 |
| 43813GAC5 | HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3 | | | | | 0.270000 | 21 Apr 2025 | | |
| | 300,000.000 | Local | | 99.998700 | 299,996.10 | 99.125540 | 297,376.62 | -2,619.48 | 0.26 |
| | Original Face: 300,000.000 | Base | | 99.998700 | 299,996.10 | 99.125540 | 297,376.62 | -2,619.48 | 0.26 |
| 43813KAB8 | HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2 | | | | | 0.270000 | 21 Feb 2023 | | |
| | 90,487.710 | Local | | 99.995745 | 90,483.86 | 99.990350 | 90,478.98 | -4.88 | 0.08 |
| | Original Face: 500,000.000 | Base | | 99.995745 | 90,483.86 | 99.990350 | 90,478.98 | -4.88 | 0.08 |
| 43813VAC2 | HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3 | | | | | 1.830000 | 18 Jan 2024 | | |
| | 274,864.240 | Local | | 99.991523 | 274,840.94 | 100.602290 | 276,519.72 | 1,678.78 | 0.24 |
| | Original Face: 445,000.000 | Base | | 99.991523 | 274,840.94 | 100.602290 | 276,519.72 | 1,678.78 | 0.24 |
| 43814WAC9 | HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3 | | | | | 2.830000 | 20 Mar 2023 | | |
| | 94,502.500 | Local | | 99.998868 | 94,501.43 | 100.556000 | 95,027.93 | 526.50 | 0.08 |
| | Original Face: 500,000.000 | Base | | 99.998868 | 94,501.43 | 100.556000 | 95,027.93 | 526.50 | 0.08 |
| 43815EAB0 | HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A2 | | | | | 0.200000 | 20 Feb 2024 | | |
| | 465,000.000 | Local | | 99.990041 | 464,953.69 | 99.689630 | 463,556.78 | -1,396.91 | 0.41 |
| | Original Face: 465,000.000 | Base | | 99.990041 | 464,953.69 | 99.689630 | 463,556.78 | -1,396.91 | 0.41 |
| 43815GAB5 | HONDA AUTO RECEIVABLES OWNER T HAROT 2021 4 A2 | | | | | 0.390000 | 21 May 2024 | | |
| | 800,000.000 | Local | | 99.997701 | 799,981.61 | 99.712660 | 797,701.28 | -2,280.33 | 0.70 |
| | Original Face: 800,000.000 | Base | | 99.997701 | 799,981.61 | 99.712660 | 797,701.28 | -2,280.33 | 0.70 |
| 438516BT2 | HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15 | | | | | 2.150000 | 08 Aug 2022 | | |
| | 245,000.000 | Local | | 99.927155 | 244,821.53 | 100.667000 | 246,634.15 | 1,812.62 | 0.22 |
| | | Base | | 99.927155 | 244,821.53 | 100.667000 | 246,634.15 | 1,812.62 | 0.22 |

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| 438516BV7 | HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR | | | | | 0.514380 | 08 Aug 2022 | | |
| | 1,000,000.000 | Local | 100.185484 | 1,001,854.84 | 100.115336 | 1,001,153.36 | -701.48 | 0.88 | |
| | | Base | 100.185484 | 1,001,854.84 | 100.115336 | 1,001,153.36 | -701.48 | 0.88 | |
| 438516CC8 | HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483 | | | | | 0.483000 | 19 Aug 2022 | | |
| | 171,000.000 | Local | 100.000000 | 171,000.00 | 100.015404 | 171,026.34 | 26.34 | 0.15 | |
| | | Base | 100.000000 | 171,000.00 | 100.015404 | 171,026.34 | 26.34 | 0.15 | |
| 440452AG5 | HORMEL FOODS CORP SR UNSECURED 06/24 0.65 | | | | | 0.650000 | 03 Jun 2024 | | |
| | 625,000.000 | Local | 98.478797 | 615,492.48 | 98.003470 | 612,521.69 | -2,970.79 | 0.54 | |
| | | Base | 98.478797 | 615,492.48 | 98.003470 | 612,521.69 | -2,970.79 | 0.54 | |
| 44644AAH0 | HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125 | | | | | 3.125000 | 01 Apr 2022 | | |
| | 1,015,000.000 | Local | 100.069672 | 1,015,707.17 | 100.223833 | 1,017,271.90 | 1,564.73 | 0.90 | |
| | | Base | 100.069672 | 1,015,707.17 | 100.223833 | 1,017,271.90 | 1,564.73 | 0.90 | |
| 44891JAC2 | HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3 | | | | | 1.940000 | 15 Feb 2024 | | |
| | 173,541.750 | Local | 99.997580 | 173,537.55 | 100.521450 | 174,446.68 | 909.13 | 0.15 | |
| Original Face: | 370,000.000 | Base | 99.997580 | 173,537.55 | 100.521450 | 174,446.68 | 909.13 | 0.15 | |
| 44891RAB6 | HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2 | | | | | 0.260000 | 15 Sep 2023 | | |
| | 134,073.870 | Local | 99.998411 | 134,071.74 | 99.978670 | 134,045.27 | -26.47 | 0.12 | |
| Original Face: | 400,000.000 | Base | 99.998411 | 134,071.74 | 99.978670 | 134,045.27 | -26.47 | 0.12 | |
| 44933LAB9 | HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A2 | | | | | 0.230000 | 15 Feb 2024 | | |
| | 263,732.810 | Local | 99.991829 | 263,711.26 | 99.884350 | 263,427.80 | -283.46 | 0.23 | |
| Original Face: | 360,000.000 | Base | 99.991829 | 263,711.26 | 99.884350 | 263,427.80 | -283.46 | 0.23 | |
| 44934KAB0 | HYUNDAI AUTO RECEIVABLES TRUST HART 2021 B A2 | | | | | 0.240000 | 15 May 2024 | | |
| | 755,000.000 | Local | 99.993821 | 754,953.35 | 99.820980 | 753,648.40 | -1,304.95 | 0.66 | |
| Original Face: | 755,000.000 | Base | 99.993821 | 754,953.35 | 99.820980 | 753,648.40 | -1,304.95 | 0.66 | |
| 44935FAB0 | HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A2A | | | | | 0.360000 | 15 Oct 2024 | | |
| | 520,000.000 | Local | 99.994181 | 519,969.74 | 99.609910 | 517,971.53 | -1,998.21 | 0.46 | |
| Original Face: | 520,000.000 | Base | 99.994181 | 519,969.74 | 99.609910 | 517,971.53 | -1,998.21 | 0.46 | |
| 458140AM2 | INTEL CORP SR UNSECURED 12/22 2.7 | | | | | 2.700000 | 15 Dec 2022 | | |
| | 500,000.000 | Local | 101.809278 | 509,046.39 | 101.628832 | 508,144.16 | -902.23 | 0.45 | |
| | | Base | 101.809278 | 509,046.39 | 101.628832 | 508,144.16 | -902.23 | 0.45 | |

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US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 478160BT0 | JOHNSON + JOHNSON SR UNSECURED 03/23 2.05 | | | | | 2.050000 | 01 Mar 2023 | | |
| | 300,000.000 | Local | 101.660683 | 304,982.05 | 101.279787 | 303,839.36 | -1,142.69 | 0.27 | |
| | | Base | 101.660683 | 304,982.05 | 101.279787 | 303,839.36 | -1,142.69 | 0.27 | |
| 478160CD4 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25 | | | | | 2.250000 | 03 Mar 2022 | | |
| | 641,000.000 | Local | 100.009279 | 641,059.48 | 100.116308 | 641,745.53 | 686.05 | 0.57 | |
| | | Base | 100.009279 | 641,059.48 | 100.116308 | 641,745.53 | 686.05 | 0.57 | |
| 49327M2T0 | KEY BANK NA SR UNSECURED 09/22 2.3 | | | | | 2.300000 | 14 Sep 2022 | | |
| | 500,000.000 | Local | 99.984488 | 499,922.44 | 100.968676 | 504,843.38 | 4,920.94 | 0.44 | |
| | | Base | 99.984488 | 499,922.44 | 100.968676 | 504,843.38 | 4,920.94 | 0.44 | |
| 49327M2U7 | KEY BANK NA SR UNSECURED 03/23 3.375 | | | | | 3.375000 | 07 Mar 2023 | | |
| | 589,000.000 | Local | 102.914460 | 606,166.17 | 102.387347 | 603,061.47 | -3,104.70 | 0.53 | |
| | | Base | 102.914460 | 606,166.17 | 102.387347 | 603,061.47 | -3,104.70 | 0.53 | |
| 49327M2Z6 | KEY BANK NA SR UNSECURED 03/23 1.25 | | | | | 1.250000 | 10 Mar 2023 | | |
| | 805,000.000 | Local | 100.640020 | 810,152.16 | 100.050273 | 805,404.70 | -4,747.46 | 0.71 | |
| | | Base | 100.640020 | 810,152.16 | 100.050273 | 805,404.70 | -4,747.46 | 0.71 | |
| 49327M3B8 | KEY BANK NA SR UNSECURED 01/24 VAR | | | | | 0.390000 | 03 Jan 2024 | | |
| | 500,000.000 | Local | 99.981056 | 499,905.28 | 99.981050 | 499,905.25 | -0.03 | 0.44 | |
| | | Base | 99.981056 | 499,905.28 | 99.981050 | 499,905.25 | -0.03 | 0.44 | |
| 494368BH5 | KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4 | | | | | 2.400000 | 01 Mar 2022 | | |
| | 1,000,000.000 | Local | 100.131720 | 1,001,317.20 | 100.165765 | 1,001,657.65 | 340.45 | 0.88 | |
| | | Base | 100.131720 | 1,001,317.20 | 100.165765 | 1,001,657.65 | 340.45 | 0.88 | |
| 494368BJ1 | KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4 | | | | | 2.400000 | 01 Jun 2023 | | |
| | 475,000.000 | Local | 102.840240 | 488,491.14 | 101.601144 | 482,605.43 | -5,885.71 | 0.43 | |
| | | Base | 102.840240 | 488,491.14 | 101.601144 | 482,605.43 | -5,885.71 | 0.43 | |
| 55279HAM2 | MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR | | | | | 0.770000 | 18 May 2022 | | |
| | 1,800,000.000 | Local | 100.000000 | 1,800,000.00 | 100.115407 | 1,802,077.33 | 2,077.33 | 1.59 | |
| | | Base | 100.000000 | 1,800,000.00 | 100.115407 | 1,802,077.33 | 2,077.33 | 1.59 | |
| 579780AL1 | MCCORMICK + CO SR UNSECURED 08/22 2.7 | | | | | 2.700000 | 15 Aug 2022 | | |
| | 500,000.000 | Local | 101.054150 | 505,270.75 | 100.900268 | 504,501.34 | -769.41 | 0.44 | |
| | | Base | 101.054150 | 505,270.75 | 100.900268 | 504,501.34 | -769.41 | 0.44 | |

& 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 EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 58769TAD7 | MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3 | | | | | 1.940000 | 15 Mar 2024 | | |
| | 525,706.250 | Local | | 100.022271 | 525,823.33 | 100.467840 | 528,165.71 | 2,342.38 | 0.47 |
| Original Face: | 1,175,000.000 | Base | | 100.022271 | 525,823.33 | 100.467840 | 528,165.71 | 2,342.38 | 0.47 |
| 58772WAB9 | MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A2 | | | | | 0.210000 | 15 Jul 2024 | | |
| | 630,000.000 | Local | | 99.992279 | 629,951.36 | 99.723580 | 628,258.55 | -1,692.81 | 0.55 |
| Original Face: | 630,000.000 | Base | | 99.992279 | 629,951.36 | 99.723580 | 628,258.55 | -1,692.81 | 0.55 |
| 58933YAU9 | MERCK + CO INC SR UNSECURED 03/24 2.9 | | | | | 2.900000 | 07 Mar 2024 | | |
| | 500,000.000 | Local | | 104.855948 | 524,279.74 | 103.122489 | 515,612.45 | -8,667.29 | 0.45 |
| | | Base | | 104.855948 | 524,279.74 | 103.122489 | 515,612.45 | -8,667.29 | 0.45 |
| 6174468T9 | MORGAN STANLEY SR UNSECURED 11/23 VAR | | | | | 0.560000 | 10 Nov 2023 | | |
| | 445,000.000 | Local | | 100.005492 | 445,024.44 | 99.459791 | 442,596.07 | -2,428.37 | 0.39 |
| | | Base | | 100.005492 | 445,024.44 | 99.459791 | 442,596.07 | -2,428.37 | 0.39 |
| 6174468W2 | MORGAN STANLEY SR UNSECURED 01/24 VAR | | | | | 0.529000 | 25 Jan 2024 | | |
| | 500,000.000 | Local | | 100.000000 | 500,000.00 | 99.167686 | 495,838.43 | -4,161.57 | 0.44 |
| | | Base | | 100.000000 | 500,000.00 | 99.167686 | 495,838.43 | -4,161.57 | 0.44 |
| 61746BDQ6 | MORGAN STANLEY SR UNSECURED 04/24 3.875 | | | | | 3.875000 | 29 Apr 2024 | | |
| | 500,000.000 | Local | | 105.698808 | 528,494.04 | 104.456735 | 522,283.68 | -6,210.36 | 0.46 |
| | | Base | | 105.698808 | 528,494.04 | 104.456735 | 522,283.68 | -6,210.36 | 0.46 |
| 61772BAA1 | MORGAN STANLEY SR UNSECURED 04/24 VAR | | | | | 0.731000 | 05 Apr 2024 | | |
| | 500,000.000 | Local | | 100.000000 | 500,000.00 | 99.195959 | 495,979.80 | -4,020.20 | 0.44 |
| | | Base | | 100.000000 | 500,000.00 | 99.195959 | 495,979.80 | -4,020.20 | 0.44 |
| 637432NJ0 | NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7 | | | | | 2.700000 | 15 Feb 2023 | | |
| | 485,000.000 | Local | | 99.831070 | 484,180.69 | 101.459205 | 492,077.14 | 7,896.45 | 0.43 |
| | | Base | | 99.831070 | 484,180.69 | 101.459205 | 492,077.14 | 7,896.45 | 0.43 |
| 654106AC7 | NIKE INC SR UNSECURED 05/23 2.25 | | | | | 2.250000 | 01 May 2023 | | |
| | 1,000,000.000 | Local | | 101.326882 | 1,013,268.82 | 101.209372 | 1,012,093.72 | -1,175.10 | 0.89 |
| | | Base | | 101.326882 | 1,013,268.82 | 101.209372 | 1,012,093.72 | -1,175.10 | 0.89 |
| 65479CAD0 | NISSAN AUTO RECEIVABLES OWNER NAROT 2020 B A3 | | | | | 0.550000 | 15 Jul 2024 | | |
| | 492,052.600 | Local | | 100.271477 | 493,388.41 | 99.894530 | 491,533.63 | -1,854.78 | 0.43 |
| Original Face: | 608,000.000 | Base | | 100.271477 | 493,388.41 | 99.894530 | 491,533.63 | -1,854.78 | 0.43 |

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 65479MAC0 | NISSAN AUTO RECEIVABLES OWNER NAROT 2020 A A3 | | | | | 1.380000 | 16 Dec 2024 | | |
| | 1,014,704.640 | Local | 100.652345 | 1,021,324.01 | 100.459840 | 1,019,370.66 | -1,953.35 | 0.90 | |
| Original Face: | 1,200,000.000 | Base | 100.652345 | 1,021,324.01 | 100.459840 | 1,019,370.66 | -1,953.35 | 0.90 | |
| 65480BAB3 | NISSAN AUTO RECEIVABLES OWNER NAROT 2021 A A2 | | | | | 0.160000 | 15 Feb 2024 | | |
| | 613,711.470 | Local | 99.997668 | 613,697.16 | 99.849090 | 612,785.32 | -911.84 | 0.54 | |
| Original Face: | 705,000.000 | Base | 99.997668 | 613,697.16 | 99.849090 | 612,785.32 | -911.84 | 0.54 | |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | | 0.309000 | 15 Jun 2023 | | |
| | 965,000.000 | Local | 100.000000 | 965,000.00 | 98.924141 | 954,617.96 | -10,382.04 | 0.84 | |
| | | Base | 100.000000 | 965,000.00 | 98.924141 | 954,617.96 | -10,382.04 | 0.84 | |
| 67066GAL8 | NVIDIA CORP SR UNSECURED 06/24 0.584 | | | | | 0.584000 | 14 Jun 2024 | | |
| | 385,000.000 | Local | 100.000000 | 385,000.00 | 97.734047 | 376,276.08 | -8,723.92 | 0.33 | |
| | | Base | 100.000000 | 385,000.00 | 97.734047 | 376,276.08 | -8,723.92 | 0.33 | |
| 69353RFE3 | PNC BANK NA SR UNSECURED 07/22 2.45 | | | | | 2.450000 | 28 Jul 2022 | | |
| | 500,000.000 | Local | 100.809438 | 504,047.19 | 100.848959 | 504,244.80 | 197.61 | 0.44 | |
| | | Base | 100.809438 | 504,047.19 | 100.848959 | 504,244.80 | 197.61 | 0.44 | |
| 69353RFU7 | PNC BANK NA SR UNSECURED 02/23 VAR | | | | | 0.494630 | 24 Feb 2023 | | |
| | 500,000.000 | Local | 99.985924 | 499,929.62 | 100.124684 | 500,623.42 | 693.80 | 0.44 | |
| | | Base | 99.985924 | 499,929.62 | 100.124684 | 500,623.42 | 693.80 | 0.44 | |
| 69371RN77 | PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3 | | | | | 2.300000 | 10 Aug 2022 | | |
| | 250,000.000 | Local | 100.044316 | 250,110.79 | 100.851094 | 252,127.74 | 2,016.95 | 0.22 | |
| | | Base | 100.044316 | 250,110.79 | 100.851094 | 252,127.74 | 2,016.95 | 0.22 | |
| 69371RR24 | PACCAR FINANCIAL CORP SR UNSECURED 02/24 0.35 | | | | | 0.350000 | 02 Feb 2024 | | |
| | 280,000.000 | Local | 99.922561 | 279,783.17 | 97.837129 | 273,943.96 | -5,839.21 | 0.24 | |
| | | Base | 99.922561 | 279,783.17 | 97.837129 | 273,943.96 | -5,839.21 | 0.24 | |
| 69371RR40 | PACCAR FINANCIAL CORP SR UNSECURED 08/24 0.5 | | | | | 0.500000 | 09 Aug 2024 | | |
| | 590,000.000 | Local | 99.954553 | 589,731.86 | 97.214328 | 573,564.54 | -16,167.32 | 0.51 | |
| | | Base | 99.954553 | 589,731.86 | 97.214328 | 573,564.54 | -16,167.32 | 0.51 | |
| 69371RR57 | PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9 | | | | | 0.900000 | 08 Nov 2024 | | |
| | 420,000.000 | Local | 99.994464 | 419,976.75 | 98.191931 | 412,406.11 | -7,570.64 | 0.36 | |
| | | Base | 99.994464 | 419,976.75 | 98.191931 | 412,406.11 | -7,570.64 | 0.36 | |

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Holdings

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

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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 |
| 713448DU9 | PEPSICO INC SR UNSECURED 05/22 VAR | | | | | 0.497250 | 02 May 2022 | | |
| | 525,000.000 | Local | 100.046922 | 525,246.34 | 100.109953 | 525,577.25 | 330.91 | 0.46 | |
| | | Base | 100.046922 | 525,246.34 | 100.109953 | 525,577.25 | 330.91 | 0.46 | |
| 713448EY0 | PEPSICO INC SR UNSECURED 05/23 0.75 | | | | | 0.750000 | 01 May 2023 | | |
| | 490,000.000 | Local | 99.917906 | 489,597.74 | 99.659306 | 488,330.60 | -1,267.14 | 0.43 | |
| | | Base | 99.917906 | 489,597.74 | 99.659306 | 488,330.60 | -1,267.14 | 0.43 | |
| 713448FB9 | PEPSICO INC SR UNSECURED 10/23 0.4 | | | | | 0.400000 | 07 Oct 2023 | | |
| | 280,000.000 | Local | 99.968089 | 279,910.65 | 98.710749 | 276,390.10 | -3,520.55 | 0.24 | |
| | | Base | 99.968089 | 279,910.65 | 98.710749 | 276,390.10 | -3,520.55 | 0.24 | |
| 74460DAB5 | PUBLIC STORAGE SR UNSECURED 09/22 2.37 | | | | | 2.370000 | 15 Sep 2022 | | |
| | 500,000.000 | Local | 101.127434 | 505,637.17 | 100.873217 | 504,366.09 | -1,271.08 | 0.44 | |
| | | Base | 101.127434 | 505,637.17 | 100.873217 | 504,366.09 | -1,271.08 | 0.44 | |
| 74460WAB3 | PUBLIC STORAGE SR UNSECURED 04/24 VAR | | | | | 0.520000 | 23 Apr 2024 | | |
| | 1,231,000.000 | Local | 100.023841 | 1,231,293.48 | 100.005794 | 1,231,071.32 | -222.16 | 1.08 | |
| | | Base | 100.023841 | 1,231,293.48 | 100.005794 | 1,231,071.32 | -222.16 | 1.08 | |
| 79466LAE4 | SALESFORCE.COM INC SR UNSECURED 04/23 3.25 | | | | | 3.250000 | 11 Apr 2023 | | |
| | 500,000.000 | Local | 102.838906 | 514,194.53 | 102.441902 | 512,209.51 | -1,985.02 | 0.45 | |
| | | Base | 102.838906 | 514,194.53 | 102.441902 | 512,209.51 | -1,985.02 | 0.45 | |
| 79466LAG9 | SALESFORCE.COM INC SR UNSECURED 07/24 0.625 | | | | | 0.625000 | 15 Jul 2024 | | |
| | 1,000,000.000 | Local | 99.977272 | 999,772.72 | 97.915002 | 979,150.02 | -20,622.70 | 0.86 | |
| | | Base | 99.977272 | 999,772.72 | 97.915002 | 979,150.02 | -20,622.70 | 0.86 | |
| 828807DG9 | SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2 | | | | | 2.000000 | 13 Sep 2024 | | |
| | 600,000.000 | Local | 102.390638 | 614,343.83 | 100.635389 | 603,812.33 | -10,531.50 | 0.53 | |
| | | Base | 102.390638 | 614,343.83 | 100.635389 | 603,812.33 | -10,531.50 | 0.53 | |
| 857477AZ6 | STATE STREET CORP SR UNSECURED 05/23 VAR | | | | | 2.653000 | 15 May 2023 | | |
| | 1,000,000.000 | Local | 100.640286 | 1,006,402.86 | 100.452157 | 1,004,521.57 | -1,881.29 | 0.88 | |
| | | Base | 100.640286 | 1,006,402.86 | 100.452157 | 1,004,521.57 | -1,881.29 | 0.88 | |
| 857477BL6 | STATE STREET CORP SR UNSECURED 03/23 VAR | | | | | 2.825000 | 30 Mar 2023 | | |
| | 400,000.000 | Local | 100.385305 | 401,541.22 | 100.274972 | 401,099.89 | -441.33 | 0.35 | |
| | | Base | 100.385305 | 401,541.22 | 100.274972 | 401,099.89 | -441.33 | 0.35 | |

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FUND: ATZD



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| 863667AF8 | STRYKER CORP SR UNSECURED 05/24 3.375 | | | | 3.375000 | 15 May 2024 | | |
| | | 1,000,000.000 | Local 105.509586 | 1,055,095.86 | 103.493772 | 1,034,937.72 | -20,158.14 | 0.91 |
| | | | Base 105.509586 | 1,055,095.86 | 103.493772 | 1,034,937.72 | -20,158.14 | 0.91 |
| 863667BB6 | STRYKER CORP SR UNSECURED 12/23 0.6 | | | | 0.600000 | 01 Dec 2023 | | |
| | | 600,000.000 | Local 100.000000 | 600,000.00 | 98.456866 | 590,741.20 | -9,258.80 | 0.52 |
| | | | Base 100.000000 | 600,000.00 | 98.456866 | 590,741.20 | -9,258.80 | 0.52 |
| 86787EBE6 | TRUIST BANK SR UNSECURED 05/22 2.8 | | | | 2.800000 | 17 May 2022 | | |
| | | 600,000.000 | Local 99.995113 | 599,970.68 | 100.472769 | 602,836.61 | 2,865.93 | 0.53 |
| | | | Base 99.995113 | 599,970.68 | 100.472769 | 602,836.61 | 2,865.93 | 0.53 |
| 882508BA1 | TEXAS INSTRUMENTS INC SR UNSECURED 05/22 1.85 | | | | 1.850000 | 15 May 2022 | | |
| | | 400,000.000 | Local 100.339745 | 401,358.98 | 100.170042 | 400,680.17 | -678.81 | 0.35 |
| | | | Base 100.339745 | 401,358.98 | 100.170042 | 400,680.17 | -678.81 | 0.35 |
| 883556CP5 | THERMO FISHER SCIENTIFIC SR UNSECURED 10/23 0.797 | | | | 0.797000 | 18 Oct 2023 | | |
| | | 500,000.000 | Local 99.903100 | 499,515.50 | 99.010033 | 495,050.17 | -4,465.33 | 0.44 |
| | | | Base 99.903100 | 499,515.50 | 99.010033 | 495,050.17 | -4,465.33 | 0.44 |
| 883556CS9 | THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215 | | | | 1.215000 | 18 Oct 2024 | | |
| | | 1,000,000.000 | Local 100.000000 | 1,000,000.00 | 98.609908 | 986,099.08 | -13,900.92 | 0.87 |
| | | | Base 100.000000 | 1,000,000.00 | 98.609908 | 986,099.08 | -13,900.92 | 0.87 |
| 88579YBL4 | 3M COMPANY SR UNSECURED 02/23 1.75 | | | | 1.750000 | 14 Feb 2023 | | |
| | | 755,000.000 | Local 99.893122 | 754,193.07 | 100.785766 | 760,932.53 | 6,739.46 | 0.67 |
| | | | Base 99.893122 | 754,193.07 | 100.785766 | 760,932.53 | 6,739.46 | 0.67 |
| 89190GAB3 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 B A2 | | | | 0.140000 | 16 Jan 2024 | | |
| | | 463,250.960 | Local 99.998159 | 463,242.43 | 99.841940 | 462,518.75 | -723.68 | 0.41 |
| Original Face: | | 570,000.000 | Base 99.998159 | 463,242.43 | 99.841940 | 462,518.75 | -723.68 | 0.41 |
| 89233MAD5 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3 | | | | 1.920000 | 16 Jan 2024 | | |
| | | 211,615.110 | Local 99.997117 | 211,609.01 | 100.620830 | 212,928.88 | 1,319.87 | 0.19 |
| Original Face: | | 345,000.000 | Base 99.997117 | 211,609.01 | 100.620830 | 212,928.88 | 1,319.87 | 0.19 |
| 89236XAB2 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2 | | | | 0.230000 | 15 May 2023 | | |
| | | 152,937.840 | Local 99.997502 | 152,934.02 | 99.992390 | 152,926.20 | -7.82 | 0.13 |
| Original Face: | | 1,000,000.000 | Base 99.997502 | 152,934.02 | 99.992390 | 152,926.20 | -7.82 | 0.13 |

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FUND: ATZD



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| 89238JAB1 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A2 | | | | | 0.310000 | 15 Aug 2024 | | |
| | 250,000.000 | Local | | 99.999336 | 249,998.34 | 99.618220 | 249,045.55 | -952.79 | 0.22 |
| Original Face: | 250,000.000 | Base | | 99.999336 | 249,998.34 | 99.618220 | 249,045.55 | -952.79 | 0.22 |
| 89239AAD5 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3 | | | | | 2.910000 | 17 Jul 2023 | | |
| | 136,791.080 | Local | | 99.993969 | 136,782.83 | 100.644310 | 137,672.44 | 889.61 | 0.12 |
| Original Face: | 550,000.000 | Base | | 99.993969 | 136,782.83 | 100.644310 | 137,672.44 | 889.61 | 0.12 |
| 89239BAB7 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 C A2 | | | | | 0.200000 | 15 May 2024 | | |
| | 310,000.000 | Local | | 99.992439 | 309,976.56 | 99.726500 | 309,152.15 | -824.41 | 0.27 |
| Original Face: | 310,000.000 | Base | | 99.992439 | 309,976.56 | 99.726500 | 309,152.15 | -824.41 | 0.27 |
| 89239KAB7 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2022 A A2 | | | | | 0.860000 | 15 Oct 2024 | | |
| | 550,000.000 | Local | | 99.997320 | 549,985.26 | 99.826350 | 549,044.93 | -940.33 | 0.48 |
| Original Face: | 550,000.000 | Base | | 99.997320 | 549,985.26 | 99.826350 | 549,044.93 | -940.33 | 0.48 |
| 89240BAC2 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 A A3 | | | | | 0.260000 | 15 May 2025 | | |
| | 415,000.000 | Local | | 99.986270 | 414,943.02 | 99.031880 | 410,982.30 | -3,960.72 | 0.36 |
| Original Face: | 415,000.000 | Base | | 99.986270 | 414,943.02 | 99.031880 | 410,982.30 | -3,960.72 | 0.36 |
| 89788JAB5 | TRUIST BANK SR UNSECURED 03/23 1.25 | | | | | 1.250000 | 09 Mar 2023 | | |
| | 1,000,000.000 | Local | | 99.975529 | 999,755.29 | 100.180887 | 1,001,808.87 | 2,053.58 | 0.88 |
| | | Base | | 99.975529 | 999,755.29 | 100.180887 | 1,001,808.87 | 2,053.58 | 0.88 |
| 89788JAD1 | TRUIST BANK SR UNSECURED 01/24 VAR | | | | | 0.260000 | 17 Jan 2024 | | |
| | 500,000.000 | Local | | 100.000000 | 500,000.00 | 99.836000 | 499,180.00 | -820.00 | 0.44 |
| | | Base | | 100.000000 | 500,000.00 | 99.836000 | 499,180.00 | -820.00 | 0.44 |
| 91282CBM2 | US TREASURY N/B 02/24 0.125 | | | | | 0.125000 | 15 Feb 2024 | | |
| | 800,000.000 | Local | | 99.663004 | 797,304.03 | 97.910156 | 783,281.25 | -14,022.78 | 0.69 |
| | | Base | | 99.663004 | 797,304.03 | 97.910156 | 783,281.25 | -14,022.78 | 0.69 |
| 91282CCX7 | US TREASURY N/B 09/24 0.375 | | | | | 0.375000 | 15 Sep 2024 | | |
| | 1,000,000.000 | Local | | 99.544092 | 995,440.92 | 97.617188 | 976,171.88 | -19,269.04 | 0.86 |
| | | Base | | 99.544092 | 995,440.92 | 97.617188 | 976,171.88 | -19,269.04 | 0.86 |
| 91324PDD1 | UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375 | | | | | 2.375000 | 15 Oct 2022 | | |
| | 500,000.000 | Local | | 100.228776 | 501,143.88 | 101.147952 | 505,739.76 | 4,595.88 | 0.45 |
| | | Base | | 100.228776 | 501,143.88 | 101.147952 | 505,739.76 | 4,595.88 | 0.45 |

& 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 EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|----------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 91324PEB4 | UNITEDHEALTH GROUP INC SR UNSECURED 05/24 0.55 | | | | | 0.550000 | 15 May 2024 | | |
| | 295,000.000 | Local | 99.970325 | 294,912.46 | 97.887825 | 288,769.08 | -6,143.38 | 0.25 | |
| | | Base | 99.970325 | 294,912.46 | 97.887825 | 288,769.08 | -6,143.38 | 0.25 | |
| 92343VDX9 | VERIZON COMMUNICATIONS SR UNSECURED 03/22 VAR | | | | | 1.210880 | 16 Mar 2022 | | |
| | 1,000,000.000 | Local | 100.119540 | 1,001,195.40 | 100.102882 | 1,001,028.82 | -166.58 | 0.88 | |
| | | Base | 100.119540 | 1,001,195.40 | 100.102882 | 1,001,028.82 | -166.58 | 0.88 | |
| 92343VGD0 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 VAR | | | | | 0.550000 | 22 Mar 2024 | | |
| | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 100.279968 | 1,002,799.68 | 2,799.68 | 0.88 | |
| | | Base | 100.000000 | 1,000,000.00 | 100.279968 | 1,002,799.68 | 2,799.68 | 0.88 | |
| 92343VGF5 | VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75 | | | | | 0.750000 | 22 Mar 2024 | | |
| | 500,000.000 | Local | 100.202734 | 501,013.67 | 98.455825 | 492,279.13 | -8,734.54 | 0.43 | |
| | | Base | 100.202734 | 501,013.67 | 98.455825 | 492,279.13 | -8,734.54 | 0.43 | |
| 92868KAB9 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A2 | | | | | 0.490000 | 21 Oct 2024 | | |
| | 715,000.000 | Local | 99.992432 | 714,945.89 | 99.776270 | 713,400.33 | -1,545.56 | 0.63 | |
| Original Face: | 715,000.000 | Base | 99.992432 | 714,945.89 | 99.776270 | 713,400.33 | -1,545.56 | 0.63 | |
| 931142EK5 | WALMART INC SR UNSECURED 06/23 3.4 | | | | | 3.400000 | 26 Jun 2023 | | |
| | 1,000,000.000 | Local | 103.599627 | 1,035,996.27 | 103.068264 | 1,030,682.64 | -5,313.63 | 0.91 | |
| | | Base | 103.599627 | 1,035,996.27 | 103.068264 | 1,030,682.64 | -5,313.63 | 0.91 | |
| 94974BGH7 | WELLS FARGO + COMPANY SR UNSECURED 02/25 3 | | | | | 3.000000 | 19 Feb 2025 | | |
| | 1,100,000.000 | Local | 105.664604 | 1,162,310.64 | 102.702081 | 1,129,722.89 | -32,587.75 | 1.00 | |
| | | Base | 105.664604 | 1,162,310.64 | 102.702081 | 1,129,722.89 | -32,587.75 | 1.00 | |
| 98389BAZ3 | XCEL ENERGY INC SR UNSECURED 10/23 0.5 | | | | | 0.500000 | 15 Oct 2023 | | |
| | 1,000,000.000 | Local | 99.526868 | 995,268.68 | 98.651819 | 986,518.19 | -8,750.49 | 0.87 | |
| | | Base | 99.526868 | 995,268.68 | 98.651819 | 986,518.19 | -8,750.49 | 0.87 | |
| US DOLLAR Total | | | | | | | | | |
| | 110,212,467.510 | Local | | 110,865,487.78 | | 110,268,345.87 | -597,141.91 | 97.14 | |
| Original Face: | 52,245,000.000 | Base | | 110,865,487.78 | | 110,268,345.87 | -597,141.91 | 97.14 | |
| FIXED INCOME Total | | | | | | | | | |
| | 110,212,467.510 | Base | | 110,865,487.78 | | 110,268,345.87 | -597,141.91 | 97.14 | |

& 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 EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|-------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Original Face: | | 52,245,000.000 | | | | | | |

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 112,624,028.540 | Base | 113,277,897.46 | | 112,680,473.06 | -597,424.40 | 100.00 |
| Original Face: | | 52,245,000.000 | | | | | | |

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

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 |
|-----|-----------------|-------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| | -19,985,500.000 | Local | 1.000000 | -19,985,500.00 | 1.000000 | -19,985,500.00 | 0.00 | 1.59 |
| | | Base | 1.000000 | -19,985,500.00 | 1.000000 | -19,985,500.00 | 0.00 | 1.59 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| | -19,985,500.000 | Local | -19,985,500.00 | | -19,985,500.00 | 0.00 | 1.59 |
| | | Base | -19,985,500.00 | | -19,985,500.00 | 0.00 | 1.59 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| | -19,985,500.000 | Base | -19,985,500.00 | | -19,985,500.00 | 0.00 | 1.59 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 138994009 | CANTOR FITZGERALD REPO REPO | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|-----------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 01 Feb 2022 5,000,000.00 | 0.00 | 0.40 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.40 |

| 138994009 | CANTOR FITZGERALD REPO REPO | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|-----------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 04 Feb 2022 5,000,000.00 | 0.00 | 0.40 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.40 |

| 138994009 | CANTOR FITZGERALD REPO REPO | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|-----------------------------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 07 Feb 2022 15,000,000.00 | 0.00 | 1.19 |
| | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 1.19 |

| 138994009 | CANTOR FITZGERALD REPO REPO | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|-----------------------------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 100.000000 | 11 Feb 2022 30,000,000.00 | 0.00 | 2.38 |
| | | Base | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 2.38 |

| 138994009 | CANTOR FITZGERALD REPO REPO | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|-----------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| | 8,000,000.000 | Local | 100.000000 | 8,000,000.00 | 100.000000 | 19 Apr 2022 8,000,000.00 | 0.00 | 0.63 |
| | | Base | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.63 |

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | | | | 0.000000 | 01 Feb 2022 | | | |
| | | 10,003,792.410 | Local | 100.000000 | 10,003,792.41 | 100.000000 | 10,003,792.41 | 0.00 | 0.79 |
| | | | Base | 100.000000 | 10,003,792.41 | 100.000000 | 10,003,792.41 | 0.00 | 0.79 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | | | | 0.000000 | 01 Feb 2022 | | | |
| | | 15,001,969.240 | Local | 100.000000 | 15,001,969.24 | 100.000000 | 15,001,969.24 | 0.00 | 1.19 |
| | | | Base | 100.000000 | 15,001,969.24 | 100.000000 | 15,001,969.24 | 0.00 | 1.19 |
| 912796G45 | TREASURY BILL 04/22 0.00000 | | | | 0.117500 | 21 Apr 2022 | | | |
| | | 40,000,000.000 | Local | 99.974215 | 39,989,686.11 | 99.974215 | 39,989,686.11 | 0.00 | 3.17 |
| | | | Base | 99.974215 | 39,989,686.11 | 99.974215 | 39,989,686.11 | 0.00 | 3.17 |
| 912796H44 | TREASURY BILL 05/22 0.00000 | | | | 0.160500 | 19 May 2022 | | | |
| | | 40,000,000.000 | Local | 99.952296 | 39,980,918.33 | 99.952296 | 39,980,918.33 | 0.00 | 3.17 |
| | | | Base | 99.952296 | 39,980,918.33 | 99.952296 | 39,980,918.33 | 0.00 | 3.17 |
| 912796K57 | TREASURY BILL 07/22 0.00000 | | | | 0.075000 | 14 Jul 2022 | | | |
| | | 35,000,000.000 | Local | 99.966042 | 34,988,114.58 | 99.966042 | 34,988,114.58 | 0.00 | 2.78 |
| | | | Base | 99.966042 | 34,988,114.58 | 99.966042 | 34,988,114.58 | 0.00 | 2.78 |
| 912796M71 | TREASURY BILL 09/22 0.00000 | | | | 0.068000 | 08 Sep 2022 | | | |
| | | 25,000,000.000 | Local | 99.958633 | 24,989,658.33 | 99.958633 | 24,989,658.33 | 0.00 | 1.98 |
| | | | Base | 99.958633 | 24,989,658.33 | 99.958633 | 24,989,658.33 | 0.00 | 1.98 |
| 912796N39 | TREASURY BILL 03/22 0.00000 | | | | 0.094100 | 31 Mar 2022 | | | |
| | | 25,000,000.000 | Local | 99.984839 | 24,996,209.86 | 99.984839 | 24,996,209.86 | 0.00 | 1.98 |
| | | | Base | 99.984839 | 24,996,209.86 | 99.984839 | 24,996,209.86 | 0.00 | 1.98 |
| 912796P37 | TREASURY BILL 04/22 0.00000 | | | | 0.175000 | 28 Apr 2022 | | | |
| | | 75,000,000.000 | Local | 99.956244 | 74,967,182.64 | 99.956244 | 74,967,182.64 | 0.00 | 5.95 |
| | | | Base | 99.956244 | 74,967,182.64 | 99.956244 | 74,967,182.64 | 0.00 | 5.95 |
| 912796R43 | TREASURY BILL 06/22 0.00000 | | | | 0.223700 | 23 Jun 2022 | | | |
| | | 40,000,000.000 | Local | 99.911763 | 39,964,705.11 | 99.911763 | 39,964,705.11 | 0.00 | 3.17 |
| | | | Base | 99.911763 | 39,964,705.11 | 99.911763 | 39,964,705.11 | 0.00 | 3.17 |
| 912796S42 | TREASURY BILL 07/22 0.00000 | | | | 0.427500 | 21 Jul 2022 | | | |
| | | 40,000,000.000 | Local | 99.798125 | 39,919,250.00 | 99.798125 | 39,919,250.00 | 0.00 | 3.17 |
| | | | Base | 99.798125 | 39,919,250.00 | 99.798125 | 39,919,250.00 | 0.00 | 3.17 |

& 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 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | | 0.150000 | 14 Apr 2022 | | |
| | 30,000,000.000 | Local | | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 2.38 |
| | | Base | | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 2.38 |
| 979QHR003 | SOUTH STREET REPO | | | | | 0.050000 | 01 Feb 2022 | | |
| | 312,055,494.490 | Local | | 100.000000 | 312,055,494.49 | 100.000000 | 312,055,494.49 | 0.00 | 24.76 |
| | | Base | | 100.000000 | 312,055,494.49 | 100.000000 | 312,055,494.49 | 0.00 | 24.76 |
| US DOLLAR Total | | | | | | | | | |
| | 750,061,256.140 | Local | | | 749,856,981.10 | | 749,856,981.10 | 0.00 | 59.49 |
| | | Base | | | 749,856,981.10 | | 749,856,981.10 | 0.00 | 59.49 |
| CASH EQUIVALENT Total | | | | | | | | | |
| | 750,061,256.140 | Base | | | 749,856,981.10 | | 749,856,981.10 | 0.00 | 59.49 |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | | Exchange Rate: | 1.000000 |
| 31307CLJ5 | FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | 3,665,629.610 | Local | | 100.881444 | 3,697,940.10 | 102.820076 | 3,769,003.15 | 71,063.05 | 0.30 |
| | Original Face: 20,540,000.000 | Base | | 100.881444 | 3,697,940.10 | 102.820076 | 3,769,003.15 | 71,063.05 | 0.30 |
| 3130AK5X0 | FEDERAL HOME LOAN BANK BONDS 09/22 VAR | | | | | 0.140000 | 15 Sep 2022 | | |
| | 10,000,000.000 | Local | | 100.000000 | 10,000,000.00 | 100.037315 | 10,003,731.50 | 3,731.50 | 0.79 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.037315 | 10,003,731.50 | 3,731.50 | 0.79 |
| 3130ALR63 | FEDERAL HOME LOAN BANK BONDS 04/26 1.05 | | | | | 1.050000 | 06 Apr 2026 | | |
| | 15,000,000.000 | Local | | 100.000000 | 15,000,000.00 | 98.171174 | 14,725,676.10 | -274,323.90 | 1.17 |
| | | Base | | 100.000000 | 15,000,000.00 | 98.171174 | 14,725,676.10 | -274,323.90 | 1.17 |
| 3130AMDU3 | FEDERAL HOME LOAN BANK BONDS 05/26 1 | | | | | 1.000000 | 20 May 2026 | | |
| | 20,000,000.000 | Local | | 100.000000 | 20,000,000.00 | 97.902682 | 19,580,536.40 | -419,463.60 | 1.55 |
| | | Base | | 100.000000 | 20,000,000.00 | 97.902682 | 19,580,536.40 | -419,463.60 | 1.55 |
| 3130AMMV1 | FEDERAL HOME LOAN BANK BONDS 06/24 0.4 | | | | | 0.400000 | 03 Jun 2024 | | |
| | 7,500,000.000 | Local | | 100.000000 | 7,500,000.00 | 98.416509 | 7,381,238.18 | -118,761.82 | 0.59 |
| | | Base | | 100.000000 | 7,500,000.00 | 98.416509 | 7,381,238.18 | -118,761.82 | 0.59 |

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3130ANC73 | FEDERAL HOME LOAN BANK BONDS 07/24 0.55 | | | | | 0.550000 | 26 Jul 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.576850 | 9,857,685.00 | -142,315.00 | 0.78 | |
| | | Base | 100.000000 | 10,000,000.00 | 98.576850 | 9,857,685.00 | -142,315.00 | 0.78 | |
| 3130AP2X2 | FEDERAL HOME LOAN BANK BONDS 12/25 0.8 | | | | | 0.800000 | 30 Dec 2025 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 97.571016 | 6,829,971.12 | -170,028.88 | 0.54 | |
| | | Base | 100.000000 | 7,000,000.00 | 97.571016 | 6,829,971.12 | -170,028.88 | 0.54 | |
| 3130AP6V2 | FEDERAL HOME LOAN BANK BONDS 09/26 1.05 | | | | | 1.050000 | 30 Sep 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 97.719518 | 2,931,585.54 | -68,414.46 | 0.23 | |
| | | Base | 100.000000 | 3,000,000.00 | 97.719518 | 2,931,585.54 | -68,414.46 | 0.23 | |
| 3130APQQ1 | FEDERAL HOME LOAN BANK BONDS 05/24 0.8 | | | | | 0.800000 | 15 May 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.172925 | 9,917,292.50 | -82,707.50 | 0.79 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.172925 | 9,917,292.50 | -82,707.50 | 0.79 | |
| 3130APTA3 | FEDERAL HOME LOAN BANK BONDS 05/24 0.645 | | | | | 0.645000 | 24 May 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.869120 | 9,886,912.00 | -113,088.00 | 0.78 | |
| | | Base | 100.000000 | 10,000,000.00 | 98.869120 | 9,886,912.00 | -113,088.00 | 0.78 | |
| 3130APZ73 | FEDERAL HOME LOAN BANK BONDS 12/23 0.7 | | | | | 0.700000 | 14 Dec 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.451917 | 9,945,191.70 | -54,808.30 | 0.79 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.451917 | 9,945,191.70 | -54,808.30 | 0.79 | |
| 3130AQ4P5 | FEDERAL HOME LOAN BANK BONDS 12/24 1.07 | | | | | 1.070000 | 23 Dec 2024 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 98.765268 | 14,814,790.20 | -185,209.80 | 1.18 | |
| | | Base | 100.000000 | 15,000,000.00 | 98.765268 | 14,814,790.20 | -185,209.80 | 1.18 | |
| 3130AQCP6 | FEDERAL HOME LOAN BANK BONDS 06/25 1.2 | | | | | 1.200000 | 30 Jun 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.298980 | 4,964,949.00 | -35,051.00 | 0.39 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.298980 | 4,964,949.00 | -35,051.00 | 0.39 | |
| 3130AQD59 | FEDERAL HOME LOAN BANK BONDS 09/24 1 | | | | | 1.000000 | 30 Sep 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.360433 | 4,968,021.65 | -31,978.35 | 0.39 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.360433 | 4,968,021.65 | -31,978.35 | 0.39 | |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2042 | | |
| | 5,597,867.780 | Local | 104.307130 | 5,838,975.24 | 106.445546 | 5,958,680.92 | 119,705.68 | 0.47 | |
| | Original Face: 24,487,993.000 | Base | 104.307130 | 5,838,975.24 | 106.445546 | 5,958,680.92 | 119,705.68 | 0.47 | |

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | 3.500000 | 01 Jun 2042 | | | |
| | | 1,691,489.400 | Local | 104.228796 | 1,763,019.04 | 106.411184 | 1,799,933.90 | 36,914.86 | 0.14 |
| Original Face: | | 10,000,000.000 | Base | 104.228796 | 1,763,019.04 | 106.411184 | 1,799,933.90 | 36,914.86 | 0.14 |
| 313313NL8 | FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/21 0.00000 | | | | | 26 Oct 2021 | | | |
| | | 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 |
| 3133EL2B9 | FEDERAL FARM CREDIT BANK BONDS 07/22 VAR | | | | 0.195000 | 28 Jul 2022 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.066463 | 5,003,323.15 | 3,323.15 | 0.40 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.066463 | 5,003,323.15 | 3,323.15 | 0.40 |
| 3133ELK37 | FEDERAL FARM CREDIT BANK BONDS 06/25 0.78 | | | | 0.780000 | 16 Jun 2025 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 97.160582 | 9,716,058.20 | -283,941.80 | 0.77 |
| | | | Base | 100.000000 | 10,000,000.00 | 97.160582 | 9,716,058.20 | -283,941.80 | 0.77 |
| 3133ELQ56 | FEDERAL FARM CREDIT BANK BONDS 07/24 0.57 | | | | 0.570000 | 02 Jul 2024 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.343299 | 9,834,329.90 | -165,670.10 | 0.78 |
| | | | Base | 100.000000 | 10,000,000.00 | 98.343299 | 9,834,329.90 | -165,670.10 | 0.78 |
| 3133ELZ80 | FEDERAL FARM CREDIT BANK BONDS 07/25 0.58 | | | | 0.580000 | 29 Jul 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.833006 | 4,841,650.30 | -158,349.70 | 0.38 |
| | | | Base | 100.000000 | 5,000,000.00 | 96.833006 | 4,841,650.30 | -158,349.70 | 0.38 |
| 3133EMGX4 | FEDERAL FARM CREDIT BANK UNSECURED 11/22 0.125 | | | | 0.125000 | 23 Nov 2022 | | | |
| | | 3,451,000.000 | Local | 99.815140 | 3,444,620.47 | 99.526166 | 3,434,647.99 | -9,972.48 | 0.27 |
| | | | Base | 99.815140 | 3,444,620.47 | 99.526166 | 3,434,647.99 | -9,972.48 | 0.27 |
| 3133EMPZ9 | FEDERAL FARM CREDIT BANK BONDS 02/23 VAR | | | | 0.105000 | 09 Feb 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.015580 | 5,000,779.00 | 779.00 | 0.40 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.015580 | 5,000,779.00 | 779.00 | 0.40 |
| 3133EMZB1 | FEDERAL FARM CREDIT BANK BONDS 05/26 0.96 | | | | 0.960000 | 13 May 2026 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.779788 | 4,888,989.40 | -111,010.60 | 0.39 |
| | | | Base | 100.000000 | 5,000,000.00 | 97.779788 | 4,888,989.40 | -111,010.60 | 0.39 |
| 3133EMZZ8 | FEDERAL FARM CREDIT BANK BONDS 11/22 0.09 | | | | 0.090000 | 18 Nov 2022 | | | |
| | | 40,000,000.000 | Local | 100.000000 | 40,000,000.00 | 99.375661 | 39,750,264.40 | -249,735.60 | 3.15 |
| | | | Base | 100.000000 | 40,000,000.00 | 99.375661 | 39,750,264.40 | -249,735.60 | 3.15 |

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3133ENAH3 | FEDERAL FARM CREDIT BANK BONDS 01/23 0.12 | | | | 0.120000 | 12 Jan 2023 | | | |
| | | 10,000,000.000 | Local | 99.984616 | 9,998,461.56 | 99.439782 | 9,943,978.20 | -54,483.36 | 0.79 |
| | | | Base | 99.984616 | 9,998,461.56 | 99.439782 | 9,943,978.20 | -54,483.36 | 0.79 |
| 3133ENDP2 | FEDERAL FARM CREDIT BANK BONDS 11/23 VAR | | | | 0.100000 | 09 Nov 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000245 | 5,000,012.25 | 12.25 | 0.40 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000245 | 5,000,012.25 | 12.25 | 0.40 |
| 3133ENEK2 | FEDERAL FARM CREDIT BANK BONDS 08/23 VAR | | | | 0.100000 | 22 Aug 2023 | | | |
| | | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.000004 | 7,000,000.28 | 0.28 | 0.56 |
| | | | Base | 100.000000 | 7,000,000.00 | 100.000004 | 7,000,000.28 | 0.28 | 0.56 |
| 3134GWSR8 | FREDDIE MAC NOTES 09/24 0.44 | | | | 0.440000 | 24 Sep 2024 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 97.464092 | 9,746,409.20 | -253,590.80 | 0.77 |
| | | | Base | 100.000000 | 10,000,000.00 | 97.464092 | 9,746,409.20 | -253,590.80 | 0.77 |
| 3136A8PR5 | FANNIE MAE FNR 2012 100 TA | | | | 1.750000 | 25 Apr 2042 | | | |
| | | 1,928,405.290 | Local | 99.786838 | 1,924,294.67 | 99.245870 | 1,913,862.61 | -10,432.06 | 0.15 |
| | | Original Face: 11,452,445.000 | Base | 99.786838 | 1,924,294.67 | 99.245870 | 1,913,862.61 | -10,432.06 | 0.15 |
| 3136ACHX2 | FANNIE MAE FNR 2013 17 WB | | | | 1.750000 | 25 Aug 2042 | | | |
| | | 2,261,014.450 | Local | 100.263127 | 2,266,963.80 | 98.902170 | 2,236,192.36 | -30,771.44 | 0.18 |
| | | Original Face: 11,058,708.000 | Base | 100.263127 | 2,266,963.80 | 98.902170 | 2,236,192.36 | -30,771.44 | 0.18 |
| 3136G4YH0 | FANNIE MAE NOTES 07/25 0.7 | | | | 0.700000 | 14 Jul 2025 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.351918 | 4,867,595.90 | -132,404.10 | 0.39 |
| | | | Base | 100.000000 | 5,000,000.00 | 97.351918 | 4,867,595.90 | -132,404.10 | 0.39 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | 2.000000 | 15 Jul 2041 | | | |
| | | 876,343.100 | Local | 99.979489 | 876,163.35 | 100.778360 | 883,164.20 | 7,000.85 | 0.07 |
| | | Original Face: 10,000,000.000 | Base | 99.979489 | 876,163.35 | 100.778360 | 883,164.20 | 7,000.85 | 0.07 |
| 3137AQT6 | FREDDIE MAC FHR 4048 CA | | | | 2.000000 | 15 Sep 2041 | | | |
| | | 885,104.170 | Local | 100.672233 | 891,054.13 | 100.505960 | 889,582.44 | -1,471.69 | 0.07 |
| | | Original Face: 12,022,600.000 | Base | 100.672233 | 891,054.13 | 100.505960 | 889,582.44 | -1,471.69 | 0.07 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | 2.000000 | 15 Feb 2041 | | | |
| | | 653,867.060 | Local | 100.332794 | 656,043.09 | 100.455260 | 656,843.86 | 800.77 | 0.05 |
| | | Original Face: 15,363,692.000 | Base | 100.332794 | 656,043.09 | 100.455260 | 656,843.86 | 800.77 | 0.05 |

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ST OF AZ POOL 4 ST AGCY GOV.

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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 |
| 3137ARV78 | FREDDIE MAC FHR 4079 AH | | | | | 2.000000 | 15 Jul 2027 | | |
| | 2,705,006.400 | Local | 101.008042 | 2,732,274.00 | 101.152390 | 2,736,178.62 | 3,904.62 | 0.22 | |
| Original Face: | 24,000,000.000 | Base | 101.008042 | 2,732,274.00 | 101.152390 | 2,736,178.62 | 3,904.62 | 0.22 | |
| 3137AW3Y9 | FREDDIE MAC FHR 4137 GA | | | | | 2.000000 | 15 Feb 2042 | | |
| | 660,213.240 | Local | 101.508414 | 670,171.99 | 100.390550 | 662,791.70 | -7,380.29 | 0.05 | |
| Original Face: | 9,815,000.000 | Base | 101.508414 | 670,171.99 | 100.390550 | 662,791.70 | -7,380.29 | 0.05 | |
| 3137GACU9 | FREDDIE MAC FHR 3721 DB | | | | | 3.000000 | 15 Sep 2030 | | |
| | 494,633.200 | Local | 101.401087 | 501,563.44 | 101.684490 | 502,965.25 | 1,401.81 | 0.04 | |
| Original Face: | 10,000,000.000 | Base | 101.401087 | 501,563.44 | 101.684490 | 502,965.25 | 1,401.81 | 0.04 | |
| 313921FR4 | FANNIE MAE FNR 2001 56 KZ | | | | | 6.500000 | 25 Oct 2031 | | |
| | 624,297.890 | Local | 107.568916 | 671,550.47 | 110.438890 | 689,467.66 | 17,917.19 | 0.05 | |
| Original Face: | 12,777,000.000 | Base | 107.568916 | 671,550.47 | 110.438890 | 689,467.66 | 17,917.19 | 0.05 | |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | 244,819.100 | Local | 105.468613 | 258,207.31 | 112.615140 | 275,703.37 | 17,496.06 | 0.02 | |
| Original Face: | 10,000,000.000 | Base | 105.468613 | 258,207.31 | 112.615140 | 275,703.37 | 17,496.06 | 0.02 | |
| 31397UG52 | FANNIE MAE FNR 2011 64 DB | | | | | 4.000000 | 25 Jul 2041 | | |
| | 191,626.750 | Local | 103.819973 | 198,946.84 | 107.198530 | 205,421.06 | 6,474.22 | 0.02 | |
| Original Face: | 5,000,000.000 | Base | 103.819973 | 198,946.84 | 107.198530 | 205,421.06 | 6,474.22 | 0.02 | |
| 31398CD47 | FREDDIE MAC FHR 3527 DA | | | | | 4.000000 | 15 Apr 2029 | | |
| | 80,772.160 | Local | 102.074551 | 82,447.82 | 101.506480 | 81,988.98 | -458.84 | 0.01 | |
| Original Face: | 16,000,000.000 | Base | 102.074551 | 82,447.82 | 101.506480 | 81,988.98 | -458.84 | 0.01 | |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | 112,268.550 | Local | 104.573436 | 117,403.08 | 105.372300 | 118,299.95 | 896.87 | 0.01 | |
| Original Face: | 5,000,000.000 | Base | 104.573436 | 117,403.08 | 105.372300 | 118,299.95 | 896.87 | 0.01 | |
| 31422B3R9 | FARMER MAC NOTES 08/22 VAR | | | | | 0.120000 | 25 Aug 2022 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.017692 | 20,003,538.40 | 3,538.40 | 1.59 | |
| | | Base | 100.000000 | 20,000,000.00 | 100.017692 | 20,003,538.40 | 3,538.40 | 1.59 | |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 1.875000 | 20 Apr 2042 | | |
| | 414,428.920 | Local | 102.501051 | 424,794.00 | 103.792678 | 430,146.87 | 5,352.87 | 0.03 | |
| Original Face: | 9,875,825.000 | Base | 102.501051 | 424,794.00 | 103.792678 | 430,146.87 | 5,352.87 | 0.03 | |

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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 |
| 3617HPQB3 | GNMA II POOL BJ2250 G2 11/33 FIXED 3.5 | | | | | | 3.500000 | 20 Nov 2033 | | |
| | 297,971.600 | Local | | 99.950878 | 297,825.23 | 103.827720 | | 309,377.12 | 11,551.89 | 0.02 |
| Original Face: | 5,000,000.000 | Base | | 99.950878 | 297,825.23 | 103.827720 | | 309,377.12 | 11,551.89 | 0.02 |
| 38375GZ53 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA | | | | | | 2.000000 | 20 Aug 2041 | | |
| | 1,351,543.600 | Local | | 100.905302 | 1,363,779.15 | 100.503200 | | 1,358,344.57 | -5,434.58 | 0.11 |
| Original Face: | 10,000,000.000 | Base | | 100.905302 | 1,363,779.15 | 100.503200 | | 1,358,344.57 | -5,434.58 | 0.11 |
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | | | 2.000000 | 20 Dec 2063 | | |
| | 27,054.220 | Local | | 99.700490 | 26,973.19 | 100.360430 | | 27,151.73 | 178.54 | 0.00 |
| Original Face: | 2,000,000.000 | Base | | 99.700490 | 26,973.19 | 100.360430 | | 27,151.73 | 178.54 | 0.00 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | | 1.619870 | 16 Jun 2053 | | |
| | 2,006,938.000 | Local | | 95.704358 | 1,920,727.13 | 99.160400 | | 1,990,087.75 | 69,360.62 | 0.16 |
| Original Face: | 10,000,000.000 | Base | | 95.704358 | 1,920,727.13 | 99.160400 | | 1,990,087.75 | 69,360.62 | 0.16 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | | 1.900000 | 16 Sep 2053 | | |
| | 3,846,858.800 | Local | | 94.754542 | 3,645,073.42 | 98.412060 | | 3,785,772.99 | 140,699.57 | 0.30 |
| Original Face: | 10,000,000.000 | Base | | 94.754542 | 3,645,073.42 | 98.412060 | | 3,785,772.99 | 140,699.57 | 0.30 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | | 2.600000 | 16 Dec 2056 | | |
| | 1,718,756.950 | Local | | 97.842724 | 1,681,678.62 | 100.341560 | | 1,724,627.54 | 42,948.92 | 0.14 |
| Original Face: | 5,000,000.000 | Base | | 97.842724 | 1,681,678.62 | 100.341560 | | 1,724,627.54 | 42,948.92 | 0.14 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | | 2.750000 | 20 Dec 2045 | | |
| | 744,004.400 | Local | | 100.765567 | 749,700.25 | 101.498520 | | 755,153.45 | 5,453.20 | 0.06 |
| Original Face: | 10,000,000.000 | Base | | 100.765567 | 749,700.25 | 101.498520 | | 755,153.45 | 5,453.20 | 0.06 |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | | | 2.500000 | 20 Dec 2045 | | |
| | 707,167.700 | Local | | 100.211190 | 708,661.17 | 100.707370 | | 712,169.99 | 3,508.82 | 0.06 |
| Original Face: | 10,000,000.000 | Base | | 100.211190 | 708,661.17 | 100.707370 | | 712,169.99 | 3,508.82 | 0.06 |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | | | 2.000000 | 16 Aug 2056 | | |
| | 1,785,177.320 | Local | | 96.056973 | 1,714,787.30 | 98.861980 | | 1,764,861.65 | 50,074.35 | 0.14 |
| Original Face: | 4,000,000.000 | Base | | 96.056973 | 1,714,787.30 | 98.861980 | | 1,764,861.65 | 50,074.35 | 0.14 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | | 2.050000 | 16 Aug 2057 | | |
| | 2,489,848.650 | Local | | 96.574871 | 2,404,568.13 | 99.128840 | | 2,468,158.08 | 63,589.95 | 0.20 |
| Original Face: | 5,000,000.000 | Base | | 96.574871 | 2,404,568.13 | 99.128840 | | 2,468,158.08 | 63,589.95 | 0.20 |

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| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | | 2.250000 | 20 Oct 2046 | | |
| | 528,749.200 | Local | 99.907109 | 528,258.04 | 100.760430 | 532,769.97 | 4,511.93 | 0.04 | |
| Original Face: | 10,000,000.000 | Base | 99.907109 | 528,258.04 | 100.760430 | 532,769.97 | 4,511.93 | 0.04 | |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | | 3.000000 | 20 Mar 2069 | | |
| | 1,266,612.950 | Local | 100.066308 | 1,267,452.82 | 100.311410 | 1,270,557.31 | 3,104.49 | 0.10 | |
| Original Face: | 5,000,000.000 | Base | 100.066308 | 1,267,452.82 | 100.311410 | 1,270,557.31 | 3,104.49 | 0.10 | |
| 38380VL90 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB | | | | | 3.000000 | 20 May 2045 | | |
| | 2,717,816.700 | Local | 99.640181 | 2,708,037.48 | 103.106990 | 2,802,258.99 | 94,221.51 | 0.22 | |
| Original Face: | 5,000,000.000 | Base | 99.640181 | 2,708,037.48 | 103.106990 | 2,802,258.99 | 94,221.51 | 0.22 | |
| 38381TVS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD | | | | | 3.000000 | 20 Apr 2049 | | |
| | 703,858.950 | Local | 99.875741 | 702,984.34 | 102.499170 | 721,449.58 | 18,465.24 | 0.06 | |
| Original Face: | 10,000,000.000 | Base | 99.875741 | 702,984.34 | 102.499170 | 721,449.58 | 18,465.24 | 0.06 | |
| 6903536G7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000 | | | | | | 16 Aug 2024 | | |
| | 5,000,000.000 | Local | 111.802790 | 5,590,139.50 | 109.291470 | 5,464,573.50 | -125,566.00 | 0.43 | |
| | | Base | 111.802790 | 5,590,139.50 | 109.291470 | 5,464,573.50 | -125,566.00 | 0.43 | |
| 880591EN8 | TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875 | | | | | 1.875000 | 15 Aug 2022 | | |
| | 1,730,000.000 | Local | 100.109771 | 1,731,899.04 | 100.646594 | 1,741,186.08 | 9,287.04 | 0.14 | |
| | | Base | 100.109771 | 1,731,899.04 | 100.646594 | 1,741,186.08 | 9,287.04 | 0.14 | |
| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | | | | | 2.875000 | 15 Sep 2024 | | |
| | 10,000,000.000 | Local | 106.475754 | 10,647,575.35 | 103.789492 | 10,378,949.20 | -268,626.15 | 0.82 | |
| | | Base | 106.475754 | 10,647,575.35 | 103.789492 | 10,378,949.20 | -268,626.15 | 0.82 | |
| 880591EW8 | TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75 | | | | | 0.750000 | 15 May 2025 | | |
| | 20,000,000.000 | Local | 99.865154 | 19,973,030.73 | 97.664744 | 19,532,948.80 | -440,081.93 | 1.55 | |
| | | Base | 99.865154 | 19,973,030.73 | 97.664744 | 19,532,948.80 | -440,081.93 | 1.55 | |
| 912796ZC6 | CASH MGMT BILL 11/21 0.00000 | | | | | | 01 Nov 2021 | | |
| | 0.000 | Local | 0.000000 | -0.12 | 0.000000 | 0.00 | 0.12 | 0.00 | |
| | | Base | 0.000000 | -0.12 | 0.000000 | 0.00 | 0.12 | 0.00 | |
| 9128282W9 | US TREASURY N/B 09/22 1.875 | | | | | 1.875000 | 30 Sep 2022 | | |
| | 40,000,000.000 | Local | 101.153140 | 40,461,256.11 | 100.867188 | 40,346,875.20 | -114,380.91 | 3.20 | |
| | | Base | 101.153140 | 40,461,256.11 | 100.867188 | 40,346,875.20 | -114,380.91 | 3.20 | |

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|---------------------------|-----------------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| 912828YF1 | US TREASURY N/B 09/22 1.5 | 20,000,000.000 | Local | 100.848773 | 20,169,754.67 | 1.500000 | 15 Sep 2022 | | |
| | | | Base | 100.848773 | 20,169,754.67 | 100.609375 | 20,121,875.00 | -47,879.67 | 1.60 |
| 912828Z60 | US TREASURY N/B 01/22 1.375 | 20,000,000.000 | Local | 100.000000 | 19,999,999.99 | 1.375000 | 31 Jan 2022 | | |
| | | | Base | 100.000000 | 19,999,999.99 | 100.000000 | 20,000,000.00 | 0.01 | 1.59 |
| 912828ZX1 | US TREASURY N/B 06/22 0.125 | 20,000,000.000 | Local | 99.992063 | 19,998,412.64 | 0.125000 | 30 Jun 2022 | | |
| | | | Base | 99.992063 | 19,998,412.64 | 99.886719 | 19,977,343.80 | -21,068.84 | 1.58 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | 10,000,000.000 | Local | 98.836221 | 9,883,622.11 | 0.500000 | 28 Feb 2026 | | |
| | | | Base | 98.836221 | 9,883,622.11 | 95.832031 | 9,583,203.10 | -300,419.01 | 0.76 |
| 91282CCK5 | US TREASURY N/B 06/23 0.125 | 35,000,000.000 | Local | 99.860616 | 34,951,215.60 | 0.125000 | 30 Jun 2023 | | |
| | | | Base | 99.860616 | 34,951,215.60 | 98.804688 | 34,581,640.80 | -369,574.80 | 2.74 |
| US DOLLAR Total | | 492,961,146.110 | Local | | 494,642,306.22 | | 490,600,720.56 | -4,041,585.66 | 38.92 |
| | Original Face: | 318,393,263.000 | Base | | 494,642,306.22 | | 490,600,720.56 | -4,041,585.66 | 38.92 |
| FIXED INCOME Total | | 492,961,146.110 | Base | | 494,642,306.22 | | 490,600,720.56 | -4,041,585.66 | 38.92 |
| | Original Face: | 318,393,263.000 | | | | | | | |

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 1,223,036,902.250 | Base | 1,224,513,787.32 | | 1,220,472,201.66 | -4,041,585.66 | 100.00 |
| Original Face: | | 318,393,263.000 | | | | | | |

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|------------------------|--------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| CASH | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | |
| | | -0.020 | Local | 1.000000 | -0.02 | 1.000000 | -0.02 | 0.00 |
| | | | Base | 1.000000 | -0.02 | 1.000000 | -0.02 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| | | -0.020 | Local | | -0.02 | | -0.02 | 0.00 |
| | | | Base | | -0.02 | | -0.02 | 0.00 |
| CASH Total | | | | | | | | |
| | | -0.020 | Base | | -0.02 | | -0.02 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 02079QBE3 | ALPHABET INC | | | | 0.070000 | 14 Feb 2022 | | |
| | 15,000,000.000 | Local | 99.997472 | 14,999,620.83 | 99.997472 | 14,999,620.83 | 0.00 | 0.65 |
| | | Base | 99.997472 | 14,999,620.83 | 99.997472 | 14,999,620.83 | 0.00 | 0.65 |
| 02079QBR4 | ALPHABET INC | | | | 0.080000 | 25 Feb 2022 | | |
| | 10,000,000.000 | Local | 99.994667 | 9,999,466.67 | 99.994667 | 9,999,466.67 | 0.00 | 0.44 |
| | | Base | 99.994667 | 9,999,466.67 | 99.994667 | 9,999,466.67 | 0.00 | 0.44 |
| 02079QCX0 | ALPHABET INC | | | | 0.140000 | 31 Mar 2022 | | |
| | 25,000,000.000 | Local | 99.977444 | 24,994,361.11 | 99.977444 | 24,994,361.11 | 0.00 | 1.09 |
| | | Base | 99.977444 | 24,994,361.11 | 99.977444 | 24,994,361.11 | 0.00 | 1.09 |
| 0347M3CX0 | ANGLESEA FDG PLC + ANG | | | | 0.200000 | 31 Mar 2022 | | |
| | 25,000,000.000 | Local | 99.967778 | 24,991,944.44 | 99.967778 | 24,991,944.44 | 0.00 | 1.09 |
| | | Base | 99.967778 | 24,991,944.44 | 99.967778 | 24,991,944.44 | 0.00 | 1.09 |
| 0347M3D50 | ANGLESEA FDG PLC + ANG | | | | 0.210000 | 05 Apr 2022 | | |
| | 25,000,000.000 | Local | 99.963250 | 24,990,812.50 | 99.963250 | 24,990,812.50 | 0.00 | 1.09 |
| | | Base | 99.963250 | 24,990,812.50 | 99.963250 | 24,990,812.50 | 0.00 | 1.09 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|----------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 04821UBA9 | ATLANTIC ASSET SECUR | 20,000,000.000 | Local | 99.996500 | 19,999,300.00 | 99.996500 | 19,999,300.00 | 0.00 | 0.87 |
| | | | Base | 99.996500 | 19,999,300.00 | 99.996500 | 19,999,300.00 | 0.00 | 0.87 |
| 04821UC34 | ATLANTIC ASSET SECUR | 15,000,000.000 | Local | 99.987500 | 14,998,125.00 | 99.987500 | 14,998,125.00 | 0.00 | 0.65 |
| | | | Base | 99.987500 | 14,998,125.00 | 99.987500 | 14,998,125.00 | 0.00 | 0.65 |
| 04821UC75 | ATLANTIC ASSET SECUR | 5,000,000.000 | Local | 99.980167 | 4,999,008.33 | 99.980167 | 4,999,008.33 | 0.00 | 0.22 |
| | | | Base | 99.980167 | 4,999,008.33 | 99.980167 | 4,999,008.33 | 0.00 | 0.22 |
| 04821UD82 | ATLANTIC ASSET SECUR | 15,000,000.000 | Local | 99.963333 | 14,994,500.00 | 99.963333 | 14,994,500.00 | 0.00 | 0.65 |
| | | | Base | 99.963333 | 14,994,500.00 | 99.963333 | 14,994,500.00 | 0.00 | 0.65 |
| 05253CC12 | AUST + NEW ZEA | 10,000,000.000 | Local | 99.984444 | 9,998,444.44 | 99.984444 | 9,998,444.44 | 0.00 | 0.44 |
| | | | Base | 99.984444 | 9,998,444.44 | 99.984444 | 9,998,444.44 | 0.00 | 0.44 |
| 05253CCW4 | AUST + NEW ZEA | 15,000,000.000 | Local | 99.979417 | 14,996,912.50 | 99.979417 | 14,996,912.50 | 0.00 | 0.65 |
| | | | Base | 99.979417 | 14,996,912.50 | 99.979417 | 14,996,912.50 | 0.00 | 0.65 |
| 05253CET9 | AUST + NEW ZEA | 15,000,000.000 | Local | 99.877014 | 14,981,552.09 | 99.877014 | 14,981,552.09 | 0.00 | 0.65 |
| | | | Base | 99.877014 | 14,981,552.09 | 99.877014 | 14,981,552.09 | 0.00 | 0.65 |
| 06367CFG7 | BANK OF MONTREAL | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.65 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.65 |
| 06367CJQ1 | BANK OF MONTREAL | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.44 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.44 |
| 06367KD71 | BANK OF MONTREAL | 25,000,000.000 | Local | 99.960278 | 24,990,069.44 | 99.960278 | 24,990,069.44 | 0.00 | 1.09 |
| | | | Base | 99.960278 | 24,990,069.44 | 99.960278 | 24,990,069.44 | 0.00 | 1.09 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 06417MPH2 | BANK OF NOVA SCOTIA | 10,000,000.000 | Local | 100.002754 | 10,000,275.35 | 100.002754 | 10,000,275.35 | 0.00 | 0.44 |
| | | | Base | 100.002754 | 10,000,275.35 | 100.002754 | 10,000,275.35 | 0.00 | 0.44 |
| 06417MQC2 | BANK OF NOVA SCOTIA | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.44 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.44 |
| 06417MTD7 | BANK OF NOVA SCOTIA | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.65 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.65 |
| 06417MTQ8 | BANK OF NOVA SCOTIA | 15,000,000.000 | Local | 99.996502 | 14,999,475.26 | 99.996502 | 14,999,475.26 | 0.00 | 0.65 |
| | | | Base | 99.996502 | 14,999,475.26 | 99.996502 | 14,999,475.26 | 0.00 | 0.65 |
| 06742XWN3 | BARCLAYS BK PLC | 10,000,000.000 | Local | 99.945056 | 9,994,505.55 | 99.945056 | 9,994,505.55 | 0.00 | 0.44 |
| | | | Base | 99.945056 | 9,994,505.55 | 99.945056 | 9,994,505.55 | 0.00 | 0.44 |
| 06742XXV4 | BARCLAYS BK PLC | 15,000,000.000 | Local | 99.903556 | 14,985,533.34 | 99.903556 | 14,985,533.34 | 0.00 | 0.65 |
| | | | Base | 99.903556 | 14,985,533.34 | 99.903556 | 14,985,533.34 | 0.00 | 0.65 |
| 06742XZM2 | BARCLAYS BK PLC | 25,000,000.000 | Local | 99.958000 | 24,989,500.00 | 99.958000 | 24,989,500.00 | 0.00 | 1.09 |
| | | | Base | 99.958000 | 24,989,500.00 | 99.958000 | 24,989,500.00 | 0.00 | 1.09 |
| 07010KB31 | BASIN ELEC PWR COOP | 15,000,000.000 | Local | 99.999167 | 14,999,875.00 | 99.999167 | 14,999,875.00 | 0.00 | 0.65 |
| | | | Base | 99.999167 | 14,999,875.00 | 99.999167 | 14,999,875.00 | 0.00 | 0.65 |
| 07010KBF4 | BASIN ELEC PWR COOP | 7,200,000.000 | Local | 99.991833 | 7,199,412.00 | 99.991833 | 7,199,412.00 | 0.00 | 0.31 |
| | | | Base | 99.991833 | 7,199,412.00 | 99.991833 | 7,199,412.00 | 0.00 | 0.31 |
| 07010KC30 | BASIN ELEC PWR COOP | 15,000,000.000 | Local | 99.985000 | 14,997,750.00 | 99.985000 | 14,997,750.00 | 0.00 | 0.65 |
| | | | Base | 99.985000 | 14,997,750.00 | 99.985000 | 14,997,750.00 | 0.00 | 0.65 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 07644BBA9 | BEDFORD ROW FDG CORP | 25,000,000.000 | Local | 99.997000 | 24,999,250.00 | 99.997000 | 24,999,250.00 | 0.00 | 1.09 |
| | | | Base | 99.997000 | 24,999,250.00 | 99.997000 | 24,999,250.00 | 0.00 | 1.09 |
| 07644BCM2 | BEDFORD ROW FDG CORP | 10,000,000.000 | Local | 99.981333 | 9,998,133.33 | 99.981333 | 9,998,133.33 | 0.00 | 0.44 |
| | | | Base | 99.981333 | 9,998,133.33 | 99.981333 | 9,998,133.33 | 0.00 | 0.44 |
| 07644BFF4 | BEDFORD ROW FDG CORP | 15,000,000.000 | Local | 99.899500 | 14,984,925.00 | 99.899500 | 14,984,925.00 | 0.00 | 0.65 |
| | | | Base | 99.899500 | 14,984,925.00 | 99.899500 | 14,984,925.00 | 0.00 | 0.65 |
| 08465SBA6 | BERKSHIRE HATHAWAY ENE | 15,000,000.000 | Local | 99.996250 | 14,999,437.50 | 99.996250 | 14,999,437.50 | 0.00 | 0.65 |
| | | | Base | 99.996250 | 14,999,437.50 | 99.996250 | 14,999,437.50 | 0.00 | 0.65 |
| 13606CSH8 | CANADIAN IMPERIAL BK | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.44 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.44 |
| 13738KC88 | CAN AST + CAN LTD JT | 20,000,000.000 | Local | 99.979583 | 19,995,916.67 | 99.979583 | 19,995,916.67 | 0.00 | 0.87 |
| | | | Base | 99.979583 | 19,995,916.67 | 99.979583 | 19,995,916.67 | 0.00 | 0.87 |
| 13738KCM7 | CAN AST + CAN LTD JT | 20,000,000.000 | Local | 99.980000 | 19,996,000.00 | 99.980000 | 19,996,000.00 | 0.00 | 0.87 |
| | | | Base | 99.980000 | 19,996,000.00 | 99.980000 | 19,996,000.00 | 0.00 | 0.87 |
| 13738KD87 | CAN AST + CAN LTD JT | 5,000,000.000 | Local | 99.956000 | 4,997,800.00 | 99.956000 | 4,997,800.00 | 0.00 | 0.22 |
| | | | Base | 99.956000 | 4,997,800.00 | 99.956000 | 4,997,800.00 | 0.00 | 0.22 |
| 15060YC73 | CEDAR SPRING CPTL CO | 25,000,000.000 | Local | 99.980167 | 24,995,041.67 | 99.980167 | 24,995,041.67 | 0.00 | 1.09 |
| | | | Base | 99.980167 | 24,995,041.67 | 99.980167 | 24,995,041.67 | 0.00 | 1.09 |
| 15060YCJ7 | CEDAR SPRING CPTL CO | 25,000,000.000 | Local | 99.972500 | 24,993,125.00 | 99.972500 | 24,993,125.00 | 0.00 | 1.09 |
| | | | Base | 99.972500 | 24,993,125.00 | 99.972500 | 24,993,125.00 | 0.00 | 1.09 |

& 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 5 LGIP

STATE OF ARIZONA

FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|----------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 15963UBP0 | CHARIOT FNDG LLC | 25,000,000.000 | Local | 99.989611 | 24,997,402.78 | 99.989611 | 24,997,402.78 | 0.00 | 1.09 |
| | | | Base | 99.989611 | 24,997,402.78 | 99.989611 | 24,997,402.78 | 0.00 | 1.09 |
| 15963UCG9 | CHARIOT FNDG LLC | 13,000,000.000 | Local | 99.974917 | 12,996,739.16 | 99.974917 | 12,996,739.16 | 0.00 | 0.57 |
| | | | Base | 99.974917 | 12,996,739.16 | 99.974917 | 12,996,739.16 | 0.00 | 0.57 |
| 19121BH10 | COCA COLA COMPANY | 15,000,000.000 | Local | 99.939667 | 14,990,950.00 | 99.939667 | 14,990,950.00 | 0.00 | 0.65 |
| | | | Base | 99.939667 | 14,990,950.00 | 99.939667 | 14,990,950.00 | 0.00 | 0.65 |
| 2063C1B74 | CONCORD MIN CPTL CO | 25,000,000.000 | Local | 99.997333 | 24,999,333.33 | 99.997333 | 24,999,333.33 | 0.00 | 1.09 |
| | | | Base | 99.997333 | 24,999,333.33 | 99.997333 | 24,999,333.33 | 0.00 | 1.09 |
| 2063C1CG3 | CONCORD MIN CPTL CO | 10,000,000.000 | Local | 99.984472 | 9,998,447.22 | 99.984472 | 9,998,447.22 | 0.00 | 0.44 |
| | | | Base | 99.984472 | 9,998,447.22 | 99.984472 | 9,998,447.22 | 0.00 | 0.44 |
| 30229BC13 | EXXON MOBIL CORP | 15,000,000.000 | Local | 99.992222 | 14,998,833.33 | 99.992222 | 14,998,833.33 | 0.00 | 0.65 |
| | | | Base | 99.992222 | 14,998,833.33 | 99.992222 | 14,998,833.33 | 0.00 | 0.65 |
| 30601WBB4 | FAIRWAY FINANCE CORP | 15,000,000.000 | Local | 99.996111 | 14,999,416.67 | 99.996111 | 14,999,416.67 | 0.00 | 0.65 |
| | | | Base | 99.996111 | 14,999,416.67 | 99.996111 | 14,999,416.67 | 0.00 | 0.65 |
| 30601WE21 | FAIRWAY FINANCE CORP | 10,000,000.000 | Local | 99.962500 | 9,996,250.00 | 99.962500 | 9,996,250.00 | 0.00 | 0.44 |
| | | | Base | 99.962500 | 9,996,250.00 | 99.962500 | 9,996,250.00 | 0.00 | 0.44 |
| 30601WEK1 | FAIRWAY FINANCE CORP | 10,000,000.000 | Local | 99.907861 | 9,990,786.11 | 99.907861 | 9,990,786.11 | 0.00 | 0.44 |
| | | | Base | 99.907861 | 9,990,786.11 | 99.907861 | 9,990,786.11 | 0.00 | 0.44 |
| 30601WF12 | FAIRWAY FINANCE CORP | 15,000,000.000 | Local | 99.866667 | 14,980,000.00 | 99.866667 | 14,980,000.00 | 0.00 | 0.65 |
| | | | Base | 99.866667 | 14,980,000.00 | 99.866667 | 14,980,000.00 | 0.00 | 0.65 |

& 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 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 38346MBA1 | GOTHAM FDG CORP | 10,000,000.000 | Local | 99.996000 | 9,999,600.00 | 99.996000 | 9,999,600.00 | 0.00 | 0.44 |
| | | | Base | 99.996000 | 9,999,600.00 | 99.996000 | 9,999,600.00 | 0.00 | 0.44 |
| 38346MBJ2 | GOTHAM FDG CORP | 10,000,000.000 | Local | 99.991500 | 9,999,150.00 | 99.991500 | 9,999,150.00 | 0.00 | 0.44 |
| | | | Base | 99.991500 | 9,999,150.00 | 99.991500 | 9,999,150.00 | 0.00 | 0.44 |
| 38346MC77 | GOTHAM FDG CORP | 10,000,000.000 | Local | 99.981111 | 9,998,111.11 | 99.981111 | 9,998,111.11 | 0.00 | 0.44 |
| | | | Base | 99.981111 | 9,998,111.11 | 99.981111 | 9,998,111.11 | 0.00 | 0.44 |
| 38346MCE2 | GOTHAM FDG CORP | 20,000,000.000 | Local | 99.974944 | 19,994,988.89 | 99.974944 | 19,994,988.89 | 0.00 | 0.87 |
| | | | Base | 99.974944 | 19,994,988.89 | 99.974944 | 19,994,988.89 | 0.00 | 0.87 |
| 40060XB33 | GTA FDG LLC DISC | 10,000,000.000 | Local | 99.999333 | 9,999,933.33 | 99.999333 | 9,999,933.33 | 0.00 | 0.44 |
| | | | Base | 99.999333 | 9,999,933.33 | 99.999333 | 9,999,933.33 | 0.00 | 0.44 |
| 40060XBE9 | GTA FDG LLC DISC | 15,000,000.000 | Local | 99.996028 | 14,999,404.17 | 99.996028 | 14,999,404.17 | 0.00 | 0.65 |
| | | | Base | 99.996028 | 14,999,404.17 | 99.996028 | 14,999,404.17 | 0.00 | 0.65 |
| 40060XDM9 | GTA FDG LLC DISC | 25,000,000.000 | Local | 99.940750 | 24,985,187.50 | 99.940750 | 24,985,187.50 | 0.00 | 1.09 |
| | | | Base | 99.940750 | 24,985,187.50 | 99.940750 | 24,985,187.50 | 0.00 | 1.09 |
| 40588MB48 | HALKIN FINANCE LLC USC | 25,000,000.000 | Local | 99.998500 | 24,999,625.00 | 99.998500 | 24,999,625.00 | 0.00 | 1.09 |
| | | | Base | 99.998500 | 24,999,625.00 | 99.998500 | 24,999,625.00 | 0.00 | 1.09 |
| 40588MC13 | HALKIN FINANCE LLC USC | 15,000,000.000 | Local | 99.984444 | 14,997,666.67 | 99.984444 | 14,997,666.67 | 0.00 | 0.65 |
| | | | Base | 99.984444 | 14,997,666.67 | 99.984444 | 14,997,666.67 | 0.00 | 0.65 |
| 40588MDR5 | HALKIN FINANCE LLC USC | 10,000,000.000 | Local | 99.937750 | 9,993,775.00 | 99.937750 | 9,993,775.00 | 0.00 | 0.44 |
| | | | Base | 99.937750 | 9,993,775.00 | 99.937750 | 9,993,775.00 | 0.00 | 0.44 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 4497W1BE5 | ING US FUNDING LLC | 2,700,000.000 | Local | 99.996028 | 2,699,892.75 | 99.996028 | 2,699,892.75 | 0.00 | 0.12 |
| | | | Base | 99.996028 | 2,699,892.75 | 99.996028 | 2,699,892.75 | 0.00 | 0.12 |
| 4497W1BN5 | ING US FUNDING LLC | 21,000,000.000 | Local | 99.994167 | 20,998,775.00 | 99.994167 | 20,998,775.00 | 0.00 | 0.91 |
| | | | Base | 99.994167 | 20,998,775.00 | 99.994167 | 20,998,775.00 | 0.00 | 0.91 |
| 4497W1E69 | ING US FUNDING LLC | 10,000,000.000 | Local | 99.937333 | 9,993,733.34 | 99.937333 | 9,993,733.34 | 0.00 | 0.44 |
| | | | Base | 99.937333 | 9,993,733.34 | 99.937333 | 9,993,733.34 | 0.00 | 0.44 |
| 45685RCM7 | ING US FUNDING LLC | 4,000,000.000 | Local | 99.978667 | 3,999,146.67 | 99.978667 | 3,999,146.67 | 0.00 | 0.17 |
| | | | Base | 99.978667 | 3,999,146.67 | 99.978667 | 3,999,146.67 | 0.00 | 0.17 |
| 45779QC79 | INSTITUTIONAL SECURED | 25,000,000.000 | Local | 99.983944 | 24,995,986.11 | 99.983944 | 24,995,986.11 | 0.00 | 1.09 |
| | | | Base | 99.983944 | 24,995,986.11 | 99.983944 | 24,995,986.11 | 0.00 | 1.09 |
| 47816GBB4 | JOHNSON + JOHNSON | 10,000,000.000 | Local | 99.998056 | 9,999,805.56 | 99.998056 | 9,999,805.56 | 0.00 | 0.44 |
| | | | Base | 99.998056 | 9,999,805.56 | 99.998056 | 9,999,805.56 | 0.00 | 0.44 |
| 47816GDB2 | JOHNSON + JOHNSON | 20,000,000.000 | Local | 99.980833 | 19,996,166.67 | 99.980833 | 19,996,166.67 | 0.00 | 0.87 |
| | | | Base | 99.980833 | 19,996,166.67 | 99.980833 | 19,996,166.67 | 0.00 | 0.87 |
| 47816GFA2 | JOHNSON + JOHNSON | 7,000,000.000 | Local | 99.939083 | 6,995,735.84 | 99.939083 | 6,995,735.84 | 0.00 | 0.30 |
| | | | Base | 99.939083 | 6,995,735.84 | 99.939083 | 6,995,735.84 | 0.00 | 0.30 |
| 4820P3B10 | JUPITER SECT CO LLC | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.09 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.09 |
| 4820P3BJ1 | JUPITER SECT CO LLC | 5,000,000.000 | Local | 99.992917 | 4,999,645.83 | 99.992917 | 4,999,645.83 | 0.00 | 0.22 |
| | | | Base | 99.992917 | 4,999,645.83 | 99.992917 | 4,999,645.83 | 0.00 | 0.22 |

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Books Closed

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Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 | |
| 4820P3CB7 | JUPITER SECT CO LLC | 20,000,000.000 | Local | 99.983111 | 19,996,622.22 | 99.983111 | 19,996,622.22 | 0.00 | 0.87 |
| | | | Base | 99.983111 | 19,996,622.22 | 99.983111 | 19,996,622.22 | 0.00 | 0.87 |
| 52953BB36 | LEXINGTN PKR CAP CO LL | 5,000,000.000 | Local | 99.999167 | 4,999,958.33 | 99.999167 | 4,999,958.33 | 0.00 | 0.22 |
| | | | Base | 99.999167 | 4,999,958.33 | 99.999167 | 4,999,958.33 | 0.00 | 0.22 |
| 52953BBQ5 | LEXINGTN PKR CAP CO LL | 20,000,000.000 | Local | 99.987222 | 19,997,444.44 | 99.987222 | 19,997,444.44 | 0.00 | 0.87 |
| | | | Base | 99.987222 | 19,997,444.44 | 99.987222 | 19,997,444.44 | 0.00 | 0.87 |
| 53127UBU3 | LIBERTY FUNDING LLC | 25,000,000.000 | Local | 99.989500 | 24,997,375.00 | 99.989500 | 24,997,375.00 | 0.00 | 1.09 |
| | | | Base | 99.989500 | 24,997,375.00 | 99.989500 | 24,997,375.00 | 0.00 | 1.09 |
| 53127UDJ6 | LIBERTY FUNDING LLC | 15,000,000.000 | Local | 99.951444 | 14,992,716.67 | 99.951444 | 14,992,716.67 | 0.00 | 0.65 |
| | | | Base | 99.951444 | 14,992,716.67 | 99.951444 | 14,992,716.67 | 0.00 | 0.65 |
| 53127UDJ6 | LIBERTY FUNDING LLC | 9,500,000.000 | Local | 99.947222 | 9,494,986.11 | 99.947222 | 9,494,986.11 | 0.00 | 0.41 |
| | | | Base | 99.947222 | 9,494,986.11 | 99.947222 | 9,494,986.11 | 0.00 | 0.41 |
| 56274MBH4 | MANHATTAN ASSET FDG. | 15,000,000.000 | Local | 99.992889 | 14,998,933.33 | 99.992889 | 14,998,933.33 | 0.00 | 0.65 |
| | | | Base | 99.992889 | 14,998,933.33 | 99.992889 | 14,998,933.33 | 0.00 | 0.65 |
| 56274ME57 | MANHATTAN ASSET FDG. | 15,000,000.000 | Local | 99.927667 | 14,989,150.00 | 99.927667 | 14,989,150.00 | 0.00 | 0.65 |
| | | | Base | 99.927667 | 14,989,150.00 | 99.927667 | 14,989,150.00 | 0.00 | 0.65 |
| 57576KBN8 | MASSACHUSETTS MUT LIFE INS CO | 10,000,000.000 | Local | 99.995333 | 9,999,533.33 | 99.995333 | 9,999,533.33 | 0.00 | 0.44 |
| | | | Base | 99.995333 | 9,999,533.33 | 99.995333 | 9,999,533.33 | 0.00 | 0.44 |
| 59157UD49 | METLIFE SHORT TERM FDG | 15,000,000.000 | Local | 99.972444 | 14,995,866.66 | 99.972444 | 14,995,866.66 | 0.00 | 0.65 |
| | | | Base | 99.972444 | 14,995,866.66 | 99.972444 | 14,995,866.66 | 0.00 | 0.65 |

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Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 | |
| 59157UDB3 | METLIFE SHORT TERM FDG | 10,000,000.000 | Local | 99.977000 | 9,997,700.00 | 99.977000 | 9,997,700.00 | 0.00 | 0.44 |
| | | | Base | 99.977000 | 9,997,700.00 | 99.977000 | 9,997,700.00 | 0.00 | 0.44 |
| 59157UEG1 | METLIFE SHORT TERM FDG | 10,000,000.000 | Local | 99.955222 | 9,995,522.22 | 99.955222 | 9,995,522.22 | 0.00 | 0.44 |
| | | | Base | 99.955222 | 9,995,522.22 | 99.955222 | 9,995,522.22 | 0.00 | 0.44 |
| 62455BB20 | MOUNTCLIFF | 15,000,000.000 | Local | 99.999583 | 14,999,937.50 | 99.999583 | 14,999,937.50 | 0.00 | 0.65 |
| | | | Base | 99.999583 | 14,999,937.50 | 99.999583 | 14,999,937.50 | 0.00 | 0.65 |
| 62455BC11 | MOUNTCLIFF | 20,000,000.000 | Local | 99.984444 | 19,996,888.89 | 99.984444 | 19,996,888.89 | 0.00 | 0.87 |
| | | | Base | 99.984444 | 19,996,888.89 | 99.984444 | 19,996,888.89 | 0.00 | 0.87 |
| 62455BC94 | MOUNTCLIFF | 15,000,000.000 | Local | 99.975000 | 14,996,250.00 | 99.975000 | 14,996,250.00 | 0.00 | 0.65 |
| | | | Base | 99.975000 | 14,996,250.00 | 99.975000 | 14,996,250.00 | 0.00 | 0.65 |
| 63307MCU1 | NATIONAL BK OF CANAD | 25,000,000.000 | Local | 99.967917 | 24,991,979.17 | 99.967917 | 24,991,979.17 | 0.00 | 1.09 |
| | | | Base | 99.967917 | 24,991,979.17 | 99.967917 | 24,991,979.17 | 0.00 | 1.09 |
| 63307MDJ5 | NATIONAL BK OF CANAD | 25,000,000.000 | Local | 99.966222 | 24,991,555.55 | 99.966222 | 24,991,555.55 | 0.00 | 1.09 |
| | | | Base | 99.966222 | 24,991,555.55 | 99.966222 | 24,991,555.55 | 0.00 | 1.09 |
| 63763QB22 | NATIONAL SECS CLEARING | 25,000,000.000 | Local | 99.999750 | 24,999,937.50 | 99.999750 | 24,999,937.50 | 0.00 | 1.09 |
| | | | Base | 99.999750 | 24,999,937.50 | 99.999750 | 24,999,937.50 | 0.00 | 1.09 |
| 63763QC21 | NATIONAL SECS CLEARING | 25,000,000.000 | Local | 99.991139 | 24,997,784.72 | 99.991139 | 24,997,784.72 | 0.00 | 1.09 |
| | | | Base | 99.991139 | 24,997,784.72 | 99.991139 | 24,997,784.72 | 0.00 | 1.09 |
| 64951XB19 | NEW YORK LFE CAP COR | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.87 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.87 |

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Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



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 | |
| 64951XC34 | NEW YORK LFE CAP COR | 15,000,000.000 | Local | 99.992500 | 14,998,875.00 | 99.992500 | 14,998,875.00 | 0.00 | 0.65 |
| | | | Base | 99.992500 | 14,998,875.00 | 99.992500 | 14,998,875.00 | 0.00 | 0.65 |
| 64951XCU4 | NEW YORK LFE CAP COR | 9,513,000.000 | Local | 99.987778 | 9,511,837.30 | 99.987778 | 9,511,837.30 | 0.00 | 0.41 |
| | | | Base | 99.987778 | 9,511,837.30 | 99.987778 | 9,511,837.30 | 0.00 | 0.41 |
| 64951XD58 | NEW YORK LFE CAP COR | 10,000,000.000 | Local | 99.980750 | 9,998,075.00 | 99.980750 | 9,998,075.00 | 0.00 | 0.44 |
| | | | Base | 99.980750 | 9,998,075.00 | 99.980750 | 9,998,075.00 | 0.00 | 0.44 |
| 6698M5CE7 | NOVARTIS FNC CRP | 10,000,000.000 | Local | 99.992028 | 9,999,202.78 | 99.992028 | 9,999,202.78 | 0.00 | 0.44 |
| | | | Base | 99.992028 | 9,999,202.78 | 99.992028 | 9,999,202.78 | 0.00 | 0.44 |
| 67983UBN2 | OLD LINE FUNDING LLC | 7,575,000.000 | Local | 99.991833 | 7,574,381.37 | 99.991833 | 7,574,381.37 | 0.00 | 0.33 |
| | | | Base | 99.991833 | 7,574,381.37 | 99.991833 | 7,574,381.37 | 0.00 | 0.33 |
| 67983UCF8 | OLD LINE FUNDING LLC | 20,000,000.000 | Local | 99.982500 | 19,996,500.00 | 99.982500 | 19,996,500.00 | 0.00 | 0.87 |
| | | | Base | 99.982500 | 19,996,500.00 | 99.982500 | 19,996,500.00 | 0.00 | 0.87 |
| 67983UCW1 | OLD LINE FUNDING LLC | 20,000,000.000 | Local | 99.965167 | 19,993,033.34 | 99.965167 | 19,993,033.34 | 0.00 | 0.87 |
| | | | Base | 99.965167 | 19,993,033.34 | 99.965167 | 19,993,033.34 | 0.00 | 0.87 |
| 74271UC16 | PROCTOR GAMBLE AND CO | 25,000,000.000 | Local | 99.994556 | 24,998,638.89 | 99.994556 | 24,998,638.89 | 0.00 | 1.09 |
| | | | Base | 99.994556 | 24,998,638.89 | 99.994556 | 24,998,638.89 | 0.00 | 1.09 |
| 74271UDS6 | PROCTOR GAMBLE AND CO | 10,000,000.000 | Local | 99.958000 | 9,995,800.00 | 99.958000 | 9,995,800.00 | 0.00 | 0.44 |
| | | | Base | 99.958000 | 9,995,800.00 | 99.958000 | 9,995,800.00 | 0.00 | 0.44 |
| 78009BCU4 | ROYAL BK OF CANADA | 20,000,000.000 | Local | 99.977083 | 19,995,416.67 | 99.977083 | 19,995,416.67 | 0.00 | 0.87 |
| | | | Base | 99.977083 | 19,995,416.67 | 99.977083 | 19,995,416.67 | 0.00 | 0.87 |

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STATE OF ARIZONA
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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 | |
| 78012U2C8 | ROYAL BK OF CANADA | | | | 0.300000 | 01 Dec 2022 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.44 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.44 |
| 8010M3CX6 | SANOFI | | | | 0.120000 | 31 Mar 2022 | | | |
| | | 25,000,000.000 | Local | 99.980667 | 24,995,166.67 | 99.980667 | 24,995,166.67 | 0.00 | 1.09 |
| | | | Base | 99.980667 | 24,995,166.67 | 99.980667 | 24,995,166.67 | 0.00 | 1.09 |
| 8085A3DC6 | SCHWAB CHARLES CORP | | | | 0.150000 | 12 Apr 2022 | | | |
| | | 4,650,000.000 | Local | 99.970833 | 4,648,643.75 | 99.970833 | 4,648,643.75 | 0.00 | 0.20 |
| | | | Base | 99.970833 | 4,648,643.75 | 99.970833 | 4,648,643.75 | 0.00 | 0.20 |
| 82124MBG4 | SHEFFIELD RECEIVABLE | | | | 0.140000 | 16 Feb 2022 | | | |
| | | 25,000,000.000 | Local | 99.994167 | 24,998,541.67 | 99.994167 | 24,998,541.67 | 0.00 | 1.09 |
| | | | Base | 99.994167 | 24,998,541.67 | 99.994167 | 24,998,541.67 | 0.00 | 1.09 |
| 82124MBJ8 | SHEFFIELD RECEIVABLE | | | | 0.150000 | 18 Feb 2022 | | | |
| | | 25,000,000.000 | Local | 99.992917 | 24,998,229.17 | 99.992917 | 24,998,229.17 | 0.00 | 1.09 |
| | | | Base | 99.992917 | 24,998,229.17 | 99.992917 | 24,998,229.17 | 0.00 | 1.09 |
| 86562LB92 | SUMITOMO MTSU BKG CORP | | | | 0.140000 | 09 Feb 2022 | | | |
| | | 15,075,000.000 | Local | 99.996889 | 15,074,531.00 | 99.996889 | 15,074,531.00 | 0.00 | 0.66 |
| | | | Base | 99.996889 | 15,074,531.00 | 99.996889 | 15,074,531.00 | 0.00 | 0.66 |
| 86563HE55 | SUMITOMO MITSUI TRUST NY | | | | 0.240000 | 05 May 2022 | | | |
| | | 15,000,000.000 | Local | 99.938000 | 14,990,700.00 | 99.938000 | 14,990,700.00 | 0.00 | 0.65 |
| | | | Base | 99.938000 | 14,990,700.00 | 99.938000 | 14,990,700.00 | 0.00 | 0.65 |
| 86564G6V8 | SUMITOMO MITSUI TRUST NY | | | | 0.230000 | 31 Mar 2022 | | | |
| | | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.09 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.09 |
| 88602UB90 | THUNDER BAY FNDNG LLC | | | | 0.130000 | 09 Feb 2022 | | | |
| | | 8,337,000.000 | Local | 99.997111 | 8,336,759.15 | 99.997111 | 8,336,759.15 | 0.00 | 0.36 |
| | | | Base | 99.997111 | 8,336,759.15 | 99.997111 | 8,336,759.15 | 0.00 | 0.36 |
| 88602UBQ2 | THUNDER BAY FNDNG LLC | | | | 0.010000 | 24 Feb 2022 | | | |
| | | 15,000,000.000 | Local | 99.989778 | 14,998,466.68 | 99.989778 | 14,998,466.68 | 0.00 | 0.65 |
| | | | Base | 99.989778 | 14,998,466.68 | 99.989778 | 14,998,466.68 | 0.00 | 0.65 |

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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 |
| 88602UD64 | THUNDER BAY FNDNG LLC | 15,000,000.000 | Local | 99.973333 | 14,996,000.00 | 99.973333 | 14,996,000.00 | 0.65 |
| | | | Base | 99.973333 | 14,996,000.00 | 99.973333 | 14,996,000.00 | 0.65 |
| 88602UE30 | THUNDER BAY FNDNG LLC | 10,000,000.000 | Local | 99.949444 | 9,994,944.44 | 99.949444 | 9,994,944.44 | 0.44 |
| | | | Base | 99.949444 | 9,994,944.44 | 99.949444 | 9,994,944.44 | 0.44 |
| 89119BBR6 | TORONTO DOMINION BANK | 23,000,000.000 | Local | 99.986667 | 22,996,933.33 | 99.986667 | 22,996,933.33 | 1.00 |
| | | | Base | 99.986667 | 22,996,933.33 | 99.986667 | 22,996,933.33 | 1.00 |
| 89119BD45 | TORONTO DOMINION BANK | 10,000,000.000 | Local | 99.962111 | 9,996,211.11 | 99.962111 | 9,996,211.11 | 0.44 |
| | | | Base | 99.962111 | 9,996,211.11 | 99.962111 | 9,996,211.11 | 0.44 |
| 89119BE28 | TORONTO DOMINION BANK | 10,000,000.000 | Local | 99.957500 | 9,995,750.00 | 99.957500 | 9,995,750.00 | 0.44 |
| | | | Base | 99.957500 | 9,995,750.00 | 99.957500 | 9,995,750.00 | 0.44 |
| 89119BFV3 | TORONTO DOMINION BANK | 7,500,000.000 | Local | 99.915722 | 7,493,679.17 | 99.915722 | 7,493,679.17 | 0.33 |
| | | | Base | 99.915722 | 7,493,679.17 | 99.915722 | 7,493,679.17 | 0.33 |
| 89233HCR3 | TOYOTA MOTOR CREDIT | 25,000,000.000 | Local | 99.975444 | 24,993,861.11 | 99.975444 | 24,993,861.11 | 1.09 |
| | | | Base | 99.975444 | 24,993,861.11 | 99.975444 | 24,993,861.11 | 1.09 |
| 89233HF25 | TOYOTA MOTOR CREDIT | 25,000,000.000 | Local | 99.902528 | 24,975,631.95 | 99.902528 | 24,975,631.95 | 1.09 |
| | | | Base | 99.902528 | 24,975,631.95 | 99.902528 | 24,975,631.95 | 1.09 |
| 90328BCH2 | USAA CAPITAL CORP | 15,000,000.000 | Local | 99.987778 | 14,998,166.66 | 99.987778 | 14,998,166.66 | 0.65 |
| | | | Base | 99.987778 | 14,998,166.66 | 99.987778 | 14,998,166.66 | 0.65 |
| 92646LC16 | VICTORY RECEIVABLES | 20,000,000.000 | Local | 99.985222 | 19,997,044.44 | 99.985222 | 19,997,044.44 | 0.87 |
| | | | Base | 99.985222 | 19,997,044.44 | 99.985222 | 19,997,044.44 | 0.87 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|-------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 92646LD49 | VICTORY RECEIVABLES | 10,000,000.000 | Local | 99.965556 | 9,996,555.55 | 99.965556 | 9,996,555.55 | 0.00 | 0.44 |
| | | | Base | 99.965556 | 9,996,555.55 | 99.965556 | 9,996,555.55 | 0.00 | 0.44 |
| 92646LDK3 | VICTORY RECEIVABLES | 20,000,000.000 | Local | 99.952944 | 19,990,588.89 | 99.952944 | 19,990,588.89 | 0.00 | 0.87 |
| | | | Base | 99.952944 | 19,990,588.89 | 99.952944 | 19,990,588.89 | 0.00 | 0.87 |
| 927WWR006 | TD SECURITIES TD SECURITIES | 150,000,000.000 | Local | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 6.54 |
| | | | Base | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 6.54 |
| 9612C1EK9 | WESTPAC BANKING CORP. | 15,000,000.000 | Local | 99.943528 | 14,991,529.17 | 99.943528 | 14,991,529.17 | 0.00 | 0.65 |
| | | | Base | 99.943528 | 14,991,529.17 | 99.943528 | 14,991,529.17 | 0.00 | 0.65 |
| 9612C1L13 | WESTPAC BANKING CORP. | 10,000,000.000 | Local | 99.742167 | 9,974,216.67 | 99.742167 | 9,974,216.67 | 0.00 | 0.43 |
| | | | Base | 99.742167 | 9,974,216.67 | 99.742167 | 9,974,216.67 | 0.00 | 0.43 |
| 96130AKF4 | WESTPAC BKING CORP N | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.65 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.65 |
| 979QRC005 | BANK OF AMERICA REPO | 85,225,087.500 | Local | 100.000000 | 85,225,087.50 | 100.000000 | 85,225,087.50 | 0.00 | 3.71 |
| | | | Base | 100.000000 | 85,225,087.50 | 100.000000 | 85,225,087.50 | 0.00 | 3.71 |
| US DOLLAR Total | | 2,105,275,087.500 | Local | | 2,104,803,701.13 | | 2,104,803,701.13 | 0.00 | 91.70 |
| | | | Base | | 2,104,803,701.13 | | 2,104,803,701.13 | 0.00 | 91.70 |
| CASH EQUIVALENT Total | | 2,105,275,087.500 | Base | | 2,104,803,701.13 | | 2,104,803,701.13 | 0.00 | 91.70 |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 05601XAA7 | BMW VEHICLE LEASE TRUST BMWLT 2022 1 A1 | | | | 0.236540 | 25 Jan 2023 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.968850 | 14,995,327.50 | -4,672.50 | 0.65 |
| Original Face: | 15,000,000.000 | Base | 100.000000 | 15,000,000.00 | 99.968850 | 14,995,327.50 | -4,672.50 | 0.65 |
| 345329AA4 | FORD CREDIT AUTO LEASE TRUST FORDL 2021 B A1 | | | | 0.118380 | 15 Oct 2022 | | |
| | 692,559.800 | Local | 100.000000 | 692,559.80 | 99.987640 | 692,474.20 | -85.60 | 0.03 |
| Original Face: | 4,500,000.000 | Base | 100.000000 | 692,559.80 | 99.987640 | 692,474.20 | -85.60 | 0.03 |
| 36262XAA2 | GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 3 A1 | | | | 0.129450 | 22 Aug 2022 | | |
| | 984,083.800 | Local | 100.000000 | 984,083.80 | 99.984370 | 983,929.99 | -153.81 | 0.04 |
| Original Face: | 11,325,000.000 | Base | 100.000000 | 984,083.80 | 99.984370 | 983,929.99 | -153.81 | 0.04 |
| 912796F38 | TREASURY BILL 03/22 0.00000 | | | | 0.010000 | 24 Mar 2022 | | |
| | 20,000,000.000 | Local | 99.990438 | 19,998,087.50 | 99.988997 | 19,997,799.40 | -288.10 | 0.87 |
| | | Base | 99.990438 | 19,998,087.50 | 99.988997 | 19,997,799.40 | -288.10 | 0.87 |
| 912796G45 | TREASURY BILL 04/22 0.00000 | | | | | 21 Apr 2022 | | |
| | 10,000,000.000 | Local | 99.970595 | 9,997,059.46 | 99.963243 | 9,996,324.30 | -735.16 | 0.44 |
| | | Base | 99.970595 | 9,997,059.46 | 99.963243 | 9,996,324.30 | -735.16 | 0.44 |
| 912796L98 | TREASURY BILL 03/22 0.00000 | | | | | 03 Mar 2022 | | |
| | 0.000 | Local | 0.000000 | 15.34 | 0.000000 | 0.00 | -15.34 | 0.00 |
| | | Base | 0.000000 | 15.34 | 0.000000 | 0.00 | -15.34 | 0.00 |
| 912796M89 | TREASURY BILL 10/22 0.00000 | | | | 0.010000 | 06 Oct 2022 | | |
| | 10,000,000.000 | Local | 99.943053 | 9,994,305.29 | 99.638591 | 9,963,859.10 | -30,446.19 | 0.43 |
| | | Base | 99.943053 | 9,994,305.29 | 99.638591 | 9,963,859.10 | -30,446.19 | 0.43 |
| 912796N39 | TREASURY BILL 03/22 0.00000 | | | | | 31 Mar 2022 | | |
| | 10,000,000.000 | Local | 99.988561 | 9,998,856.13 | 99.982815 | 9,998,281.50 | -574.63 | 0.44 |
| | | Base | 99.988561 | 9,998,856.13 | 99.982815 | 9,998,281.50 | -574.63 | 0.44 |
| 912796N47 | TREASURY BILL 04/22 0.00000 | | | | 0.010000 | 07 Apr 2022 | | |
| | 20,000,000.000 | Local | 99.984518 | 19,996,903.50 | 99.975399 | 19,995,079.80 | -1,823.70 | 0.87 |
| | | Base | 99.984518 | 19,996,903.50 | 99.975399 | 19,995,079.80 | -1,823.70 | 0.87 |
| 912796N96 | TREASURY BILL 11/22 0.00000 | | | | 0.010000 | 03 Nov 2022 | | |
| | 10,000,000.000 | Local | 99.877778 | 9,987,777.76 | 99.561273 | 9,956,127.30 | -31,650.46 | 0.43 |
| | | Base | 99.877778 | 9,987,777.76 | 99.561273 | 9,956,127.30 | -31,650.46 | 0.43 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 912796P29 | TREASURY BILL 04/22 0.00000 | | | | 0.010000 | 14 Apr 2022 | | | |
| | 20,000,000.000 | Local | 99.976450 | 19,995,290.02 | 99.972500 | 19,994,500.00 | -790.02 | | 0.87 |
| | | Base | 99.976450 | 19,995,290.02 | 99.972500 | 19,994,500.00 | -790.02 | | 0.87 |
| 912796S26 | TREASURY BILL 03/22 0.00000 | | | | | 01 Mar 2022 | | | |
| | 10,000,000.000 | Local | 99.995800 | 9,999,580.00 | 99.997472 | 9,999,747.20 | 167.20 | | 0.44 |
| | | Base | 99.995800 | 9,999,580.00 | 99.997472 | 9,999,747.20 | 167.20 | | 0.44 |
| 912796T25 | TREASURY BILL 03/22 0.00000 | | | | | 29 Mar 2022 | | | |
| | 20,000,000.000 | Local | 99.979700 | 19,995,940.00 | 99.980167 | 19,996,033.40 | 93.40 | | 0.87 |
| | | Base | 99.979700 | 19,995,940.00 | 99.980167 | 19,996,033.40 | 93.40 | | 0.87 |
| 912796U23 | CASH MGMT BILL 04/22 0.00000 | | | | | 26 Apr 2022 | | | |
| | 10,000,000.000 | Local | 99.975500 | 9,997,550.00 | 99.960333 | 9,996,033.30 | -1,516.70 | | 0.44 |
| | | Base | 99.975500 | 9,997,550.00 | 99.960333 | 9,996,033.30 | -1,516.70 | | 0.44 |
| 912796V30 | CASH MGMT BILL 05/22 0.00000 | | | | | 31 May 2022 | | | |
| | 20,000,000.000 | Local | 99.902453 | 19,980,490.61 | 99.895875 | 19,979,175.00 | -1,315.61 | | 0.87 |
| | | Base | 99.902453 | 19,980,490.61 | 99.895875 | 19,979,175.00 | -1,315.61 | | 0.87 |
| 91282CAG6 | US TREASURY N/B 08/22 0.125 | | | | 0.125000 | 31 Aug 2022 | | | |
| | 10,000,000.000 | Local | 100.006554 | 10,000,655.44 | 99.765625 | 9,976,562.50 | -24,092.94 | | 0.43 |
| | | Base | 100.006554 | 10,000,655.44 | 99.765625 | 9,976,562.50 | -24,092.94 | | 0.43 |
| 92868KAA1 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A1 | | | | 0.159460 | 21 Nov 2022 | | | |
| | 3,998,788.650 | Local | 100.000000 | 3,998,788.65 | 99.997910 | 3,998,705.08 | -83.57 | | 0.17 |
| Original Face: | 9,000,000.000 | Base | 100.000000 | 3,998,788.65 | 99.997910 | 3,998,705.08 | -83.57 | | 0.17 |
| US DOLLAR Total | | | | | | | | | |
| | 190,675,432.250 | Local | | 190,617,943.30 | | 190,519,959.57 | -97,983.73 | | 8.30 |
| Original Face: | 39,825,000.000 | Base | | 190,617,943.30 | | 190,519,959.57 | -97,983.73 | | 8.30 |
| FIXED INCOME Total | | | | | | | | | |
| | 190,675,432.250 | Base | | 190,617,943.30 | | 190,519,959.57 | -97,983.73 | | 8.30 |
| Original Face: | 39,825,000.000 | | | | | | | | |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET.

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

Holdings

ST OF AZ POOL 5 LGIP
 STATE OF ARIZONA
 FUND: ATZF



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 2,295,950,519.730 | Base | 2,295,421,644.41 | | 2,295,323,660.68 | -97,983.73 | 100.00 |
| Original Face: | | 39,825,000.000 | | | | | | |

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: February 8, 2022



STATE STREET

As of: January 31, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|---|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| CASH | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | |
| | | 9,588.230 | Local | 1.000000 | 9,588.23 | 1.000000 | 9,588.23 | 0.00 |
| | | | Base | 1.000000 | 9,588.23 | 1.000000 | 9,588.23 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| | | 9,588.230 | Local | | 9,588.23 | | 9,588.23 | 0.00 |
| | | | Base | | 9,588.23 | | 9,588.23 | 0.00 |
| CASH Total | | | | | | | | |
| | | 9,588.230 | Base | | 9,588.23 | | 9,588.23 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | | | | 0.030000 | 01 Feb 2022 | | |
| | | 108,807,891.910 | Local | 100.000000 | 108,807,891.91 | 100.000000 | 108,807,891.91 | 4.90 |
| | | | Base | 100.000000 | 108,807,891.91 | 100.000000 | 108,807,891.91 | 4.90 |
| 8579929T0 | STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL | | | | 0.010074 | 31 Dec 2030 | | |
| | | 6,236,702.370 | Local | 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.28 |
| | | | Base | 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.28 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | 0.050000 | 01 Feb 2022 | | |
| | | 322,000,000.000 | Local | 100.000000 | 322,000,000.00 | 100.000000 | 322,000,000.00 | 14.51 |
| | | | Base | 100.000000 | 322,000,000.00 | 100.000000 | 322,000,000.00 | 14.51 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | 0.040000 | 03 Feb 2022 | | |
| | | 225,000,000.000 | Local | 100.000000 | 225,000,000.00 | 100.000000 | 225,000,000.00 | 10.14 |
| | | | Base | 100.000000 | 225,000,000.00 | 100.000000 | 225,000,000.00 | 10.14 |
| 912796D30 | TREASURY BILL 02/22 0.00000 | | | | 0.065000 | 24 Feb 2022 | | |
| | | 10,000,000.000 | Local | 99.995847 | 9,999,584.72 | 99.995847 | 9,999,584.72 | 0.45 |
| | | | Base | 99.995847 | 9,999,584.72 | 99.995847 | 9,999,584.72 | 0.45 |

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2022

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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 | |
| 912796G45 | TREASURY BILL 04/22 0.00000 | | | | 0.092000 | 21 Apr 2022 | | | |
| | 20,000,000.000 | Local | 99.979811 | 19,995,962.22 | 99.979811 | 19,995,962.22 | 0.00 | 0.90 | |
| | | Base | 99.979811 | 19,995,962.22 | 99.979811 | 19,995,962.22 | 0.00 | 0.90 | |
| 912796J42 | TREASURY BILL 06/22 0.00000 | | | | 0.067500 | 16 Jun 2022 | | | |
| | 10,000,000.000 | Local | 99.974688 | 9,997,468.75 | 99.974688 | 9,997,468.75 | 0.00 | 0.45 | |
| | | Base | 99.974688 | 9,997,468.75 | 99.974688 | 9,997,468.75 | 0.00 | 0.45 | |
| 912796K57 | TREASURY BILL 07/22 0.00000 | | | | 0.072500 | 14 Jul 2022 | | | |
| | 10,000,000.000 | Local | 99.967174 | 9,996,717.36 | 99.967174 | 9,996,717.36 | 0.00 | 0.45 | |
| | | Base | 99.967174 | 9,996,717.36 | 99.967174 | 9,996,717.36 | 0.00 | 0.45 | |
| 912796L64 | TREASURY BILL 08/22 0.00000 | | | | 0.107500 | 11 Aug 2022 | | | |
| | 20,000,000.000 | Local | 99.950924 | 19,990,184.72 | 99.950924 | 19,990,184.72 | 0.00 | 0.90 | |
| | | Base | 99.950924 | 19,990,184.72 | 99.950924 | 19,990,184.72 | 0.00 | 0.90 | |
| 912796L98 | TREASURY BILL 03/22 0.00000 | | | | 0.057000 | 03 Mar 2022 | | | |
| | 30,000,000.000 | Local | 99.995333 | 29,998,600.00 | 99.995333 | 29,998,600.00 | 0.00 | 1.35 | |
| | | Base | 99.995333 | 29,998,600.00 | 99.995333 | 29,998,600.00 | 0.00 | 1.35 | |
| 912796M71 | TREASURY BILL 09/22 0.00000 | | | | 0.090000 | 08 Sep 2022 | | | |
| | 20,000,000.000 | Local | 99.950421 | 19,990,084.17 | 99.950421 | 19,990,084.17 | 0.00 | 0.90 | |
| | | Base | 99.950421 | 19,990,084.17 | 99.950421 | 19,990,084.17 | 0.00 | 0.90 | |
| 912796M97 | TREASURY BILL 03/22 0.00000 | | | | 0.062500 | 10 Mar 2022 | | | |
| | 50,000,000.000 | Local | 99.993988 | 49,996,993.75 | 99.993988 | 49,996,993.75 | 0.00 | 2.25 | |
| | | Base | 99.993988 | 49,996,993.75 | 99.993988 | 49,996,993.75 | 0.00 | 2.25 | |
| 912796N39 | TREASURY BILL 03/22 0.00000 | | | | 0.058600 | 31 Mar 2022 | | | |
| | 20,000,000.000 | Local | 99.990560 | 19,998,111.98 | 99.990560 | 19,998,111.98 | 0.00 | 0.90 | |
| | | Base | 99.990560 | 19,998,111.98 | 99.990560 | 19,998,111.98 | 0.00 | 0.90 | |
| 912796P37 | TREASURY BILL 04/22 0.00000 | | | | 0.087500 | 28 Apr 2022 | | | |
| | 20,000,000.000 | Local | 99.979097 | 19,995,819.45 | 99.979097 | 19,995,819.45 | 0.00 | 0.90 | |
| | | Base | 99.979097 | 19,995,819.45 | 99.979097 | 19,995,819.45 | 0.00 | 0.90 | |
| 912796Q28 | TREASURY BILL 05/22 0.00000 | | | | 0.060000 | 12 May 2022 | | | |
| | 10,000,000.000 | Local | 99.983333 | 9,998,333.33 | 99.983333 | 9,998,333.33 | 0.00 | 0.45 | |
| | | Base | 99.983333 | 9,998,333.33 | 99.983333 | 9,998,333.33 | 0.00 | 0.45 | |

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
| 912796Q93 | TREASURY BILL 02/22 0.00000 | | | | 0.051000 | 01 Feb 2022 | | |
| | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.25 |
| | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.25 |
| 912796R92 | TREASURY BILL 02/22 0.00000 | | | | 0.046000 | 22 Feb 2022 | | |
| | 20,000,000.000 | Local | 99.997317 | 19,999,463.33 | 99.997317 | 19,999,463.33 | 0.00 | 0.90 |
| | | Base | 99.997317 | 19,999,463.33 | 99.997317 | 19,999,463.33 | 0.00 | 0.90 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 0.060000 | 08 Feb 2022 | | |
| | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.25 |
| | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.25 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 0.060000 | 10 Feb 2022 | | |
| | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.25 |
| | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.25 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 0.060000 | 14 Feb 2022 | | |
| | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.25 |
| | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.25 |
| 935MUR901 | WESTERN ALLIANCE BANK | | | | 0.250000 | 31 Mar 2022 | | |
| | 5,001,869.090 | Local | 100.000000 | 5,001,869.09 | 100.000000 | 5,001,869.09 | 0.00 | 0.23 |
| | | Base | 100.000000 | 5,001,869.09 | 100.000000 | 5,001,869.09 | 0.00 | 0.23 |
| 942PVK008 | WAM AZ 1 WAM AZR 1 | | | | 0.250000 | 14 Apr 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.23 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.23 |
| 942PVK110 | WAM AZ 2 WAM AZR 2 | | | | 0.250000 | 21 Apr 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.23 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.23 |
| 942PVL006 | WAM AZ 4 WAM AZR 4 | | | | 0.000000 | 01 Feb 2022 | | |
| | 40,047,418.180 | Local | 100.000000 | 40,047,418.18 | 100.000000 | 40,047,418.18 | 0.00 | 1.80 |
| | | Base | 100.000000 | 40,047,418.18 | 100.000000 | 40,047,418.18 | 0.00 | 1.80 |
| 942PVN114 | WAM AZ 7 WAM AZR 7 | | | | 0.250000 | 15 Dec 2022 | | |
| | 8,000,000.000 | Local | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.36 |
| | | Base | 100.000000 | 8,000,000.00 | 100.000000 | 8,000,000.00 | 0.00 | 0.36 |

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------------|--------------------------------------|-------------------|------------------|------------------|--------------------|-------------------------------|------------------|------------------|
| 95763A914 | WESTERN ALLIANCE BANCORP PP | | | | 0.250000 | 23 Jun 2022 | | |
| | | 5,004,983.720 | Local 100.000000 | 5,004,983.72 | 100.000000 | 5,004,983.72 | 0.00 | 0.23 |
| | | | Base 100.000000 | 5,004,983.72 | 100.000000 | 5,004,983.72 | 0.00 | 0.23 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | 0.050000 | 01 Feb 2022 | | |
| | | 15,551.470 | Local 100.000000 | 15,551.47 | 100.000000 | 15,551.47 | 0.00 | 0.00 |
| | | | Base 100.000000 | 15,551.47 | 100.000000 | 15,551.47 | 0.00 | 0.00 |
| 993YHF905 | WAM CORE PLS SSBT SEC ID IGTF2380002 | | | | 0.250000 | 07 Apr 2022 | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.45 |
| | | | Base 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.45 |
| US DOLLAR Total | | 1,180,114,416.740 | Local | 1,180,071,740.52 | | 1,180,071,740.52 | 0.00 | 53.17 |
| | | | Base | 1,180,071,740.52 | | 1,180,071,740.52 | 0.00 | 53.17 |
| CASH EQUIVALENT Total | | 1,180,114,416.740 | Base | 1,180,071,740.52 | | 1,180,071,740.52 | 0.00 | 53.17 |
| FIXED INCOME | | | | | | | | |
| US DOLLAR | | | | | | Exchange Rate: | 1.000000 | |
| 912796F38 | TREASURY BILL 03/22 0.00000 | | | | 0.010000 | 24 Mar 2022 | | |
| | | 90,000,000.000 | Local 99.991272 | 89,992,144.51 | 99.988997 | 89,990,097.30 | -2,047.21 | 4.05 |
| | | | Base 99.991272 | 89,992,144.51 | 99.988997 | 89,990,097.30 | -2,047.21 | 4.05 |
| 912796G45 | TREASURY BILL 04/22 0.00000 | | | | | 21 Apr 2022 | | |
| | | 30,000,000.000 | Local 99.970155 | 29,991,046.61 | 99.963243 | 29,988,972.90 | -2,073.71 | 1.35 |
| | | | Base 99.970155 | 29,991,046.61 | 99.963243 | 29,988,972.90 | -2,073.71 | 1.35 |
| 912796H44 | TREASURY BILL 05/22 0.00000 | | | | | 19 May 2022 | | |
| | | 10,000,000.000 | Local 99.980383 | 9,998,038.31 | 99.921979 | 9,992,197.90 | -5,840.41 | 0.45 |
| | | | Base 99.980383 | 9,998,038.31 | 99.921979 | 9,992,197.90 | -5,840.41 | 0.45 |
| 912796L98 | TREASURY BILL 03/22 0.00000 | | | | | 03 Mar 2022 | | |
| | | 20,000,000.000 | Local 99.995375 | 19,999,075.01 | 99.997083 | 19,999,416.60 | 341.59 | 0.90 |
| | | | Base 99.995375 | 19,999,075.01 | 99.997083 | 19,999,416.60 | 341.59 | 0.90 |

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

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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 |
|-----------|-----------------------------|----------------|---------------|------------------------|--------------------------------|-------------------------------|--------------------------------|--------------------------|
| 912796M89 | TREASURY BILL 10/22 0.00000 | | | | 0.010000 | 06 Oct 2022 | | |
| | | 10,000,000.000 | Local Base | 99.943053 99.943053 | 9,994,305.29 9,994,305.29 | 99.638591 99.638591 | 9,963,859.10 9,963,859.10 | -30,446.19 -30,446.19 |
| 912796M97 | TREASURY BILL 03/22 0.00000 | | | | | 10 Mar 2022 | | |
| | | 20,000,000.000 | Local Base | 99.994193 99.994193 | 19,998,838.61 19,998,838.61 | 99.996634 99.996634 | 19,999,326.80 19,999,326.80 | 488.19 488.19 |
| 912796N21 | TREASURY BILL 03/22 0.00000 | | | | | 17 Mar 2022 | | |
| | | 20,000,000.000 | Local Base | 99.992606 99.992606 | 19,998,521.12 19,998,521.12 | 99.995997 99.995997 | 19,999,199.40 19,999,199.40 | 678.28 678.28 |
| 912796N39 | TREASURY BILL 03/22 0.00000 | | | | 0.010000 | 31 Mar 2022 | | |
| | | 50,000,000.000 | Local Base | 99.987917 99.987917 | 49,993,958.38 49,993,958.38 | 99.982815 99.982815 | 49,991,407.50 49,991,407.50 | -2,550.88 -2,550.88 |
| 912796N47 | TREASURY BILL 04/22 0.00000 | | | | 0.010000 | 07 Apr 2022 | | |
| | | 80,000,000.000 | Local Base | 99.986120 99.986120 | 79,988,895.72 79,988,895.72 | 99.975399 99.975399 | 79,980,319.20 79,980,319.20 | -8,576.52 -8,576.52 |
| 912796N54 | TREASURY BILL 11/21 0.00000 | | | | 0.010000 | 09 Nov 2021 | | |
| | | 0.000 | Local Base | 0.000000 0.000000 | -0.09 -0.09 | 0.000000 0.000000 | 0.00 0.00 | 0.09 0.09 |
| 912796N88 | TREASURY BILL 11/21 0.00000 | | | | | 30 Nov 2021 | | |
| | | 0.000 | Local Base | 0.000000 0.000000 | -0.02 -0.02 | 0.000000 0.000000 | 0.00 0.00 | 0.02 0.02 |
| 912796P29 | TREASURY BILL 04/22 0.00000 | | | | 0.010000 | 14 Apr 2022 | | |
| | | 60,000,000.000 | Local Base | 99.976634 99.976634 | 59,985,980.10 59,985,980.10 | 99.972500 99.972500 | 59,983,500.00 59,983,500.00 | -2,480.10 -2,480.10 |
| 912796P45 | TREASURY BILL 05/22 0.00000 | | | | 0.010000 | 05 May 2022 | | |
| | | 30,000,000.000 | Local Base | 99.955164 99.955164 | 29,986,549.07 29,986,549.07 | 99.940880 99.940880 | 29,982,264.00 29,982,264.00 | -4,285.07 -4,285.07 |
| 912796P86 | TREASURY BILL 12/21 0.00000 | | | | 0.010000 | 28 Dec 2021 | | |
| | | 0.000 | Local Base | 0.000000 0.000000 | -0.08 -0.08 | 0.000000 0.000000 | 0.00 0.00 | 0.08 0.08 |

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|-----------------------------|----------------|---------------|--------------------------|--------------------------------|-------------------------------|--------------------------------|------------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 912796Q36 | TREASURY BILL 05/22 0.00000 | | | | 0.010000 | 26 May 2022 | | |
| | | 10,000,000.000 | Local Base | 99.979100 99.979100 | 9,997,910.02 9,997,910.02 | 99.909570 99.909570 | 9,990,957.00 9,990,957.00 | -6,953.02 -6,953.02 |
| 912796Q44 | TREASURY BILL 06/22 0.00000 | | | | 0.010000 | 02 Jun 2022 | | |
| | | 10,000,000.000 | Local Base | 99.968069 99.968069 | 9,996,806.93 9,996,806.93 | 99.898326 99.898326 | 9,989,832.60 9,989,832.60 | -6,974.33 -6,974.33 |
| 912796Q51 | TREASURY BILL 01/22 0.00000 | | | | 0.010000 | 04 Jan 2022 | | |
| | | 0.000 | Local Base | 0.000000 0.000000 | -0.04 -0.04 | 0.000000 0.000000 | 0.00 0.00 | 0.04 0.04 |
| 912796Q93 | TREASURY BILL 02/22 0.00000 | | | | 0.010000 | 01 Feb 2022 | | |
| | | 40,000,000.000 | Local Base | 100.000000 100.000000 | 40,000,000.00 40,000,000.00 | 100.000000 100.000000 | 40,000,000.00 40,000,000.00 | 0.00 0.00 |
| 912796R50 | TREASURY BILL 06/22 0.00000 | | | | 0.010000 | 30 Jun 2022 | | |
| | | 10,000,000.000 | Local Base | 99.925914 99.925914 | 9,992,591.43 9,992,591.43 | 99.854580 99.854580 | 9,985,458.00 9,985,458.00 | -7,133.43 -7,133.43 |
| 912796R76 | TREASURY BILL 02/22 0.00000 | | | | 0.010000 | 08 Feb 2022 | | |
| | | 40,000,000.000 | Local Base | 99.999062 99.999062 | 39,999,624.75 39,999,624.75 | 99.999387 99.999387 | 39,999,754.80 39,999,754.80 | 130.05 130.05 |
| 912796R84 | TREASURY BILL 02/22 0.00000 | | | | | 15 Feb 2022 | | |
| | | 20,000,000.000 | Local Base | 99.998056 99.998056 | 19,999,611.10 19,999,611.10 | 99.998412 99.998412 | 19,999,682.40 19,999,682.40 | 71.30 71.30 |
| 912796S26 | TREASURY BILL 03/22 0.00000 | | | | 0.010000 | 01 Mar 2022 | | |
| | | 60,000,000.000 | Local Base | 99.996111 99.996111 | 59,997,666.60 59,997,666.60 | 99.997472 99.997472 | 59,998,483.20 59,998,483.20 | 816.60 816.60 |
| 912796S75 | TREASURY BILL 03/22 0.00000 | | | | | 08 Mar 2022 | | |
| | | 30,000,000.000 | Local Base | 99.995042 99.995042 | 29,998,512.56 29,998,512.56 | 99.996840 99.996840 | 29,999,052.00 29,999,052.00 | 539.44 539.44 |
| 912796T25 | TREASURY BILL 03/22 0.00000 | | | | 0.010000 | 29 Mar 2022 | | |
| | | 80,000,000.000 | Local Base | 99.985261 99.985261 | 79,988,208.76 79,988,208.76 | 99.980167 99.980167 | 79,984,133.60 79,984,133.60 | -4,075.16 -4,075.16 |

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Holdings

ST OF AZ POOL 7 LGIP FF&C

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 |
| 912796T74 | CASH MGMT BILL 04/22 0.00000 30,000,000.000 | Local | 99.987756 | 29,996,326.75 | 99.979000 | 05 Apr 2022 29,993,700.00 | -2,626.75 | 1.35 |
| | | Base | 99.987756 | 29,996,326.75 | 99.979000 | 29,993,700.00 | -2,626.75 | 1.35 |
| 912796T82 | CASH MGMT BILL 04/22 0.00000 30,000,000.000 | Local | 99.980011 | 29,994,003.33 | 99.972778 | 12 Apr 2022 29,991,833.40 | -2,169.93 | 1.35 |
| | | Base | 99.980011 | 29,994,003.33 | 99.972778 | 29,991,833.40 | -2,169.93 | 1.35 |
| 912796T90 | CASH MGMT BILL 04/22 0.00000 10,000,000.000 | Local | 99.982461 | 9,998,246.11 | 99.967275 | 19 Apr 2022 9,996,727.50 | -1,518.61 | 0.45 |
| | | Base | 99.982461 | 9,998,246.11 | 99.967275 | 9,996,727.50 | -1,518.61 | 0.45 |
| 912796U23 | CASH MGMT BILL 04/22 0.00000 10,000,000.000 | Local | 99.976643 | 9,997,664.33 | 99.960333 | 26 Apr 2022 9,996,033.30 | -1,631.03 | 0.45 |
| | | Base | 99.976643 | 9,997,664.33 | 99.960333 | 9,996,033.30 | -1,631.03 | 0.45 |
| 912796U72 | CASH MGMT BILL 05/22 0.00000 10,000,000.000 | Local | 99.972826 | 9,997,282.64 | 99.947422 | 03 May 2022 9,994,742.20 | -2,540.44 | 0.45 |
| | | Base | 99.972826 | 9,997,282.64 | 99.947422 | 9,994,742.20 | -2,540.44 | 0.45 |
| 912796U80 | CASH MGMT BILL 05/22 0.00000 10,000,000.000 | Local | 99.959847 | 9,995,984.73 | 99.941472 | 10 May 2022 9,994,147.20 | -1,837.53 | 0.45 |
| | | Base | 99.959847 | 9,995,984.73 | 99.941472 | 9,994,147.20 | -1,837.53 | 0.45 |
| 912796V30 | CASH MGMT BILL 05/22 0.00000 20,000,000.000 | Local | 99.902486 | 19,980,497.22 | 99.895875 | 31 May 2022 19,979,175.00 | -1,322.22 | 0.90 |
| | | Base | 99.902486 | 19,980,497.22 | 99.895875 | 19,979,175.00 | -1,322.22 | 0.90 |
| 912796Y94 | CASH MGMT BILL 12/21 0.00000 0.000 | Local | 0.000000 | -0.14 | 0.000000 | 31 Dec 2021 0.00 | 0.14 | 0.00 |
| | | Base | 0.000000 | -0.14 | 0.000000 | 0.00 | 0.14 | 0.00 |
| 912796ZC6 | CASH MGMT BILL 11/21 0.00000 0.000 | Local | 0.000000 | -0.18 | 0.000000 | 01 Nov 2021 0.00 | 0.18 | 0.00 |
| | | Base | 0.000000 | -0.18 | 0.000000 | 0.00 | 0.18 | 0.00 |
| 912828W55 | US TREASURY N/B 02/22 1.875 10,000,000.000 | Local | 100.133024 | 10,013,302.36 | 100.135105 | 28 Feb 2022 10,013,510.50 | 208.14 | 0.45 |
| | | Base | 100.133024 | 10,013,302.36 | 100.135105 | 10,013,510.50 | 208.14 | 0.45 |

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Holdings

ST OF AZ POOL 7 LGIP FF&C

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STATE STREET

As of: January 31, 2022

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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 | |
| 912828W89 | US TREASURY N/B 03/22 1.875 | | | | 1.875000 | 31 Mar 2022 | | | |
| | | 10,000,000.000 | Local | 100.285638 | 10,028,563.75 | 100.273358 | 10,027,335.80 | -1,227.95 | 0.45 |
| | | | Base | 100.285638 | 10,028,563.75 | 100.273358 | 10,027,335.80 | -1,227.95 | 0.45 |
| 912828WZ9 | US TREASURY N/B 04/22 1.75 | | | | 1.750000 | 30 Apr 2022 | | | |
| | | 10,000,000.000 | Local | 100.410449 | 10,041,044.89 | 100.373944 | 10,037,394.40 | -3,650.49 | 0.45 |
| | | | Base | 100.410449 | 10,041,044.89 | 100.373944 | 10,037,394.40 | -3,650.49 | 0.45 |
| 912828ZR4 | US TREASURY N/B 05/22 0.125 | | | | 0.125000 | 31 May 2022 | | | |
| | | 10,000,000.000 | Local | 100.011809 | 10,001,180.90 | 99.933030 | 9,993,303.00 | -7,877.90 | 0.45 |
| | | | Base | 100.011809 | 10,001,180.90 | 99.933030 | 9,993,303.00 | -7,877.90 | 0.45 |
| 912828ZX1 | US TREASURY N/B 06/22 0.125 | | | | 0.125000 | 30 Jun 2022 | | | |
| | | 20,000,000.000 | Local | 100.013197 | 20,002,639.46 | 99.886719 | 19,977,343.80 | -25,295.66 | 0.90 |
| | | | Base | 100.013197 | 20,002,639.46 | 99.886719 | 19,977,343.80 | -25,295.66 | 0.90 |
| 91282CAA9 | US TREASURY FRN 07/22 VAR | | | | 0.245091 | 31 Jul 2022 | | | |
| | | 5,000,000.000 | Local | 99.997503 | 4,999,875.15 | 100.052819 | 5,002,640.95 | 2,765.80 | 0.23 |
| | | | Base | 99.997503 | 4,999,875.15 | 100.052819 | 5,002,640.95 | 2,765.80 | 0.23 |
| 91282CAC5 | US TREASURY N/B 07/22 0.125 | | | | 0.125000 | 31 Jul 2022 | | | |
| | | 10,000,000.000 | Local | 100.010428 | 10,001,042.77 | 99.828125 | 9,982,812.50 | -18,230.27 | 0.45 |
| | | | Base | 100.010428 | 10,001,042.77 | 99.828125 | 9,982,812.50 | -18,230.27 | 0.45 |
| 91282CAG6 | US TREASURY N/B 08/22 0.125 | | | | 0.125000 | 31 Aug 2022 | | | |
| | | 20,000,000.000 | Local | 100.010940 | 20,002,188.08 | 99.765625 | 19,953,125.00 | -49,063.08 | 0.90 |
| | | | Base | 100.010940 | 20,002,188.08 | 99.765625 | 19,953,125.00 | -49,063.08 | 0.90 |
| 91282CAN1 | US TREASURY N/B 09/22 0.125 | | | | 0.125000 | 30 Sep 2022 | | | |
| | | 20,000,000.000 | Local | 100.009034 | 20,001,806.74 | 99.718750 | 19,943,750.00 | -58,056.74 | 0.90 |
| | | | Base | 100.009034 | 20,001,806.74 | 99.718750 | 19,943,750.00 | -58,056.74 | 0.90 |
| 91282CAR2 | US TREASURY N/B 10/22 0.125 | | | | 0.125000 | 31 Oct 2022 | | | |
| | | 20,000,000.000 | Local | 99.982767 | 19,996,553.33 | 99.652344 | 19,930,468.80 | -66,084.53 | 0.90 |
| | | | Base | 99.982767 | 19,996,553.33 | 99.652344 | 19,930,468.80 | -66,084.53 | 0.90 |
| 91282CAS0 | US TREASURY FRN 10/22 VAR | | | | 0.245091 | 31 Oct 2022 | | | |
| | | 5,000,000.000 | Local | 100.000753 | 5,000,037.66 | 100.076859 | 5,003,842.95 | 3,805.29 | 0.23 |
| | | | Base | 100.000753 | 5,000,037.66 | 100.076859 | 5,003,842.95 | 3,805.29 | 0.23 |

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|---------------------------|-----------------------------|-------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| 91282CAX9 | US TREASURY N/B 11/22 0.125 | | | | 0.125000 | 30 Nov 2022 | | | |
| | | 20,000,000.000 | Local | 99.989955 | 19,997,990.95 | 99.531250 | 19,906,250.00 | -91,740.95 | 0.90 |
| | | | Base | 99.989955 | 19,997,990.95 | 99.531250 | 19,906,250.00 | -91,740.95 | 0.90 |
| 91282CBD2 | US TREASURY N/B 12/22 0.125 | | | | 0.125000 | 31 Dec 2022 | | | |
| | | 25,000,000.000 | Local | 99.972694 | 24,993,173.42 | 99.417969 | 24,854,492.25 | -138,681.17 | 1.12 |
| | | | Base | 99.972694 | 24,993,173.42 | 99.417969 | 24,854,492.25 | -138,681.17 | 1.12 |
| 91282CDE8 | US TREASURY FRN 10/23 VAR | | | | 0.225091 | 31 Oct 2023 | | | |
| | | 10,000,000.000 | Local | 99.918821 | 9,991,882.11 | 100.130217 | 10,013,021.70 | 21,139.59 | 0.45 |
| | | | Base | 99.918821 | 9,991,882.11 | 100.130217 | 10,013,021.70 | 21,139.59 | 0.45 |
| 91282CDU2 | US TREASURY FRN 01/24 VAR | | | | 0.175091 | 31 Jan 2024 | | | |
| | | 5,000,000.000 | Local | 100.018188 | 5,000,909.39 | 100.030000 | 5,001,500.00 | 590.61 | 0.23 |
| | | | Base | 100.018188 | 5,000,909.39 | 100.030000 | 5,001,500.00 | 590.61 | 0.23 |
| US DOLLAR Total | | | | | | | | | |
| | | 1,040,000,000.000 | Local | | 1,039,930,480.40 | | 1,039,405,064.55 | -525,415.85 | 46.83 |
| | | | Base | | 1,039,930,480.40 | | 1,039,405,064.55 | -525,415.85 | 46.83 |
| FIXED INCOME Total | | | | | | | | | |
| | | 1,040,000,000.000 | Base | | 1,039,930,480.40 | | 1,039,405,064.55 | -525,415.85 | 46.83 |

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 2,220,124,004.970 | Base | 2,220,011,809.15 | | 2,219,486,393.30 | -525,415.85 | 100.00 |

Holdings

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

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 | |
|-----|-----------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | -27,124.070 | Local | 1.000000 | -27,124.07 | 1.000000 | -27,124.07 | 0.00 | 0.00 |
| | | | Base | 1.000000 | -27,124.07 | 1.000000 | -27,124.07 | 0.00 | 0.00 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | -27,124.070 | Local | -27,124.07 | | -27,124.07 | 0.00 | 0.00 |
| | | Base | -27,124.07 | | -27,124.07 | 0.00 | 0.00 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | -27,124.070 | Base | -27,124.07 | | -27,124.07 | 0.00 | 0.00 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 919TFTI0 | DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|----------|--|-----------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 1,698.690 | Local | 99.989992 | 1,698.52 | 99.990000 | 1,698.52 | 0.00 | 0.00 |
| | | | Base | 99.989992 | 1,698.52 | 99.990000 | 1,698.52 | 0.00 | 0.00 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|-----------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 1,698.690 | Local | 1,698.52 | | 1,698.52 | 0.00 | 0.00 |
| | | Base | 1,698.52 | | 1,698.52 | 0.00 | 0.00 |

| CASH EQUIVALENT Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------------|-----------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 1,698.690 | Base | 1,698.52 | | 1,698.52 | 0.00 | 0.00 |

EQUITY

US DOLLAR Exchange Rate: 1.000000

| 09248U841 | BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| | | 314,338,101.296 | Local | 1.000212 | 314,404,703.84 | 1.000000 | 314,338,101.30 | -66,602.54 | 54.17 |
| | | | Base | 1.000212 | 314,404,703.84 | 1.000000 | 314,338,101.30 | -66,602.54 | 54.17 |

Holdings

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------------------|--|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| US DOLLAR Total | | | | | | | | |
| | 314,338,101.296 | Local | | 314,404,703.84 | | 314,338,101.30 | -66,602.54 | 54.17 |
| | | Base | | 314,404,703.84 | | 314,338,101.30 | -66,602.54 | 54.17 |
| EQUITY Total | | | | | | | | |
| | 314,338,101.296 | Base | | 314,404,703.84 | | 314,338,101.30 | -66,602.54 | 54.17 |
| FIXED INCOME | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 052476SL3 | AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR | | | | 0.080000 | 15 May 2031 | | |
| | 17,305,000.000 | Local | 100.000000 | 17,305,000.00 | 100.000000 | 17,305,000.00 | 0.00 | 2.98 |
| Original Face: | 17,305,000.000 | Base | 100.000000 | 17,305,000.00 | 100.000000 | 17,305,000.00 | 0.00 | 2.98 |
| 160075ZNO | CHARLESTON CNTY SC SCH DIST CHASCD 03/22 FIXED 2 | | | | 2.000000 | 01 Mar 2022 | | |
| | 18,320,000.000 | Local | 100.147734 | 18,347,064.87 | 100.126750 | 18,343,220.60 | -3,844.27 | 3.16 |
| | | Base | 100.147734 | 18,347,064.87 | 100.126750 | 18,343,220.60 | -3,844.27 | 3.16 |
| 18085PKE3 | CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR | | | | 0.050000 | 01 Jul 2029 | | |
| | 11,720,000.000 | Local | 100.000000 | 11,720,000.00 | 100.000000 | 11,720,000.00 | 0.00 | 2.02 |
| Original Face: | 11,720,000.000 | Base | 100.000000 | 11,720,000.00 | 100.000000 | 11,720,000.00 | 0.00 | 2.02 |
| 1994916D8 | COLUMBUS OH COL 07/22 FIXED 3 | | | | 3.000000 | 01 Jul 2022 | | |
| | 5,000,000.000 | Local | 100.682227 | 5,034,111.36 | 101.078230 | 5,053,911.50 | 19,800.14 | 0.87 |
| | | Base | 100.682227 | 5,034,111.36 | 101.078230 | 5,053,911.50 | 19,800.14 | 0.87 |
| 2548392M4 | DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR | | | | 0.060000 | 01 Apr 2038 | | |
| | 9,280,000.000 | Local | 100.000000 | 9,280,000.00 | 100.000000 | 9,280,000.00 | 0.00 | 1.60 |
| | | Base | 100.000000 | 9,280,000.00 | 100.000000 | 9,280,000.00 | 0.00 | 1.60 |
| 25483VAE4 | DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR | | | | 0.050000 | 01 Nov 2045 | | |
| | 6,535,000.000 | Local | 100.000000 | 6,535,000.00 | 100.000000 | 6,535,000.00 | 0.00 | 1.13 |
| Original Face: | 6,535,000.000 | Base | 100.000000 | 6,535,000.00 | 100.000000 | 6,535,000.00 | 0.00 | 1.13 |
| 280659UV3 | EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5 | | | | 5.000000 | 01 Feb 2022 | | |
| | 4,825,000.000 | Local | 100.000000 | 4,825,000.00 | 100.000000 | 4,825,000.00 | 0.00 | 0.83 |
| | | Base | 100.000000 | 4,825,000.00 | 100.000000 | 4,825,000.00 | 0.00 | 0.83 |

& 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 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 340765HC3 | FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR | | | | 0.050000 | 01 Sep 2035 | | |
| | 5,150,000.000 | Local | 100.000000 | 5,150,000.00 | 100.000000 | 5,150,000.00 | 0.00 | 0.89 |
| Original Face: | 5,150,000.000 | Base | 100.000000 | 5,150,000.00 | 100.000000 | 5,150,000.00 | 0.00 | 0.89 |
| 45471AAQ5 | INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR | | | | 0.060000 | 01 Nov 2039 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 3.45 |
| Original Face: | 20,000,000.000 | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 3.45 |
| 495278Z48 | KING CNTY WA SCH DIST 415 KEN KINSCD 12/22 FIXED 4 | | | | 4.000000 | 01 Dec 2022 | | |
| | 3,650,000.000 | Local | 103.189778 | 3,766,426.90 | 102.858920 | 3,754,350.58 | -12,076.32 | 0.65 |
| | | Base | 103.189778 | 3,766,426.90 | 102.858920 | 3,754,350.58 | -12,076.32 | 0.65 |
| 517845GL1 | LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5 | | | | 5.000000 | 01 Jun 2022 | | |
| | 3,795,000.000 | Local | 101.201001 | 3,840,578.00 | 101.533450 | 3,853,194.43 | 12,616.43 | 0.66 |
| | | Base | 101.201001 | 3,840,578.00 | 101.533450 | 3,853,194.43 | 12,616.43 | 0.66 |
| 545910AM3 | LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR | | | | 0.050000 | 15 Feb 2038 | | |
| | 19,825,000.000 | Local | 100.000000 | 19,825,000.00 | 100.000000 | 19,825,000.00 | 0.00 | 3.42 |
| Original Face: | 19,825,000.000 | Base | 100.000000 | 19,825,000.00 | 100.000000 | 19,825,000.00 | 0.00 | 3.42 |
| 54659LAK0 | LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR | | | | 0.050000 | 01 Oct 2039 | | |
| | 900,000.000 | Local | 100.000000 | 900,000.00 | 100.000000 | 900,000.00 | 0.00 | 0.16 |
| Original Face: | 900,000.000 | Base | 100.000000 | 900,000.00 | 100.000000 | 900,000.00 | 0.00 | 0.16 |
| 567505RM6 | MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 5 | | | | 5.000000 | 01 Jul 2023 | | |
| | 1,425,000.000 | Local | 106.827484 | 1,522,291.65 | 105.921090 | 1,509,375.53 | -12,916.12 | 0.26 |
| | | Base | 106.827484 | 1,522,291.65 | 105.921090 | 1,509,375.53 | -12,916.12 | 0.26 |
| 567505RN4 | MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/24 FIXED 5 | | | | 5.000000 | 01 Jul 2024 | | |
| | 3,250,000.000 | Local | 111.296412 | 3,617,133.38 | 109.474620 | 3,557,925.15 | -59,208.23 | 0.61 |
| | | Base | 111.296412 | 3,617,133.38 | 109.474620 | 3,557,925.15 | -59,208.23 | 0.61 |
| 574204M67 | MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5 | | | | 5.000000 | 01 Oct 2022 | | |
| | 6,250,000.000 | Local | 102.444200 | 6,402,762.50 | 103.004730 | 6,437,795.63 | 35,033.13 | 1.11 |
| | | Base | 102.444200 | 6,402,762.50 | 103.004730 | 6,437,795.63 | 35,033.13 | 1.11 |
| 574215RD3 | MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR | | | | 0.060000 | 01 Apr 2035 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 2.58 |
| | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 2.58 |

& 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 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--|----------------|------------------|---------------|--------------------|-------------------------------|------------------|------------------|
| 5742173V5 | MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR | | | | 0.060000 | 01 Jul 2043 | | |
| | | 4,065,000.000 | Local 100.000000 | 4,065,000.00 | 100.000000 | 4,065,000.00 | 0.00 | 0.70 |
| Original Face: | | 4,065,000.000 | Base 100.000000 | 4,065,000.00 | 100.000000 | 4,065,000.00 | 0.00 | 0.70 |
| 59333NJB0 | MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR | | | | 0.060000 | 01 Apr 2043 | | |
| | | 21,800,000.000 | Local 100.000000 | 21,800,000.00 | 100.000000 | 21,800,000.00 | 0.00 | 3.76 |
| Original Face: | | 21,800,000.000 | Base 100.000000 | 21,800,000.00 | 100.000000 | 21,800,000.00 | 0.00 | 3.76 |
| 603695FQ5 | MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR | | | | 0.060000 | 15 Nov 2034 | | |
| | | 5,600,000.000 | Local 100.000000 | 5,600,000.00 | 100.000000 | 5,600,000.00 | 0.00 | 0.96 |
| Original Face: | | 5,600,000.000 | Base 100.000000 | 5,600,000.00 | 100.000000 | 5,600,000.00 | 0.00 | 0.96 |
| 64971QQ63 | NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR | | | | 0.070000 | 01 Nov 2041 | | |
| | | 3,320,000.000 | Local 100.000000 | 3,320,000.00 | 100.000000 | 3,320,000.00 | 0.00 | 0.57 |
| Original Face: | | 3,320,000.000 | Base 100.000000 | 3,320,000.00 | 100.000000 | 3,320,000.00 | 0.00 | 0.57 |
| 66702RXD9 | NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5 | | | | 5.000000 | 15 Feb 2022 | | |
| | | 2,715,000.000 | Local 100.144200 | 2,718,915.03 | 100.171930 | 2,719,667.90 | 752.87 | 0.47 |
| | | | Base 100.144200 | 2,718,915.03 | 100.171930 | 2,719,667.90 | 752.87 | 0.47 |
| 6845036V2 | ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR | | | | 0.050000 | 01 Jan 2039 | | |
| | | 7,470,000.000 | Local 100.000000 | 7,470,000.00 | 100.000000 | 7,470,000.00 | 0.00 | 1.29 |
| Original Face: | | 7,470,000.000 | Base 100.000000 | 7,470,000.00 | 100.000000 | 7,470,000.00 | 0.00 | 1.29 |
| 709224M30 | PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR | | | | 0.060000 | 01 Dec 2038 | | |
| | | 9,000,000.000 | Local 100.000000 | 9,000,000.00 | 100.000000 | 9,000,000.00 | 0.00 | 1.55 |
| | | | Base 100.000000 | 9,000,000.00 | 100.000000 | 9,000,000.00 | 0.00 | 1.55 |
| 735439NE7 | PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR | | | | 0.050000 | 01 Dec 2044 | | |
| | | 25,250,000.000 | Local 100.000000 | 25,250,000.00 | 100.000000 | 25,250,000.00 | 0.00 | 4.35 |
| | | | Base 100.000000 | 25,250,000.00 | 100.000000 | 25,250,000.00 | 0.00 | 4.35 |
| 770265FT8 | ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5 | | | | 5.000000 | 01 Feb 2022 | | |
| | | 2,535,000.000 | Local 100.000000 | 2,535,000.01 | 100.000000 | 2,535,000.00 | -0.01 | 0.44 |
| | | | Base 100.000000 | 2,535,000.01 | 100.000000 | 2,535,000.00 | -0.01 | 0.44 |
| 792909BJ1 | SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR | | | | 0.050000 | 15 Nov 2035 | | |
| | | 20,185,000.000 | Local 100.000000 | 20,185,000.00 | 100.000000 | 20,185,000.00 | 0.00 | 3.48 |
| Original Face: | | 20,185,000.000 | Base 100.000000 | 20,185,000.00 | 100.000000 | 20,185,000.00 | 0.00 | 3.48 |

& 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 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------|--|-----------------|------------------|----------------|--------------------|-------------------------------|------------------|------------------|
| 924166BT7 | VERMONT ST EDUCTNL HLTH BLDG VTSEDU 12/30 ADJUSTABLE VAR | | | | 0.050000 | 01 Dec 2030 | | |
| | | 4,170,000.000 | Local 100.000000 | 4,170,000.00 | 100.000000 | 4,170,000.00 | 0.00 | 0.72 |
| Original Face: | | 4,170,000.000 | Base 100.000000 | 4,170,000.00 | 100.000000 | 4,170,000.00 | 0.00 | 0.72 |
| 956622P40 | WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR | | | | 0.060000 | 01 Jun 2034 | | |
| | | 6,790,000.000 | Local 100.000000 | 6,790,000.00 | 100.000000 | 6,790,000.00 | 0.00 | 1.17 |
| Original Face: | | 6,790,000.000 | Base 100.000000 | 6,790,000.00 | 100.000000 | 6,790,000.00 | 0.00 | 1.17 |
| US DOLLAR Total | | | | | | | | |
| | | 265,130,000.000 | Local | 265,974,283.70 | | 265,954,441.32 | -19,842.38 | 45.83 |
| Original Face: | | 154,835,000.000 | Base | 265,974,283.70 | | 265,954,441.32 | -19,842.38 | 45.83 |
| FIXED INCOME Total | | | | | | | | |
| | | 265,130,000.000 | Base | 265,974,283.70 | | 265,954,441.32 | -19,842.38 | 45.83 |
| Original Face: | | 154,835,000.000 | | | | | | |

Holdings

ST OF AZ POOL 10 ST MED NONAMT
 US BANCORP PIPER JAFFRAY VENTURES
 FUND: ATZH



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 579,442,675.916 | Base | 580,353,561.99 | | 580,267,117.07 | -86,444.92 | 100.00 |
| Original Face: | | 154,835,000.000 | | | | | | |

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

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 | |
|-----|-----------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 274,423.720 | Local | 1.000000 | 274,423.72 | 1.000000 | 274,423.72 | 0.00 | 0.05 |
| | | | Base | 1.000000 | 274,423.72 | 1.000000 | 274,423.72 | 0.00 | 0.05 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 274,423.720 | Local | 274,423.72 | | 274,423.72 | 0.00 | 0.05 |
| | | Base | 274,423.72 | | 274,423.72 | 0.00 | 0.05 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 274,423.720 | Base | 274,423.72 | | 274,423.72 | 0.00 | 0.05 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 0020A3BG4 | 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 | 99.991250 | 4,999,562.50 | 99.991250 | 4,999,562.50 | 0.00 | 0.88 |
| | | | Base | 99.991250 | 4,999,562.50 | 99.991250 | 4,999,562.50 | 0.00 | 0.88 |

| 0347M3DB7 | ANGLESEA FDG PLC + ANG | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 99.948250 | 4,997,412.50 | 99.948250 | 4,997,412.50 | 0.00 | 0.88 |
| | | | Base | 99.948250 | 4,997,412.50 | 99.948250 | 4,997,412.50 | 0.00 | 0.88 |

| 0347M3FT6 | ANGLESEA FDG PLC + ANG | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 99.886444 | 4,994,322.22 | 99.886444 | 4,994,322.22 | 0.00 | 0.88 |
| | | | Base | 99.886444 | 4,994,322.22 | 99.886444 | 4,994,322.22 | 0.00 | 0.88 |

| 06742XA23 | BARCLAYS BK PLC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|-----------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 99.887222 | 4,994,361.11 | 99.887222 | 4,994,361.11 | 0.00 | 0.88 |
| | | | Base | 99.887222 | 4,994,361.11 | 99.887222 | 4,994,361.11 | 0.00 | 0.88 |

| 07644BDR0 | BEDFORD ROW FDG CORP | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 10,000,000.000 | Local | 99.960806 | 9,996,080.56 | 99.960806 | 9,996,080.56 | 0.00 | 1.75 |
| | | | Base | 99.960806 | 9,996,080.56 | 99.960806 | 9,996,080.56 | 0.00 | 1.75 |

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Books Closed

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 138994009 | CANTOR FITZGERALD REPO REPO | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.75 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.75 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.75 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.75 |
| 17327BKH7 | CITIGROUP GLOBAL MKTS INC S | 5,000,000.000 | Local | 99.835167 | 4,991,758.33 | 99.835167 | 4,991,758.33 | 0.00 | 0.88 |
| | | | Base | 99.835167 | 4,991,758.33 | 99.835167 | 4,991,758.33 | 0.00 | 0.88 |
| 2063C1B33 | CONCORD MIN CPTL CO | 5,000,000.000 | Local | 99.999167 | 4,999,958.33 | 99.999167 | 4,999,958.33 | 0.00 | 0.88 |
| | | | Base | 99.999167 | 4,999,958.33 | 99.999167 | 4,999,958.33 | 0.00 | 0.88 |
| 2284K1KC6 | CROWN POINT CAP CO. | 5,000,000.000 | Local | 99.803222 | 4,990,161.11 | 99.803222 | 4,990,161.11 | 0.00 | 0.87 |
| | | | Base | 99.803222 | 4,990,161.11 | 99.803222 | 4,990,161.11 | 0.00 | 0.87 |
| 2546R3JF2 | DISNEY (WALT) CO THE | 5,000,000.000 | Local | 99.855611 | 4,992,780.56 | 99.855611 | 4,992,780.56 | 0.00 | 0.88 |
| | | | Base | 99.855611 | 4,992,780.56 | 99.855611 | 4,992,780.56 | 0.00 | 0.88 |
| 26244JB7 | DUKE ENERGY CORP | 5,000,000.000 | Local | 99.989611 | 4,999,480.55 | 99.989611 | 4,999,480.55 | 0.00 | 0.88 |
| | | | Base | 99.989611 | 4,999,480.55 | 99.989611 | 4,999,480.55 | 0.00 | 0.88 |
| 316773CU2 | FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6 | 5,000,000.000 | Local | 99.997945 | 4,999,897.26 | 99.997945 | 4,999,897.26 | 0.00 | 0.88 |
| | | | Base | 99.997945 | 4,999,897.26 | 99.997945 | 4,999,897.26 | 0.00 | 0.88 |
| 41282KC14 | HARLEY DAVIDSON FND CP | 5,000,000.000 | Local | 99.975111 | 4,998,755.55 | 99.975111 | 4,998,755.55 | 0.00 | 0.88 |
| | | | Base | 99.975111 | 4,998,755.55 | 99.975111 | 4,998,755.55 | 0.00 | 0.88 |
| 4497W1F19 | ING US FUNDING LLC | 10,000,000.000 | Local | 99.873333 | 9,987,333.33 | 99.873333 | 9,987,333.33 | 0.00 | 1.75 |
| | | | Base | 99.873333 | 9,987,333.33 | 99.873333 | 9,987,333.33 | 0.00 | 1.75 |

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ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

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STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 52953BB36 | LEXINGTN PKR CAP CO LL | | | | 0.210000 | 03 Feb 2022 | | | |
| | | 5,000,000.000 | Local | 99.998833 | 4,999,941.67 | 99.998833 | 4,999,941.67 | 0.00 | 0.88 |
| | | | Base | 99.998833 | 4,999,941.67 | 99.998833 | 4,999,941.67 | 0.00 | 0.88 |
| 67983UDT7 | OLD LINE FUNDING LLC | | | | 0.165000 | 27 Apr 2022 | | | |
| | | 5,000,000.000 | Local | 99.961042 | 4,998,052.08 | 99.961042 | 4,998,052.08 | 0.00 | 0.88 |
| | | | Base | 99.961042 | 4,998,052.08 | 99.961042 | 4,998,052.08 | 0.00 | 0.88 |
| 82124MDC1 | SHEFFIELD RECEIVABLE | | | | 0.230000 | 12 Apr 2022 | | | |
| | | 10,000,000.000 | Local | 99.955278 | 9,995,527.78 | 99.955278 | 9,995,527.78 | 0.00 | 1.75 |
| | | | Base | 99.955278 | 9,995,527.78 | 99.955278 | 9,995,527.78 | 0.00 | 1.75 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | | | | 0.300000 | 07 Feb 2022 | | | |
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.75 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 1.75 |
| 88602UDS6 | THUNDER BAY FNDNG LLC | | | | 0.160000 | 26 Apr 2022 | | | |
| | | 5,000,000.000 | Local | 99.962667 | 4,998,133.33 | 99.962667 | 4,998,133.33 | 0.00 | 0.88 |
| | | | Base | 99.962667 | 4,998,133.33 | 99.962667 | 4,998,133.33 | 0.00 | 0.88 |
| 92646LDV9 | VICTORY RECEIVABLES | | | | 0.290000 | 29 Apr 2022 | | | |
| | | 5,000,000.000 | Local | 99.929917 | 4,996,495.83 | 99.929917 | 4,996,495.83 | 0.00 | 0.88 |
| | | | Base | 99.929917 | 4,996,495.83 | 99.929917 | 4,996,495.83 | 0.00 | 0.88 |
| 979QHR003 | SOUTH STREET REPO | | | | 0.050000 | 01 Feb 2022 | | | |
| | | 31,500,000.000 | Local | 100.000000 | 31,500,000.00 | 100.000000 | 31,500,000.00 | 0.00 | 5.52 |
| | | | Base | 100.000000 | 31,500,000.00 | 100.000000 | 31,500,000.00 | 0.00 | 5.52 |
| US DOLLAR Total | | | | | | | | | |
| | | 166,500,000.000 | Local | | 166,430,014.60 | | 166,430,014.60 | 0.00 | 29.18 |
| | | | Base | | 166,430,014.60 | | 166,430,014.60 | 0.00 | 29.18 |
| CASH EQUIVALENT Total | | | | | | | | | |
| | | 166,500,000.000 | Base | | 166,430,014.60 | | 166,430,014.60 | 0.00 | 29.18 |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 001055BK7 | AFLAC INC SR UNSECURED 03/26 1.125 | | | | 1.125000 | 15 Mar 2026 | | | |
| | | 5,000,000.000 | Local | 99.920734 | 4,996,036.70 | 96.619788 | 4,830,989.40 | -165,047.30 | 0.85 |
| | | | Base | 99.920734 | 4,996,036.70 | 96.619788 | 4,830,989.40 | -165,047.30 | 0.85 |
| 010392FU7 | ALABAMA POWER CO SR UNSECURED 09/30 1.45 | | | | 1.450000 | 15 Sep 2030 | | | |
| | | 5,000,000.000 | Local | 99.610635 | 4,980,531.77 | 91.175036 | 4,558,751.80 | -421,779.97 | 0.80 |
| | | | Base | 99.610635 | 4,980,531.77 | 91.175036 | 4,558,751.80 | -421,779.97 | 0.80 |
| 020002BH3 | ALLSTATE CORP SR UNSECURED 12/25 0.75 | | | | 0.750000 | 15 Dec 2025 | | | |
| | | 5,000,000.000 | Local | 99.988583 | 4,999,429.14 | 95.585236 | 4,779,261.80 | -220,167.34 | 0.84 |
| | | | Base | 99.988583 | 4,999,429.14 | 95.585236 | 4,779,261.80 | -220,167.34 | 0.84 |
| 02079KAJ6 | ALPHABET INC SR UNSECURED 08/27 0.8 | | | | 0.800000 | 15 Aug 2027 | | | |
| | | 7,500,000.000 | Local | 99.733972 | 7,480,047.90 | 94.115587 | 7,058,669.03 | -421,378.87 | 1.24 |
| | | | Base | 99.733972 | 7,480,047.90 | 94.115587 | 7,058,669.03 | -421,378.87 | 1.24 |
| 023135BV7 | AMAZON.COM INC SR UNSECURED 05/23 0.25 | | | | 0.250000 | 12 May 2023 | | | |
| | | 5,000,000.000 | Local | 99.991082 | 4,999,554.11 | 99.027782 | 4,951,389.10 | -48,165.01 | 0.87 |
| | | | Base | 99.991082 | 4,999,554.11 | 99.027782 | 4,951,389.10 | -48,165.01 | 0.87 |
| 025816CL1 | AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR | | | | 0.700003 | 04 Nov 2026 | | | |
| | | 6,000,000.000 | Local | 100.000000 | 6,000,000.00 | 100.793990 | 6,047,639.40 | 47,639.40 | 1.06 |
| | | | Base | 100.000000 | 6,000,000.00 | 100.793990 | 6,047,639.40 | 47,639.40 | 1.06 |
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | 0.947000 | 01 Aug 2027 | | | |
| | | 5,309,000.000 | Local | 98.115958 | 5,208,976.20 | 94.884945 | 5,037,441.73 | -171,534.47 | 0.88 |
| | | | Base | 98.115958 | 5,208,976.20 | 94.884945 | 5,037,441.73 | -171,534.47 | 0.88 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | 3.500000 | 01 Jun 2030 | | | |
| | | 5,000,000.000 | Local | 99.828820 | 4,991,441.00 | 106.032828 | 5,301,641.40 | 310,200.40 | 0.93 |
| | | | Base | 99.828820 | 4,991,441.00 | 106.032828 | 5,301,641.40 | 310,200.40 | 0.93 |
| 05348EBH1 | AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45 | | | | 2.450000 | 15 Jan 2031 | | | |
| | | 3,500,000.000 | Local | 99.627643 | 3,486,967.52 | 98.964005 | 3,463,740.18 | -23,227.34 | 0.61 |
| | | | Base | 99.627643 | 3,486,967.52 | 98.964005 | 3,463,740.18 | -23,227.34 | 0.61 |
| 06048WL99 | BANK OF AMERICA CORP SR UNSECURED 05/26 1.4 | | | | 1.400000 | 14 May 2026 | | | |
| | | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 95.069802 | 2,376,745.05 | -123,254.95 | 0.42 |
| | | | Base | 100.000000 | 2,500,000.00 | 95.069802 | 2,376,745.05 | -123,254.95 | 0.42 |

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|-----------|--|------------------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 06051GFX2 | BANK OF AMERICA CORP SR UNSECURED 04/26 3.5 | | | | 3.500000 | 19 Apr 2026 | | | |
| | | 2,500,000.000 | Local | 109.098524 | 2,727,463.09 | 105.473779 | 2,636,844.48 | -90,618.61 | 0.46 |
| | | | Base | 109.098524 | 2,727,463.09 | 105.473779 | 2,636,844.48 | -90,618.61 | 0.46 |
| 06368EA44 | BANK OF MONTREAL SR UNSECURED 12/23 VAR | | | | 0.400000 | 08 Dec 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.907162 | 4,995,358.10 | -4,641.90 | 0.88 |
| | | | Base | 100.000000 | 5,000,000.00 | 99.907162 | 4,995,358.10 | -4,641.90 | 0.88 |
| 064159JW7 | BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR | | | | 1.258860 | 24 Jul 2024 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.129525 | 5,006,476.25 | 6,476.25 | 0.88 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.129525 | 5,006,476.25 | 6,476.25 | 0.88 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | | |
| | | 5,000,000.000 | Local | 99.992106 | 4,999,605.28 | 100.988573 | 5,049,428.65 | 49,823.37 | 0.89 |
| | | | Base | 99.992106 | 4,999,605.28 | 100.988573 | 5,049,428.65 | 49,823.37 | 0.89 |
| 084659AT8 | BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05 | | | | 4.050000 | 15 Apr 2025 | | | |
| | | 5,000,000.000 | Local | 99.919316 | 4,995,965.82 | 106.670663 | 5,333,533.15 | 337,567.33 | 0.94 |
| | | | Base | 99.919316 | 4,995,965.82 | 106.670663 | 5,333,533.15 | 337,567.33 | 0.94 |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | 2.400000 | 30 Apr 2030 | | | |
| | | 2,500,000.000 | Local | 99.936105 | 2,498,402.62 | 98.890403 | 2,472,260.08 | -26,142.54 | 0.43 |
| | | | Base | 99.936105 | 2,498,402.62 | 98.890403 | 2,472,260.08 | -26,142.54 | 0.43 |
| 097023CN3 | BOEING CO SR UNSECURED 02/30 2.95 | | | | 2.950000 | 01 Feb 2030 | | | |
| | | 5,000,000.000 | Local | 99.910924 | 4,995,546.19 | 97.926745 | 4,896,337.25 | -99,208.94 | 0.86 |
| | | | Base | 99.910924 | 4,995,546.19 | 97.926745 | 4,896,337.25 | -99,208.94 | 0.86 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | 1.400000 | 25 Oct 2063 | | | |
| | | 4,345,601.600 | Local | 95.437477 | 4,147,332.51 | 93.948170 | 4,082,613.18 | -64,719.33 | 0.72 |
| | | Original Face: 5,000,000.000 | Base | 95.437477 | 4,147,332.51 | 93.948170 | 4,082,613.18 | -64,719.33 | 0.72 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | 1.750000 | 25 Oct 2061 | | | |
| | | 4,954,134.780 | Local | 98.098117 | 4,859,912.95 | 95.572690 | 4,734,799.88 | -125,113.07 | 0.83 |
| | | Original Face: 5,000,000.000 | Base | 98.098117 | 4,859,912.95 | 95.572690 | 4,734,799.88 | -125,113.07 | 0.83 |
| 10638NAA6 | BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A | | | | 1.750000 | 25 Feb 2062 | | | |
| | | 5,000,000.000 | Local | 95.230469 | 4,761,523.44 | 95.230469 | 4,761,523.45 | 0.01 | 0.83 |
| | | Original Face: 5,000,000.000 | Base | 95.230469 | 4,761,523.44 | 95.230469 | 4,761,523.45 | 0.01 | 0.83 |

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|-----------|--|----------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|-----------|
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | 1.200000 | 23 Mar 2026 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.457000 | 4,922,850.00 | -77,150.00 | 0.86 |
| | | | Base | 100.000000 | 5,000,000.00 | 98.457000 | 4,922,850.00 | -77,150.00 | 0.86 |
| 14042RHB0 | CAPITAL ONE NA SR UNSECURED 08/22 VAR | | | | 0.964380 | 08 Aug 2022 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.141774 | 5,007,088.70 | 7,088.70 | 0.88 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.141774 | 5,007,088.70 | 7,088.70 | 0.88 |
| 149123CH2 | CATERPILLAR INC SR UNSECURED 04/30 2.6 | | | | 2.600000 | 09 Apr 2030 | | | |
| | | 5,000,000.000 | Local | 99.559697 | 4,977,984.85 | 101.732597 | 5,086,629.85 | 108,645.00 | 0.89 |
| | | | Base | 99.559697 | 4,977,984.85 | 101.732597 | 5,086,629.85 | 108,645.00 | 0.89 |
| 14913R2D8 | CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65 | | | | 0.650000 | 07 Jul 2023 | | | |
| | | 5,000,000.000 | Local | 99.973331 | 4,998,666.54 | 99.209463 | 4,960,473.15 | -38,193.39 | 0.87 |
| | | | Base | 99.973331 | 4,998,666.54 | 99.209463 | 4,960,473.15 | -38,193.39 | 0.87 |
| 166756AJ5 | CHEVRON USA INC COMPANY GUAR 08/23 0.426 | | | | 0.426000 | 11 Aug 2023 | | | |
| | | 5,000,000.000 | Local | 100.189305 | 5,009,465.24 | 98.749702 | 4,937,485.10 | -71,980.14 | 0.87 |
| | | | Base | 100.189305 | 5,009,465.24 | 98.749702 | 4,937,485.10 | -71,980.14 | 0.87 |
| 172967AL5 | CITIGROUP INC SR UNSECURED 05/25 7.875 | | | | 7.875000 | 15 May 2025 | | | |
| | | 1,240,000.000 | Local | 122.163868 | 1,514,831.96 | 117.401735 | 1,455,781.51 | -59,050.45 | 0.26 |
| | | | Base | 122.163868 | 1,514,831.96 | 117.401735 | 1,455,781.51 | -59,050.45 | 0.26 |
| 17329U3B5 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR | | | | 0.690003 | 06 Oct 2028 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.622218 | 4,931,110.90 | -68,889.10 | 0.86 |
| | | | Base | 100.000000 | 5,000,000.00 | 98.622218 | 4,931,110.90 | -68,889.10 | 0.86 |
| 189054AX7 | CLOROX COMPANY SR UNSECURED 05/30 1.8 | | | | 1.800000 | 15 May 2030 | | | |
| | | 2,500,000.000 | Local | 99.267234 | 2,481,680.84 | 94.500706 | 2,362,517.65 | -119,163.19 | 0.41 |
| | | | Base | 99.267234 | 2,481,680.84 | 94.500706 | 2,362,517.65 | -119,163.19 | 0.41 |
| 254683CA1 | DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5 | | | | 0.706290 | 15 Dec 2026 | | | |
| | | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 101.003980 | 4,040,159.20 | 40,159.20 | 0.71 |
| | | Original Face: | 4,000,000.000 | Base | 100.000000 | 4,000,000.00 | 101.003980 | 4,040,159.20 | 40,159.20 |
| 29736RAN0 | ESTEE LAUDER CO INC SR UNSECURED 12/24 2 | | | | 2.000000 | 01 Dec 2024 | | | |
| | | 3,000,000.000 | Local | 99.678298 | 2,990,348.93 | 101.045295 | 3,031,358.85 | 41,009.92 | 0.53 |
| | | | Base | 99.678298 | 2,990,348.93 | 101.045295 | 3,031,358.85 | 41,009.92 | 0.53 |

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ST OF AZ POOL 12 CAWCD MED TRM

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|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 30231GBD3 | EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275 | | | | | 2.275000 | 16 Aug 2026 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 101.263468 | 2,531,586.70 | 31,586.70 | 0.44 | |
| | | Base | 100.000000 | 2,500,000.00 | 101.263468 | 2,531,586.70 | 31,586.70 | 0.44 | |
| 3128HXS7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.500000 | 15 Aug 2042 | | |
| | 787,837.800 | Local | 101.167660 | 797,037.07 | 100.539848 | 792,090.93 | -4,946.14 | 0.14 | |
| Original Face: | 5,000,000.000 | Base | 101.167660 | 797,037.07 | 100.539848 | 792,090.93 | -4,946.14 | 0.14 | |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | | 4.000000 | 01 Feb 2034 | | |
| | 1,125,900.700 | Local | 102.444971 | 1,153,428.64 | 105.011365 | 1,182,323.69 | 28,895.05 | 0.21 | |
| Original Face: | 5,000,000.000 | Base | 102.444971 | 1,153,428.64 | 105.011365 | 1,182,323.69 | 28,895.05 | 0.21 | |
| 3133EEU0 | FEDERAL FARM CREDIT BANK BONDS 03/35 3.41 | | | | | 3.410000 | 20 Mar 2035 | | |
| | 6,000,000.000 | Local | 123.402088 | 7,404,125.25 | 111.990411 | 6,719,424.66 | -684,700.59 | 1.18 | |
| | | Base | 123.402088 | 7,404,125.25 | 111.990411 | 6,719,424.66 | -684,700.59 | 1.18 | |
| 3133EJW2 | FEDERAL FARM CREDIT BANK BONDS 08/31 3.49 | | | | | 3.490000 | 13 Aug 2031 | | |
| | 4,000,000.000 | Local | 120.341797 | 4,813,671.88 | 112.916477 | 4,516,659.08 | -297,012.80 | 0.79 | |
| | | Base | 120.341797 | 4,813,671.88 | 112.916477 | 4,516,659.08 | -297,012.80 | 0.79 | |
| 3133EJX95 | FEDERAL FARM CREDIT BANK BONDS 11/34 3.68 | | | | | 3.680000 | 27 Nov 2034 | | |
| | 2,070,000.000 | Local | 126.026769 | 2,608,754.11 | 114.885277 | 2,378,125.23 | -230,628.88 | 0.42 | |
| | | Base | 126.026769 | 2,608,754.11 | 114.885277 | 2,378,125.23 | -230,628.88 | 0.42 | |
| 3133EM7C0 | FEDERAL FARM CREDIT BANK BONDS 02/24 VAR | | | | | 0.432000 | 07 Feb 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.061415 | 5,003,070.75 | 3,070.75 | 0.88 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.061415 | 5,003,070.75 | 3,070.75 | 0.88 | |
| 3135G05Y5 | FANNIE MAE UNSECURED 10/27 0.75 | | | | | 0.750000 | 08 Oct 2027 | | |
| | 2,500,000.000 | Local | 99.883865 | 2,497,096.62 | 94.565019 | 2,364,125.48 | -132,971.14 | 0.41 | |
| | | Base | 99.883865 | 2,497,096.62 | 94.565019 | 2,364,125.48 | -132,971.14 | 0.41 | |
| 3135G06G3 | FANNIE MAE UNSECURED 11/25 0.5 | | | | | 0.500000 | 07 Nov 2025 | | |
| | 4,000,000.000 | Local | 99.729682 | 3,989,187.26 | 96.286092 | 3,851,443.68 | -137,743.58 | 0.68 | |
| | | Base | 99.729682 | 3,989,187.26 | 96.286092 | 3,851,443.68 | -137,743.58 | 0.68 | |
| 3136A53R5 | FANNIE MAE FNR 2012 55 PD | | | | | 3.000000 | 25 May 2042 | | |
| | 872,470.160 | Local | 102.372847 | 893,172.54 | 103.242300 | 900,758.26 | 7,585.72 | 0.16 | |
| Original Face: | 5,100,000.000 | Base | 102.372847 | 893,172.54 | 103.242300 | 900,758.26 | 7,585.72 | 0.16 | |

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Books Closed

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|--------------------------------|---------------|---------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3136A6E59 | FANNIEMAE ACES FNA 2012 M6 AFL | | | | 0.607710 | 25 Jun 2022 | | |
| | | 531,790.620 | Local 100.000000 | 531,790.62 | 100.054990 | 532,083.05 | 292.43 | 0.09 |
| Original Face: | | 3,000,000.000 | Base 100.000000 | 531,790.62 | 100.054990 | 532,083.05 | 292.43 | 0.09 |
| 3136AU5B3 | FANNIE MAE FNR 2017 4 CA | | | | 3.500000 | 25 Jun 2042 | | |
| | | 0.040 | Local -2,750.000000 | -1.10 | 100.000000 | 0.04 | 1.14 | 0.00 |
| Original Face: | | 1,445,000.000 | Base -2,750.000000 | -1.10 | 100.000000 | 0.04 | 1.14 | 0.00 |
| 3136B02X3 | FANNIE MAE FNR 2018 13 PA | | | | 3.000000 | 25 Mar 2048 | | |
| | | 430,629.030 | Local 98.793354 | 425,432.86 | 100.535870 | 432,936.64 | 7,503.78 | 0.08 |
| Original Face: | | 2,025,000.000 | Base 98.793354 | 425,432.86 | 100.535870 | 432,936.64 | 7,503.78 | 0.08 |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | 3.000000 | 25 May 2047 | | |
| | | 1,230,584.550 | Local 98.789631 | 1,215,689.93 | 100.924300 | 1,241,958.84 | 26,268.91 | 0.22 |
| Original Face: | | 5,000,000.000 | Base 98.789631 | 1,215,689.93 | 100.924300 | 1,241,958.84 | 26,268.91 | 0.22 |
| 3136B32C3 | FANNIE MAE FNR 2019 7 AL | | | | 3.000000 | 25 Aug 2048 | | |
| | | 922,057.950 | Local 101.222874 | 933,333.56 | 102.742350 | 947,344.01 | 14,010.45 | 0.17 |
| Original Face: | | 3,000,000.000 | Base 101.222874 | 933,333.56 | 102.742350 | 947,344.01 | 14,010.45 | 0.17 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | 3.000000 | 25 Aug 2048 | | |
| | | 922,057.950 | Local 99.872610 | 920,883.34 | 102.985140 | 949,582.67 | 28,699.33 | 0.17 |
| Original Face: | | 3,000,000.000 | Base 99.872610 | 920,883.34 | 102.985140 | 949,582.67 | 28,699.33 | 0.17 |
| 3136B7L41 | FANNIE MAE FNR 2019 77 LV | | | | 3.000000 | 25 May 2031 | | |
| | | 109,770.400 | Local 102.417674 | 112,424.29 | 99.926530 | 109,689.75 | -2,734.54 | 0.02 |
| Original Face: | | 5,000,000.000 | Base 102.417674 | 112,424.29 | 99.926530 | 109,689.75 | -2,734.54 | 0.02 |
| 3136BBU75 | FANNIE MAE FNR 2020 70 VA | | | | 2.000000 | 25 Apr 2032 | | |
| | | 3,613,867.620 | Local 104.402390 | 3,772,964.18 | 99.846280 | 3,608,312.38 | -164,651.80 | 0.63 |
| Original Face: | | 4,036,000.000 | Base 104.402390 | 3,772,964.18 | 99.846280 | 3,608,312.38 | -164,651.80 | 0.63 |
| 3136BBV74 | FANNIE MAE FNR 2020 70 VC | | | | 2.000000 | 25 Apr 2032 | | |
| | | 4,476,774.800 | Local 104.725267 | 4,688,314.34 | 100.290560 | 4,489,782.52 | -198,531.82 | 0.79 |
| Original Face: | | 5,000,000.000 | Base 104.725267 | 4,688,314.34 | 100.290560 | 4,489,782.52 | -198,531.82 | 0.79 |
| 3136BHBB4 | FANNIE MAE FNR 2021 27 JD | | | | 1.250000 | 25 May 2051 | | |
| | | 2,251,251.870 | Local 100.423042 | 2,260,775.62 | 94.801340 | 2,134,216.94 | -126,558.68 | 0.37 |
| Original Face: | | 3,015,000.000 | Base 100.423042 | 2,260,775.62 | 94.801340 | 2,134,216.94 | -126,558.68 | 0.37 |

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|-------------------------------------|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3136G4R88 | FANNIE MAE NOTES 08/30 1.18 | | | | 1.180000 | 26 Aug 2030 | | |
| | | 5,000,000.000 | Local 99.971468 | 4,998,573.40 | 94.288771 | 4,714,438.55 | -284,134.85 | 0.83 |
| | | | Base 99.971468 | 4,998,573.40 | 94.288771 | 4,714,438.55 | -284,134.85 | 0.83 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | 2.250000 | 15 Jan 2040 | | |
| | | 262,520.800 | Local 98.412754 | 258,353.95 | 101.033690 | 265,234.45 | 6,880.50 | 0.05 |
| Original Face: | | 5,000,000.000 | Base 98.412754 | 258,353.95 | 101.033690 | 265,234.45 | 6,880.50 | 0.05 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | 3.500000 | 15 Feb 2026 | | |
| | | 203,738.300 | Local 101.256170 | 206,297.60 | 103.370160 | 210,604.61 | 4,307.01 | 0.04 |
| Original Face: | | 2,000,000.000 | Base 101.256170 | 206,297.60 | 103.370160 | 210,604.61 | 4,307.01 | 0.04 |
| 3137AFPD8 | FREDDIE MAC FHR 3919 CD | | | | 2.500000 | 15 Oct 2040 | | |
| | | 54,024.600 | Local 99.456192 | 53,730.81 | 100.554210 | 54,324.01 | 593.20 | 0.01 |
| Original Face: | | 2,000,000.000 | Base 99.456192 | 53,730.81 | 100.554210 | 54,324.01 | 593.20 | 0.01 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | 3.500000 | 15 Jan 2027 | | |
| | | 885,782.020 | Local 102.133167 | 904,677.23 | 104.088430 | 921,996.60 | 17,319.37 | 0.16 |
| Original Face: | | 2,000,000.000 | Base 102.133167 | 904,677.23 | 104.088430 | 921,996.60 | 17,319.37 | 0.16 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | 3.000000 | 15 Mar 2027 | | |
| | | 182,475.260 | Local 100.149774 | 182,748.56 | 102.520930 | 187,075.33 | 4,326.77 | 0.03 |
| Original Face: | | 2,000,000.000 | Base 100.149774 | 182,748.56 | 102.520930 | 187,075.33 | 4,326.77 | 0.03 |
| 3137FDKH4 | FREDDIE MAC FHR 4759 NA | | | | 3.000000 | 15 Aug 2044 | | |
| | | 919,633.940 | Local 98.764955 | 908,276.05 | 101.156540 | 930,269.87 | 21,993.82 | 0.16 |
| Original Face: | | 5,500,000.000 | Base 98.764955 | 908,276.05 | 101.156540 | 930,269.87 | 21,993.82 | 0.16 |
| 3138ASYU0 | FNMA POOL AJ1622 FN 10/26 FIXED 3 | | | | 3.000000 | 01 Oct 2026 | | |
| | | 46,372.550 | Local 100.983556 | 46,828.65 | 103.960193 | 48,208.99 | 1,380.34 | 0.01 |
| Original Face: | | 500,000.000 | Base 100.983556 | 46,828.65 | 103.960193 | 48,208.99 | 1,380.34 | 0.01 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | 2.500000 | 01 Mar 2031 | | |
| | | 1,322,374.350 | Local 100.487692 | 1,328,823.47 | 102.927022 | 1,361,080.54 | 32,257.07 | 0.24 |
| Original Face: | | 5,000,000.000 | Base 100.487692 | 1,328,823.47 | 102.927022 | 1,361,080.54 | 32,257.07 | 0.24 |
| 3138XMFR6 | FNMA POOL AV9175 FN 03/34 FIXED 4 | | | | 4.000000 | 01 Mar 2034 | | |
| | | 1,823,880.520 | Local 103.971897 | 1,896,323.18 | 108.103085 | 1,971,671.11 | 75,347.93 | 0.35 |
| Original Face: | | 7,000,000.000 | Base 103.971897 | 1,896,323.18 | 108.103085 | 1,971,671.11 | 75,347.93 | 0.35 |

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | | 4.000000 | 25 Jan 2031 | | |
| | 2,167,073.370 | Local | 102.056191 | 2,211,632.53 | 106.284440 | 2,303,261.80 | 91,629.27 | 0.40 | |
| Original Face: | 7,000,000.000 | Base | 102.056191 | 2,211,632.53 | 106.284440 | 2,303,261.80 | 91,629.27 | 0.40 | |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.000000 | 25 Jan 2040 | | |
| | 501.510 | Local | 99.290144 | 497.95 | 99.950010 | 501.26 | 3.31 | 0.00 | |
| Original Face: | 3,000,000.000 | Base | 99.290144 | 497.95 | 99.950010 | 501.26 | 3.31 | 0.00 | |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | 112,268.550 | Local | 104.573436 | 117,403.08 | 105.372300 | 118,299.95 | 896.87 | 0.02 | |
| Original Face: | 5,000,000.000 | Base | 104.573436 | 117,403.08 | 105.372300 | 118,299.95 | 896.87 | 0.02 | |
| 31418A5Z7 | FNMA POOL MA1763 FN 01/34 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2034 | | |
| | 1,213,494.100 | Local | 102.088257 | 1,238,834.98 | 105.500137 | 1,280,237.94 | 41,402.96 | 0.22 | |
| Original Face: | 7,000,000.000 | Base | 102.088257 | 1,238,834.98 | 105.500137 | 1,280,237.94 | 41,402.96 | 0.22 | |
| 341081GD3 | FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR | | | | | 0.300000 | 10 May 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.001997 | 5,000,099.85 | 99.85 | 0.88 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.001997 | 5,000,099.85 | 99.85 | 0.88 | |
| 34532JAA2 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A | | | | | 1.060000 | 15 Apr 2033 | | |
| | 5,750,000.000 | Local | 99.785980 | 5,737,693.86 | 96.996600 | 5,577,304.50 | -160,389.36 | 0.98 | |
| Original Face: | 5,750,000.000 | Base | 99.785980 | 5,737,693.86 | 96.996600 | 5,577,304.50 | -160,389.36 | 0.98 | |
| 34532RAA4 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A | | | | | 3.190000 | 15 Jul 2031 | | |
| | 6,000,000.000 | Local | 102.220015 | 6,133,200.89 | 104.116370 | 6,246,982.20 | 113,781.31 | 1.10 | |
| Original Face: | 6,000,000.000 | Base | 102.220015 | 6,133,200.89 | 104.116370 | 6,246,982.20 | 113,781.31 | 1.10 | |
| 375558BX0 | GILEAD SCIENCES INC SR UNSECURED 10/27 1.2 | | | | | 1.200000 | 01 Oct 2027 | | |
| | 5,000,000.000 | Local | 99.930044 | 4,996,502.22 | 94.652221 | 4,732,611.05 | -263,891.17 | 0.83 | |
| | | Base | 99.930044 | 4,996,502.22 | 94.652221 | 4,732,611.05 | -263,891.17 | 0.83 | |
| 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 | 98.827587 | 4,941,379.35 | -58,620.65 | 0.87 | |
| | | Base | 100.000000 | 5,000,000.00 | 98.827587 | 4,941,379.35 | -58,620.65 | 0.87 | |
| 38141GXG4 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6 | | | | | 2.600000 | 07 Feb 2030 | | |
| | 1,200,000.000 | Local | 105.447293 | 1,265,367.51 | 98.006975 | 1,176,083.70 | -89,283.81 | 0.21 | |
| | | Base | 105.447293 | 1,265,367.51 | 98.006975 | 1,176,083.70 | -89,283.81 | 0.21 | |

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

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STATE STREET

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|--------------------------------|--|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| | Units | | | | | | | | |
| 38141GYF5 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR | | | | | 0.550000 | 10 Sep 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.782000 | 4,989,100.00 | -10,900.00 | 0.87 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.782000 | 4,989,100.00 | -10,900.00 | 0.87 | |
| 38150A3Z6 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR | | | | | 0.956000 | 15 Aug 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.854615 | 4,992,730.75 | -7,269.25 | 0.88 | |
| | | Base | 100.000000 | 5,000,000.00 | 99.854615 | 4,992,730.75 | -7,269.25 | 0.88 | |
| 38150AG82 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4 | | | | | 1.400000 | 16 Jun 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 95.467454 | 4,773,372.70 | -226,627.30 | 0.84 | |
| | | Base | 100.000000 | 5,000,000.00 | 95.467454 | 4,773,372.70 | -226,627.30 | 0.84 | |
| 38377NMJ0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA | | | | | 3.000000 | 16 Sep 2039 | | |
| | 76,172.700 | Local | 99.970934 | 76,150.56 | 100.486480 | 76,543.26 | 392.70 | 0.01 | |
| | Original Face: 5,000,000.000 | Base | 99.970934 | 76,150.56 | 100.486480 | 76,543.26 | 392.70 | 0.01 | |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | | 3.000000 | 20 Sep 2040 | | |
| | 158,227.920 | Local | 99.841634 | 157,977.34 | 102.298650 | 161,865.03 | 3,887.69 | 0.03 | |
| | Original Face: 3,000,000.000 | Base | 99.841634 | 157,977.34 | 102.298650 | 161,865.03 | 3,887.69 | 0.03 | |
| 38378B7E3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC | | | | | 1.744000 | 16 May 2046 | | |
| | 261,957.880 | Local | 96.537493 | 252,887.57 | 99.155580 | 259,745.86 | 6,858.29 | 0.05 | |
| | Original Face: 675,000.000 | Base | 96.537493 | 252,887.57 | 99.155580 | 259,745.86 | 6,858.29 | 0.05 | |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | 372,002.200 | Local | 100.765563 | 374,850.11 | 101.498520 | 377,576.73 | 2,726.62 | 0.07 | |
| | Original Face: 5,000,000.000 | Base | 100.765563 | 374,850.11 | 101.498520 | 377,576.73 | 2,726.62 | 0.07 | |
| 38379UK39 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF | | | | | 2.150000 | 16 Feb 2057 | | |
| | 738,852.340 | Local | 96.195039 | 710,739.30 | 99.053210 | 731,856.96 | 21,117.66 | 0.13 | |
| | Original Face: 1,600,000.000 | Base | 96.195039 | 710,739.30 | 99.053210 | 731,856.96 | 21,117.66 | 0.13 | |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | | 2.250000 | 20 Dec 2069 | | |
| | 3,269,202.150 | Local | 101.317566 | 3,312,276.05 | 100.726623 | 3,292,956.92 | -19,319.13 | 0.58 | |
| | Original Face: 5,000,000.000 | Base | 101.317566 | 3,312,276.05 | 100.726623 | 3,292,956.92 | -19,319.13 | 0.58 | |
| 38380LYN7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA | | | | | 2.250000 | 20 Jul 2069 | | |
| | 5,292,599.430 | Local | 101.919656 | 5,394,199.13 | 100.844744 | 5,337,308.35 | -56,890.78 | 0.94 | |
| | Original Face: 10,465,550.000 | Base | 101.919656 | 5,394,199.13 | 100.844744 | 5,337,308.35 | -56,890.78 | 0.94 | |

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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 |
| 38380QCU4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA | | | | | 1.250000 | 20 Jul 2067 | | |
| | 6,125,930.660 | Local | 100.566574 | 6,160,638.57 | 99.201395 | 6,077,008.67 | -83,629.90 | 1.07 | |
| Original Face: | 7,878,829.000 | Base | 100.566574 | 6,160,638.57 | 99.201395 | 6,077,008.67 | -83,629.90 | 1.07 | |
| 38380QHW5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC | | | | | 1.103710 | 20 Aug 2070 | | |
| | 4,031,418.070 | Local | 103.734082 | 4,181,954.52 | 103.535280 | 4,173,939.99 | -8,014.53 | 0.73 | |
| Original Face: | 5,000,000.000 | Base | 103.734082 | 4,181,954.52 | 103.535280 | 4,173,939.99 | -8,014.53 | 0.73 | |
| 38380QHY1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE | | | | | 1.253710 | 20 Aug 2070 | | |
| | 4,032,444.410 | Local | 104.770533 | 4,224,813.49 | 104.382980 | 4,209,185.64 | -15,627.85 | 0.74 | |
| Original Face: | 5,000,000.000 | Base | 104.770533 | 4,224,813.49 | 104.382980 | 4,209,185.64 | -15,627.85 | 0.74 | |
| 38381AFU5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV | | | | | 3.500000 | 20 Jan 2030 | | |
| | 4,633,038.230 | Local | 100.671621 | 4,664,154.69 | 102.014130 | 4,726,353.64 | 62,198.95 | 0.83 | |
| Original Face: | 6,180,040.000 | Base | 100.671621 | 4,664,154.69 | 102.014130 | 4,726,353.64 | 62,198.95 | 0.83 | |
| 38382BSL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC | | | | | 2.500000 | 20 Dec 2049 | | |
| | 1,524,614.560 | Local | 100.530514 | 1,532,702.85 | 99.607760 | 1,518,634.41 | -14,068.44 | 0.27 | |
| Original Face: | 6,993,000.000 | Base | 100.530514 | 1,532,702.85 | 99.607760 | 1,518,634.41 | -14,068.44 | 0.27 | |
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | | 0.900000 | 01 Jun 2025 | | |
| | 1,500,000.000 | Local | 99.877869 | 1,498,168.04 | 97.651867 | 1,464,778.01 | -33,390.03 | 0.26 | |
| | | Base | 99.877869 | 1,498,168.04 | 97.651867 | 1,464,778.01 | -33,390.03 | 0.26 | |
| 437076CA8 | HOME DEPOT INC SR UNSECURED 04/27 2.5 | | | | | 2.500000 | 15 Apr 2027 | | |
| | 5,000,000.000 | Local | 99.643422 | 4,982,171.11 | 102.021230 | 5,101,061.50 | 118,890.39 | 0.89 | |
| | | Base | 99.643422 | 4,982,171.11 | 102.021230 | 5,101,061.50 | 118,890.39 | 0.89 | |
| 46625HHV5 | JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5 | | | | | 5.500000 | 15 Oct 2040 | | |
| | 1,000,000.000 | Local | 145.360983 | 1,453,609.83 | 129.604000 | 1,296,040.00 | -157,569.83 | 0.23 | |
| | | Base | 145.360983 | 1,453,609.83 | 129.604000 | 1,296,040.00 | -157,569.83 | 0.23 | |
| 46647PCS3 | JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR | | | | | 0.649520 | 10 Dec 2025 | | |
| | 5,000,000.000 | Local | 100.143038 | 5,007,151.88 | 100.143764 | 5,007,188.20 | 36.32 | 0.88 | |
| | | Base | 100.143038 | 5,007,151.88 | 100.143764 | 5,007,188.20 | 36.32 | 0.88 | |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | | 2.100000 | 01 Sep 2040 | | |
| | 5,000,000.000 | Local | 99.383979 | 4,969,198.97 | 88.843302 | 4,442,165.10 | -527,033.87 | 0.78 | |
| | | Base | 99.383979 | 4,969,198.97 | 88.843302 | 4,442,165.10 | -527,033.87 | 0.78 | |

& 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 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|------------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | | 2.250000 | 06 Apr 2027 | | |
| | 5,000,000.000 | Local | 99.718143 | 4,985,907.14 | 99.589603 | 4,979,480.15 | -6,426.99 | 0.87 | |
| | | Base | 99.718143 | 4,985,907.14 | 99.589603 | 4,979,480.15 | -6,426.99 | 0.87 | |
| 494368BH5 | KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4 | | | | | 2.400000 | 01 Mar 2022 | | |
| | 1,000,000.000 | Local | 99.988371 | 999,883.71 | 100.165765 | 1,001,657.65 | 1,773.94 | 0.18 | |
| | | Base | 99.988371 | 999,883.71 | 100.165765 | 1,001,657.65 | 1,773.94 | 0.18 | |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | | 2.250000 | 15 May 2050 | | |
| | 5,000,000.000 | Local | 98.837153 | 4,941,857.66 | 85.969974 | 4,298,498.70 | -643,358.96 | 0.75 | |
| | | Base | 98.837153 | 4,941,857.66 | 85.969974 | 4,298,498.70 | -643,358.96 | 0.75 | |
| 58933YAF2 | MERCK + CO INC SR UNSECURED 05/23 2.8 | | | | | 2.800000 | 18 May 2023 | | |
| | 5,000,000.000 | Local | 103.231882 | 5,161,594.10 | 102.246984 | 5,112,349.20 | -49,244.90 | 0.90 | |
| | | Base | 103.231882 | 5,161,594.10 | 102.246984 | 5,112,349.20 | -49,244.90 | 0.90 | |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | 99.692642 | 4,984,632.11 | 100.457712 | 5,022,885.60 | 38,253.49 | 0.88 | |
| | | Base | 99.692642 | 4,984,632.11 | 100.457712 | 5,022,885.60 | 38,253.49 | 0.88 | |
| 654740BA6 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR | | | | | 0.894430 | 13 Jul 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.036912 | 5,001,845.60 | 1,845.60 | 0.88 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.036912 | 5,001,845.60 | 1,845.60 | 0.88 | |
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | | 1.950000 | 01 May 2030 | | |
| | 3,500,000.000 | Local | 99.689184 | 3,489,121.43 | 96.241481 | 3,368,451.84 | -120,669.59 | 0.59 | |
| | | Base | 99.689184 | 3,489,121.43 | 96.241481 | 3,368,451.84 | -120,669.59 | 0.59 | |
| 67066GAK0 | NVIDIA CORP SR UNSECURED 06/23 0.309 | | | | | 0.309000 | 15 Jun 2023 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.924141 | 9,892,414.10 | -107,585.90 | 1.73 | |
| | | Base | 100.000000 | 10,000,000.00 | 98.924141 | 9,892,414.10 | -107,585.90 | 1.73 | |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | | 1.650000 | 25 Mar 2026 | | |
| | 5,000,000.000 | Local | 99.960378 | 4,998,018.90 | 96.807474 | 4,840,373.70 | -157,645.20 | 0.85 | |
| | | Base | 99.960378 | 4,998,018.90 | 96.807474 | 4,840,373.70 | -157,645.20 | 0.85 | |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | | 2.750000 | 19 Mar 2030 | | |
| | 5,000,000.000 | Local | 109.114630 | 5,455,731.51 | 102.545083 | 5,127,254.15 | -328,477.36 | 0.90 | |
| | | Base | 109.114630 | 5,455,731.51 | 102.545083 | 5,127,254.15 | -328,477.36 | 0.90 | |

& 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 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 718546AW4 | PHILLIPS 66 COMPANY GUAR 12/30 2.15 | | | | 2.150000 | 15 Dec 2030 | | | |
| | | 10,000,000.000 | Local | 99.748933 | 9,974,893.25 | 93.455241 | 9,345,524.10 | -629,369.15 | 1.64 |
| | | | Base | 99.748933 | 9,974,893.25 | 93.455241 | 9,345,524.10 | -629,369.15 | 1.64 |
| 75513EAD3 | RAYTHEON TECH CORP SR UNSECURED 07/30 2.25 | | | | 2.250000 | 01 Jul 2030 | | | |
| | | 5,000,000.000 | Local | 99.894156 | 4,994,707.79 | 96.421418 | 4,821,070.90 | -173,636.89 | 0.85 |
| | | | Base | 99.894156 | 4,994,707.79 | 96.421418 | 4,821,070.90 | -173,636.89 | 0.85 |
| 78014RCV0 | ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR | | | | 1.050000 | 15 Nov 2022 | | | |
| | | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.449000 | 2,008,980.00 | 8,980.00 | 0.35 |
| | | | Base | 100.000000 | 2,000,000.00 | 100.449000 | 2,008,980.00 | 8,980.00 | 0.35 |
| 78014RCX6 | ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR | | | | 1.150000 | 22 May 2023 | | | |
| | | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 100.613000 | 2,515,325.00 | 15,325.00 | 0.44 |
| | | | Base | 100.000000 | 2,500,000.00 | 100.613000 | 2,515,325.00 | 15,325.00 | 0.44 |
| 78014RDT4 | ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR | | | | 0.724000 | 18 Nov 2027 | | | |
| | | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 100.000000 | 2,500,000.00 | 0.00 | 0.44 |
| | | | Base | 100.000000 | 2,500,000.00 | 100.000000 | 2,500,000.00 | 0.00 | 0.44 |
| 845011AC9 | SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2 | | | | 2.200000 | 15 Jun 2030 | | | |
| | | 5,000,000.000 | Local | 99.895418 | 4,994,770.88 | 94.743521 | 4,737,176.05 | -257,594.83 | 0.83 |
| | | | Base | 99.895418 | 4,994,770.88 | 94.743521 | 4,737,176.05 | -257,594.83 | 0.83 |
| 863667BB6 | STRYKER CORP SR UNSECURED 12/23 0.6 | | | | 0.600000 | 01 Dec 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.456866 | 4,922,843.30 | -77,156.70 | 0.86 |
| | | | Base | 100.000000 | 5,000,000.00 | 98.456866 | 4,922,843.30 | -77,156.70 | 0.86 |
| 86787EBE6 | TRUIST BANK SR UNSECURED 05/22 2.8 | | | | 2.800000 | 17 May 2022 | | | |
| | | 5,000,000.000 | Local | 99.995114 | 4,999,755.70 | 100.472769 | 5,023,638.45 | 23,882.75 | 0.88 |
| | | | Base | 99.995114 | 4,999,755.70 | 100.472769 | 5,023,638.45 | 23,882.75 | 0.88 |
| 871829BK2 | SYSCO CORPORATION COMPANY GUAR 02/30 2.4 | | | | 2.400000 | 15 Feb 2030 | | | |
| | | 3,000,000.000 | Local | 99.718234 | 2,991,547.02 | 97.244693 | 2,917,340.79 | -74,206.23 | 0.51 |
| | | | Base | 99.718234 | 2,991,547.02 | 97.244693 | 2,917,340.79 | -74,206.23 | 0.51 |
| 892331AF6 | TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358 | | | | 2.358000 | 02 Jul 2024 | | | |
| | | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 101.898091 | 4,075,923.64 | 75,923.64 | 0.71 |
| | | | Base | 100.000000 | 4,000,000.00 | 101.898091 | 4,075,923.64 | 75,923.64 | 0.71 |

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|-------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 89236THY4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7 | | | | | 0.700000 | 20 Jan 2026 | | |
| | 2,500,000.000 | Local | | 99.962902 | 2,499,072.55 | 94.786242 | 2,369,656.05 | -129,416.50 | 0.42 |
| | | Base | | 99.962902 | 2,499,072.55 | 94.786242 | 2,369,656.05 | -129,416.50 | 0.42 |
| 911312BT2 | UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2 | | | | | 2.200000 | 01 Sep 2024 | | |
| | 3,000,000.000 | Local | | 99.956715 | 2,998,701.46 | 101.821503 | 3,054,645.09 | 55,943.63 | 0.54 |
| | | Base | | 99.956715 | 2,998,701.46 | 101.821503 | 3,054,645.09 | 55,943.63 | 0.54 |
| 9128285R7 | US TREASURY N/B 12/21 2.625 | | | | | 2.625000 | 15 Dec 2021 | | |
| | 0.000 | Local | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 92343VFL3 | VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5 | | | | | 1.500000 | 18 Sep 2030 | | |
| | 2,000,000.000 | Local | | 99.904621 | 1,998,092.42 | 90.640630 | 1,812,812.60 | -185,279.82 | 0.32 |
| | | Base | | 99.904621 | 1,998,092.42 | 90.640630 | 1,812,812.60 | -185,279.82 | 0.32 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | | 0.840000 | 20 Mar 2026 | | |
| | 5,000,000.000 | Local | | 100.000000 | 5,000,000.00 | 100.527695 | 5,026,384.75 | 26,384.75 | 0.88 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.527695 | 5,026,384.75 | 26,384.75 | 0.88 |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | 501,189.530 | Local | | 99.992783 | 501,153.36 | 100.599520 | 504,194.26 | 3,040.90 | 0.09 |
| | Original Face: 2,500,000.000 | Base | | 99.992783 | 501,153.36 | 100.599520 | 504,194.26 | 3,040.90 | 0.09 |
| 92348CAA9 | VERIZON OWNER TRUST VZOT 2020 C A | | | | | 0.410000 | 21 Apr 2025 | | |
| | 5,000,000.000 | Local | | 99.988308 | 4,999,415.38 | 99.184640 | 4,959,232.00 | -40,183.38 | 0.87 |
| | Original Face: 5,000,000.000 | Base | | 99.988308 | 4,999,415.38 | 99.184640 | 4,959,232.00 | -40,183.38 | 0.87 |
| 92348TAC8 | VERIZON OWNER TRUST VZOT 2020 A B | | | | | 1.980000 | 22 Jul 2024 | | |
| | 2,000,000.000 | Local | | 99.988571 | 1,999,771.41 | 100.876690 | 2,017,533.80 | 17,762.39 | 0.35 |
| | Original Face: 2,000,000.000 | Base | | 99.988571 | 1,999,771.41 | 100.876690 | 2,017,533.80 | 17,762.39 | 0.35 |
| 92826CAM4 | VISA INC SR UNSECURED 04/30 2.05 | | | | | 2.050000 | 15 Apr 2030 | | |
| | 5,000,000.000 | Local | | 104.210265 | 5,210,513.24 | 97.934625 | 4,896,731.25 | -313,781.99 | 0.86 |
| | | Base | | 104.210265 | 5,210,513.24 | 97.934625 | 4,896,731.25 | -313,781.99 | 0.86 |
| 92826CAP7 | VISA INC SR UNSECURED 08/27 0.75 | | | | | 0.750000 | 15 Aug 2027 | | |
| | 5,000,000.000 | Local | | 99.914304 | 4,995,715.20 | 93.463692 | 4,673,184.60 | -322,530.60 | 0.82 |
| | | Base | | 99.914304 | 4,995,715.20 | 93.463692 | 4,673,184.60 | -322,530.60 | 0.82 |

Holdings

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| US DOLLAR Total | | | | | | | | |
| | | 406,855,519.820 | Local | 411,734,061.75 | | 403,674,898.27 | -8,059,163.48 | 70.77 |
| Original Face: | | 204,663,419.000 | Base | 411,734,061.75 | | 403,674,898.27 | -8,059,163.48 | 70.77 |
| FIXED INCOME Total | | | | | | | | |
| | | 406,855,519.820 | Base | 411,734,061.75 | | 403,674,898.27 | -8,059,163.48 | 70.77 |
| Original Face: | | 204,663,419.000 | | | | | | |

Holdings

ST OF AZ POOL 12 CAWCD MED TRM
 STATE OF ARIZONA
 FUND: ATZI



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 573,629,943.540 | Base | 578,438,500.07 | | 570,379,336.59 | -8,059,163.48 | 100.00 |
| Original Face: | | 204,663,419.000 | | | | | | |

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

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 | |
|-----|-----------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 279,315.990 | Local | 1.000000 | 279,315.99 | 1.000000 | 279,315.99 | 0.00 | 0.02 |
| | | | Base | 1.000000 | 279,315.99 | 1.000000 | 279,315.99 | 0.00 | 0.02 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 279,315.990 | Local | 279,315.99 | | 279,315.99 | 0.00 | 0.02 |
| | | Base | 279,315.99 | | 279,315.99 | 0.00 | 0.02 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 279,315.990 | Base | 279,315.99 | | 279,315.99 | 0.00 | 0.02 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 0020A3CF5 | AT+T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 20,000,000.000 | Local | 99.961500 | 19,992,300.00 | 99.961500 | 19,992,300.00 | 0.00 | 1.11 |
| | | | Base | 99.961500 | 19,992,300.00 | 99.961500 | 19,992,300.00 | 0.00 | 1.11 |

| 0020A3CH1 | AT+T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 10,443,000.000 | Local | 99.953556 | 10,438,149.81 | 99.953556 | 10,438,149.81 | 0.00 | 0.58 |
| | | | Base | 99.953556 | 10,438,149.81 | 99.953556 | 10,438,149.81 | 0.00 | 0.58 |

| 0020A3DC1 | AT+T INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 10,000,000.000 | Local | 99.928056 | 9,992,805.55 | 99.928056 | 9,992,805.55 | 0.00 | 0.56 |
| | | | Base | 99.928056 | 9,992,805.55 | 99.928056 | 9,992,805.55 | 0.00 | 0.56 |

| 02079QBB9 | ALPHABET INC | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|--------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 25,000,000.000 | Local | 99.998056 | 24,999,513.89 | 99.998056 | 24,999,513.89 | 0.00 | 1.39 |
| | | | Base | 99.998056 | 24,999,513.89 | 99.998056 | 24,999,513.89 | 0.00 | 1.39 |

| 0347M3BB9 | ANGLESEA FDG PLC + ANG | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 10,000,000.000 | Local | 99.997222 | 9,999,722.22 | 99.997222 | 9,999,722.22 | 0.00 | 0.56 |
| | | | Base | 99.997222 | 9,999,722.22 | 99.997222 | 9,999,722.22 | 0.00 | 0.56 |

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-------------------------|----------------|-----------|------------|-----------------|----------------------------|------------------|---------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 04821UC75 | ATLANTIC ASSET SECUR | 10,000,000.000 | Local | 99.980167 | 9,998,016.66 | 99.980167 | 9,998,016.66 | 0.00 | 0.56 |
| | | | Base | 99.980167 | 9,998,016.66 | 99.980167 | 9,998,016.66 | 0.00 | 0.56 |
| 04821UD82 | ATLANTIC ASSET SECUR | 10,000,000.000 | Local | 99.963333 | 9,996,333.34 | 99.963333 | 9,996,333.34 | 0.00 | 0.56 |
| | | | Base | 99.963333 | 9,996,333.34 | 99.963333 | 9,996,333.34 | 0.00 | 0.56 |
| 05253CET9 | AUST + NEW ZEA | 22,000,000.000 | Local | 99.877014 | 21,972,943.05 | 99.877014 | 21,972,943.05 | 0.00 | 1.22 |
| | | | Base | 99.877014 | 21,972,943.05 | 99.877014 | 21,972,943.05 | 0.00 | 1.22 |
| 05333UB17 | AUTOZONE INC. | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.11 |
| | | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 1.11 |
| 05333UB74 | AUTOZONE INC. | 20,400,000.000 | Local | 99.997417 | 20,399,473.00 | 99.997417 | 20,399,473.00 | 0.00 | 1.14 |
| | | | Base | 99.997417 | 20,399,473.00 | 99.997417 | 20,399,473.00 | 0.00 | 1.14 |
| 05333UB74 | AUTOZONE INC. | 6,908,000.000 | Local | 99.997333 | 6,907,815.79 | 99.997333 | 6,907,815.79 | 0.00 | 0.39 |
| | | | Base | 99.997333 | 6,907,815.79 | 99.997333 | 6,907,815.79 | 0.00 | 0.39 |
| 06367CG35 | BANK OF MONTREAL | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.56 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.56 |
| 06367CNA1 | BANK OF MONTREAL | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.39 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.39 |
| 06417KG60 | BANK OF NOVA SCOTIA/THE | 5,000,000.000 | Local | 99.931111 | 4,996,555.56 | 99.931111 | 4,996,555.56 | 0.00 | 0.28 |
| | | | Base | 99.931111 | 4,996,555.56 | 99.931111 | 4,996,555.56 | 0.00 | 0.28 |
| 06417MTD7 | BANK OF NOVA SCOTIA | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.84 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.84 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 06742XWN3 | BARCLAYS BK PLC | 15,000,000.000 | Local | 99.945056 | 14,991,758.34 | 99.945056 | 14,991,758.34 | 0.00 | 0.84 |
| | | | Base | 99.945056 | 14,991,758.34 | 99.945056 | 14,991,758.34 | 0.00 | 0.84 |
| 07644BFF4 | BEDFORD ROW FDG CORP | 15,000,000.000 | Local | 99.899500 | 14,984,925.00 | 99.899500 | 14,984,925.00 | 0.00 | 0.84 |
| | | | Base | 99.899500 | 14,984,925.00 | 99.899500 | 14,984,925.00 | 0.00 | 0.84 |
| 13738KD87 | CAN AST + CAN LTD JT | 10,000,000.000 | Local | 99.956000 | 9,995,600.00 | 99.956000 | 9,995,600.00 | 0.00 | 0.56 |
| | | | Base | 99.956000 | 9,995,600.00 | 99.956000 | 9,995,600.00 | 0.00 | 0.56 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 150,000,000.000 | Local | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 8.36 |
| | | | Base | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 8.36 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.56 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.56 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.84 |
| | | | Base | 100.000000 | 15,000,000.00 | 100.000000 | 15,000,000.00 | 0.00 | 0.84 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 37,000,000.000 | Local | 100.000000 | 37,000,000.00 | 100.000000 | 37,000,000.00 | 0.00 | 2.06 |
| | | | Base | 100.000000 | 37,000,000.00 | 100.000000 | 37,000,000.00 | 0.00 | 2.06 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.56 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.56 |
| 18905MB16 | CLOROX COMPANY THE | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 0.00 | 0.39 |
| | | | Base | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 0.00 | 0.39 |
| 18905MC31 | CLOROX COMPANY THE | 12,000,000.000 | Local | 99.982500 | 11,997,900.00 | 99.982500 | 11,997,900.00 | 0.00 | 0.67 |
| | | | Base | 99.982500 | 11,997,900.00 | 99.982500 | 11,997,900.00 | 0.00 | 0.67 |

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 18905MCE7 | CLOROX COMPANY THE | 15,000,000.000 | Local | 99.976083 | 14,996,412.50 | 99.976083 | 14,996,412.50 | 0.00 | 0.84 |
| | | | Base | 99.976083 | 14,996,412.50 | 99.976083 | 14,996,412.50 | 0.00 | 0.84 |
| 19121BBG3 | COCA COLA COMPANY | 20,000,000.000 | Local | 99.997083 | 19,999,416.67 | 99.997083 | 19,999,416.67 | 0.00 | 1.11 |
| | | | Base | 99.997083 | 19,999,416.67 | 99.997083 | 19,999,416.67 | 0.00 | 1.11 |
| 2546R3DL5 | DISNEY (WALT) CO THE | 10,000,000.000 | Local | 99.948000 | 9,994,800.00 | 99.948000 | 9,994,800.00 | 0.00 | 0.56 |
| | | | Base | 99.948000 | 9,994,800.00 | 99.948000 | 9,994,800.00 | 0.00 | 0.56 |
| 2546R3JW5 | DISNEY (WALT) CO THE | 10,000,000.000 | Local | 99.846028 | 9,984,602.78 | 99.846028 | 9,984,602.78 | 0.00 | 0.56 |
| | | | Base | 99.846028 | 9,984,602.78 | 99.846028 | 9,984,602.78 | 0.00 | 0.56 |
| 26244JB73 | DUKE ENERGY CORP | 8,500,000.000 | Local | 99.997000 | 8,499,745.00 | 99.997000 | 8,499,745.00 | 0.00 | 0.47 |
| | | | Base | 99.997000 | 8,499,745.00 | 99.997000 | 8,499,745.00 | 0.00 | 0.47 |
| 30601WBN8 | FAIRWAY FINANCE CORP | 5,000,000.000 | Local | 99.992417 | 4,999,620.83 | 99.992417 | 4,999,620.83 | 0.00 | 0.28 |
| | | | Base | 99.992417 | 4,999,620.83 | 99.992417 | 4,999,620.83 | 0.00 | 0.28 |
| 30601WE21 | FAIRWAY FINANCE CORP | 10,000,000.000 | Local | 99.962500 | 9,996,250.00 | 99.962500 | 9,996,250.00 | 0.00 | 0.56 |
| | | | Base | 99.962500 | 9,996,250.00 | 99.962500 | 9,996,250.00 | 0.00 | 0.56 |
| 30601WF12 | FAIRWAY FINANCE CORP | 20,000,000.000 | Local | 99.866667 | 19,973,333.33 | 99.866667 | 19,973,333.33 | 0.00 | 1.11 |
| | | | Base | 99.866667 | 19,973,333.33 | 99.866667 | 19,973,333.33 | 0.00 | 1.11 |
| 3703E1B72 | GENERAL MILLS INC. | 20,000,000.000 | Local | 99.997667 | 19,999,533.33 | 99.997667 | 19,999,533.33 | 0.00 | 1.11 |
| | | | Base | 99.997667 | 19,999,533.33 | 99.997667 | 19,999,533.33 | 0.00 | 1.11 |
| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | 55,015,726.500 | Local | 100.000000 | 55,015,726.50 | 100.000000 | 55,015,726.50 | 0.00 | 3.07 |
| | | | Base | 100.000000 | 55,015,726.50 | 100.000000 | 55,015,726.50 | 0.00 | 3.07 |

Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|--|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| 38346MBJ2 | GOTHAM FDG CORP | 10,000,000.000 | Local | 99.991500 | 9,999,150.00 | 99.991500 | 9,999,150.00 | 0.56 |
| | | | Base | 99.991500 | 9,999,150.00 | 99.991500 | 9,999,150.00 | 0.56 |
| 40060XBA7 | GTA FDG LLC DISC | 4,000,000.000 | Local | 99.997000 | 3,999,880.00 | 99.997000 | 3,999,880.00 | 0.22 |
| | | | Base | 99.997000 | 3,999,880.00 | 99.997000 | 3,999,880.00 | 0.22 |
| 40060XBE9 | GTA FDG LLC DISC | 10,000,000.000 | Local | 99.996028 | 9,999,602.78 | 99.996028 | 9,999,602.78 | 0.56 |
| | | | Base | 99.996028 | 9,999,602.78 | 99.996028 | 9,999,602.78 | 0.56 |
| 40588MB71 | HALKIN FINANCE LLC USC | 25,000,000.000 | Local | 99.998333 | 24,999,583.33 | 99.998333 | 24,999,583.33 | 1.39 |
| | | | Base | 99.998333 | 24,999,583.33 | 99.998333 | 24,999,583.33 | 1.39 |
| 43851UK69 | HONEYWELL INTERNATN | 20,000,000.000 | Local | 99.890222 | 19,978,044.44 | 99.890222 | 19,978,044.44 | 1.11 |
| | | | Base | 99.890222 | 19,978,044.44 | 99.890222 | 19,978,044.44 | 1.11 |
| 45779QC46 | INSTITUTIONAL SECURED | 25,000,000.000 | Local | 99.985361 | 24,996,340.28 | 99.985361 | 24,996,340.28 | 1.39 |
| | | | Base | 99.985361 | 24,996,340.28 | 99.985361 | 24,996,340.28 | 1.39 |
| 47816GBB4 | JOHNSON + JOHNSON | 10,000,000.000 | Local | 99.998056 | 9,999,805.56 | 99.998056 | 9,999,805.56 | 0.56 |
| | | | Base | 99.998056 | 9,999,805.56 | 99.998056 | 9,999,805.56 | 0.56 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | 50,015,534.010 | Local | 100.000000 | 50,015,534.01 | 100.000000 | 50,015,534.01 | 2.79 |
| | | | Base | 100.000000 | 50,015,534.01 | 100.000000 | 50,015,534.01 | 2.79 |
| 53127UDJ6 | LIBERTY FUNDING LLC | 15,000,000.000 | Local | 99.951444 | 14,992,716.67 | 99.951444 | 14,992,716.67 | 0.84 |
| | | | Base | 99.951444 | 14,992,716.67 | 99.951444 | 14,992,716.67 | 0.84 |
| 57576KB73 | MASSACHUSETTS MUT LIFE INS CO | 15,000,000.000 | Local | 99.998833 | 14,999,825.00 | 99.998833 | 14,999,825.00 | 0.84 |
| | | | Base | 99.998833 | 14,999,825.00 | 99.998833 | 14,999,825.00 | 0.84 |

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Books Closed

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2022

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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 | |
| 57576KBN8 | MASSACHUSETTS MUT LIFE INS CO | | | | 0.080000 | 22 Feb 2022 | | | |
| | | 15,000,000.000 | Local | 99.995333 | 14,999,300.00 | 99.995333 | 14,999,300.00 | 0.00 | 0.84 |
| | | | Base | 99.995333 | 14,999,300.00 | 99.995333 | 14,999,300.00 | 0.00 | 0.84 |
| 59157UC16 | METLIFE SHORT TERM FDG | | | | 0.150000 | 01 Mar 2022 | | | |
| | | 25,000,000.000 | Local | 99.988333 | 24,997,083.33 | 99.988333 | 24,997,083.33 | 0.00 | 1.39 |
| | | | Base | 99.988333 | 24,997,083.33 | 99.988333 | 24,997,083.33 | 0.00 | 1.39 |
| 59157UD49 | METLIFE SHORT TERM FDG | | | | 0.160000 | 04 Apr 2022 | | | |
| | | 10,000,000.000 | Local | 99.972445 | 9,997,244.45 | 99.972445 | 9,997,244.45 | 0.00 | 0.56 |
| | | | Base | 99.972445 | 9,997,244.45 | 99.972445 | 9,997,244.45 | 0.00 | 0.56 |
| 61747C707 | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST | | | | 0.000000 | 01 Feb 2022 | | | |
| | | 50,009,438.170 | Local | 100.000000 | 50,009,438.17 | 100.000000 | 50,009,438.17 | 0.00 | 2.79 |
| | | | Base | 100.000000 | 50,009,438.17 | 100.000000 | 50,009,438.17 | 0.00 | 2.79 |
| 63307MG52 | NATIONAL BK OF CANAD | | | | 0.180000 | 05 Jul 2022 | | | |
| | | 25,000,000.000 | Local | 99.923000 | 24,980,750.00 | 99.923000 | 24,980,750.00 | 0.00 | 1.39 |
| | | | Base | 99.923000 | 24,980,750.00 | 99.923000 | 24,980,750.00 | 0.00 | 1.39 |
| 63743DBF7 | NATL RURAL UTIL COOP | | | | 0.200000 | 15 Feb 2022 | | | |
| | | 15,000,000.000 | Local | 99.992222 | 14,998,833.33 | 99.992222 | 14,998,833.33 | 0.00 | 0.84 |
| | | | Base | 99.992222 | 14,998,833.33 | 99.992222 | 14,998,833.33 | 0.00 | 0.84 |
| 63743DBU4 | NATL RURAL UTIL COOP | | | | 0.190000 | 28 Feb 2022 | | | |
| | | 25,000,000.000 | Local | 99.985750 | 24,996,437.50 | 99.985750 | 24,996,437.50 | 0.00 | 1.39 |
| | | | Base | 99.985750 | 24,996,437.50 | 99.985750 | 24,996,437.50 | 0.00 | 1.39 |
| 63763QB71 | NATIONAL SECS CLEARING | | | | 0.090000 | 07 Feb 2022 | | | |
| | | 10,000,000.000 | Local | 99.998500 | 9,999,850.00 | 99.998500 | 9,999,850.00 | 0.00 | 0.56 |
| | | | Base | 99.998500 | 9,999,850.00 | 99.998500 | 9,999,850.00 | 0.00 | 0.56 |
| 63763QC70 | NATIONAL SECS CLEARING | | | | 0.110000 | 07 Mar 2022 | | | |
| | | 9,412,000.000 | Local | 99.989611 | 9,411,022.20 | 99.989611 | 9,411,022.20 | 0.00 | 0.52 |
| | | | Base | 99.989611 | 9,411,022.20 | 99.989611 | 9,411,022.20 | 0.00 | 0.52 |
| 64951XD58 | NEW YORK LFE CAP COR | | | | 0.110000 | 05 Apr 2022 | | | |
| | | 14,335,000.000 | Local | 99.980750 | 14,332,240.52 | 99.980750 | 14,332,240.52 | 0.00 | 0.80 |
| | | | Base | 99.980750 | 14,332,240.52 | 99.980750 | 14,332,240.52 | 0.00 | 0.80 |

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2022

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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 | |
|-----------|---------------------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 7426M5G57 | PRIVATE EXP. FUNDING | 25,000,000.000 | Local | 99.948667 | 24,987,166.67 | 99.948667 | 24,987,166.67 | 0.00 | 1.39 |
| | | | Base | 99.948667 | 24,987,166.67 | 99.948667 | 24,987,166.67 | 0.00 | 1.39 |
| 74271UDN7 | PROCTOR GAMBLE AND CO | 25,000,000.000 | Local | 99.966667 | 24,991,666.66 | 99.966667 | 24,991,666.66 | 0.00 | 1.39 |
| | | | Base | 99.966667 | 24,991,666.66 | 99.966667 | 24,991,666.66 | 0.00 | 1.39 |
| 74271UDS6 | PROCTOR GAMBLE AND CO | 15,000,000.000 | Local | 99.958000 | 14,993,700.00 | 99.958000 | 14,993,700.00 | 0.00 | 0.84 |
| | | | Base | 99.958000 | 14,993,700.00 | 99.958000 | 14,993,700.00 | 0.00 | 0.84 |
| 78009BFQ0 | ROYAL BK OF CANADA | 25,000,000.000 | Local | 99.936444 | 24,984,111.11 | 99.936444 | 24,984,111.11 | 0.00 | 1.39 |
| | | | Base | 99.936444 | 24,984,111.11 | 99.936444 | 24,984,111.11 | 0.00 | 1.39 |
| 8010M3CX6 | SANOFI | 25,000,000.000 | Local | 99.980667 | 24,995,166.67 | 99.980667 | 24,995,166.67 | 0.00 | 1.39 |
| | | | Base | 99.980667 | 24,995,166.67 | 99.980667 | 24,995,166.67 | 0.00 | 1.39 |
| 82124MB90 | SHEFFIELD RECEIVABLE | 11,000,000.000 | Local | 99.996000 | 10,999,560.00 | 99.996000 | 10,999,560.00 | 0.00 | 0.61 |
| | | | Base | 99.996000 | 10,999,560.00 | 99.996000 | 10,999,560.00 | 0.00 | 0.61 |
| 82124MC24 | SHEFFIELD RECEIVABLE | 15,000,000.000 | Local | 99.983083 | 14,997,462.50 | 99.983083 | 14,997,462.50 | 0.00 | 0.84 |
| | | | Base | 99.983083 | 14,997,462.50 | 99.983083 | 14,997,462.50 | 0.00 | 0.84 |
| 86564G6V8 | SUMITOMO MITSUI TRUST NY | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.39 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.39 |
| 86565CT66 | SUMITOMO MITSUI BKG CORP | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.39 |
| | | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.39 |
| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.79 |
| | | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.79 |

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Holdings

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2022

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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 | |
| 88602UBQ2 | THUNDER BAY FNDNG LLC | | | | 0.010000 | 24 Feb 2022 | | | |
| | | 15,000,000.000 | Local | 99.989778 | 14,998,466.68 | 99.989778 | 14,998,466.68 | 0.00 | 0.84 |
| | | | Base | 99.989778 | 14,998,466.68 | 99.989778 | 14,998,466.68 | 0.00 | 0.84 |
| 89119BE28 | TORONTO DOMINION BANK | | | | 0.170000 | 02 May 2022 | | | |
| | | 25,000,000.000 | Local | 99.957500 | 24,989,375.00 | 99.957500 | 24,989,375.00 | 0.00 | 1.39 |
| | | | Base | 99.957500 | 24,989,375.00 | 99.957500 | 24,989,375.00 | 0.00 | 1.39 |
| 89233HE67 | TOYOTA MOTOR CREDIT | | | | 0.170000 | 06 May 2022 | | | |
| | | 25,000,000.000 | Local | 99.955611 | 24,988,902.78 | 99.955611 | 24,988,902.78 | 0.00 | 1.39 |
| | | | Base | 99.955611 | 24,988,902.78 | 99.955611 | 24,988,902.78 | 0.00 | 1.39 |
| 89233HG57 | TOYOTA MOTOR CREDIT | | | | 0.140000 | 05 Jul 2022 | | | |
| | | 25,000,000.000 | Local | 99.940111 | 24,985,027.78 | 99.940111 | 24,985,027.78 | 0.00 | 1.39 |
| | | | Base | 99.940111 | 24,985,027.78 | 99.940111 | 24,985,027.78 | 0.00 | 1.39 |
| 90328BCH2 | USAA CAPITAL CORP | | | | 0.100000 | 17 Mar 2022 | | | |
| | | 15,000,000.000 | Local | 99.987778 | 14,998,166.66 | 99.987778 | 14,998,166.66 | 0.00 | 0.84 |
| | | | Base | 99.987778 | 14,998,166.66 | 99.987778 | 14,998,166.66 | 0.00 | 0.84 |
| 912796J42 | TREASURY BILL 06/22 0.00000 | | | | 0.295000 | 16 Jun 2022 | | | |
| | | 105,000,000.000 | Local | 99.902723 | 104,897,859.37 | 99.902723 | 104,897,859.37 | 0.00 | 5.85 |
| | | | Base | 99.902723 | 104,897,859.37 | 99.902723 | 104,897,859.37 | 0.00 | 5.85 |
| 912796R43 | TREASURY BILL 06/22 0.00000 | | | | 0.307500 | 23 Jun 2022 | | | |
| | | 120,000,000.000 | Local | 99.878708 | 119,854,450.02 | 99.878708 | 119,854,450.02 | 0.00 | 6.68 |
| | | | Base | 99.878708 | 119,854,450.02 | 99.878708 | 119,854,450.02 | 0.00 | 6.68 |
| 91842KB21 | VW CR INC | | | | 0.160000 | 02 Feb 2022 | | | |
| | | 6,950,000.000 | Local | 99.999556 | 6,949,969.11 | 99.999556 | 6,949,969.11 | 0.00 | 0.39 |
| | | | Base | 99.999556 | 6,949,969.11 | 99.999556 | 6,949,969.11 | 0.00 | 0.39 |
| 91842KCF1 | VW CR INC | | | | 0.250000 | 15 Mar 2022 | | | |
| | | 7,000,000.000 | Local | 99.970833 | 6,997,958.33 | 99.970833 | 6,997,958.33 | 0.00 | 0.39 |
| | | | Base | 99.970833 | 6,997,958.33 | 99.970833 | 6,997,958.33 | 0.00 | 0.39 |
| 92344MD42 | VERIZON COMMNTN INC | | | | 0.330000 | 04 Apr 2022 | | | |
| | | 20,000,000.000 | Local | 99.943167 | 19,988,633.33 | 99.943167 | 19,988,633.33 | 0.00 | 1.11 |
| | | | Base | 99.943167 | 19,988,633.33 | 99.943167 | 19,988,633.33 | 0.00 | 1.11 |

& 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 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|----------------------------|-------------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 92646LC16 | VICTORY RECEIVABLES | 25,000,000.000 | Local | 99.984444 | 24,996,111.11 | 99.984444 | 24,996,111.11 | 0.00 | 1.39 |
| | | | Base | 99.984444 | 24,996,111.11 | 99.984444 | 24,996,111.11 | 0.00 | 1.39 |
| 92646LD49 | VICTORY RECEIVABLES | 15,000,000.000 | Local | 99.965556 | 14,994,833.34 | 99.965556 | 14,994,833.34 | 0.00 | 0.84 |
| | | | Base | 99.965556 | 14,994,833.34 | 99.965556 | 14,994,833.34 | 0.00 | 0.84 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 1.67 |
| | | | Base | 100.000000 | 30,000,000.00 | 100.000000 | 30,000,000.00 | 0.00 | 1.67 |
| 93142XCQ2 | WALGREENS BOOTS | 25,000,000.000 | Local | 99.957500 | 24,989,375.00 | 99.957500 | 24,989,375.00 | 0.00 | 1.39 |
| | | | Base | 99.957500 | 24,989,375.00 | 99.957500 | 24,989,375.00 | 0.00 | 1.39 |
| 94107NL36 | WASTE MANAGEMENT INC | 5,000,000.000 | Local | 99.702083 | 4,985,104.16 | 99.702083 | 4,985,104.16 | 0.00 | 0.28 |
| | | | Base | 99.702083 | 4,985,104.16 | 99.702083 | 4,985,104.16 | 0.00 | 0.28 |
| 94107PAE9 | WASTE MANAGEMENT INC | 11,000,000.000 | Local | 99.830028 | 10,981,303.06 | 99.830028 | 10,981,303.06 | 0.00 | 0.61 |
| | | | Base | 99.830028 | 10,981,303.06 | 99.830028 | 10,981,303.06 | 0.00 | 0.61 |
| 979QHR003 | SOUTH STREET REPO | 21,506,375.000 | Local | 100.000000 | 21,506,375.00 | 100.000000 | 21,506,375.00 | 0.00 | 1.20 |
| | | | Base | 100.000000 | 21,506,375.00 | 100.000000 | 21,506,375.00 | 0.00 | 1.20 |
| US DOLLAR Total | | 1,794,495,073.680 | Local | | 1,793,876,679.06 | | 1,793,876,679.06 | 0.00 | 99.98 |
| | | | Base | | 1,793,876,679.06 | | 1,793,876,679.06 | 0.00 | 99.98 |
| CASH EQUIVALENT Total | | 1,794,495,073.680 | Base | | 1,793,876,679.06 | | 1,793,876,679.06 | 0.00 | 99.98 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 15 ST OPER LIQ
STATE OF ARIZONA
FUND: ATZJ



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| <hr/> | | | | | | | | |
| FUND Total | | 1,794,774,389.670 | Base | 1,794,155,995.05 | | 1,794,155,995.05 | 0.00 | 100.00 |

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|------------------------|-----------|------------|-------|----------|-----------|----------|-----------|------|
| USD | US DOLLAR | | | | | | | |
| | | 40,671.920 | Local | 1.000000 | 40,671.92 | 1.000000 | 40,671.92 | 0.02 |
| | | | Base | 1.000000 | 40,671.92 | 1.000000 | 40,671.92 | 0.02 |
| US DOLLAR Total | | | | | | | | |
| | | 40,671.920 | Local | | 40,671.92 | | 40,671.92 | 0.02 |
| | | | Base | | 40,671.92 | | 40,671.92 | 0.02 |
| CASH Total | | | | | | | | |
| | | 40,671.920 | Base | | 40,671.92 | | 40,671.92 | 0.02 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|------------------------|--|----------------|-------|------------|---------------|-------------|---------------|------|
| 2546R3JF2 | DISNEY (WALT) CO THE | | | | 0.230000 | 15 Sep 2022 | | |
| | | 5,000,000.000 | Local | 99.855611 | 4,992,780.56 | 99.855611 | 4,992,780.56 | 2.07 |
| | | | Base | 99.855611 | 4,992,780.56 | 99.855611 | 4,992,780.56 | 2.07 |
| 26244JBJ7 | DUKE ENERGY CORP | | | | 0.220000 | 18 Feb 2022 | | |
| | | 5,000,000.000 | Local | 99.989611 | 4,999,480.55 | 99.989611 | 4,999,480.55 | 2.07 |
| | | | Base | 99.989611 | 4,999,480.55 | 99.989611 | 4,999,480.55 | 2.07 |
| 316773CU2 | FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6 | | | | 2.600000 | 15 Jun 2022 | | |
| | | 5,000,000.000 | Local | 99.997945 | 4,999,897.26 | 99.997945 | 4,999,897.26 | 2.07 |
| | | | Base | 99.997945 | 4,999,897.26 | 99.997945 | 4,999,897.26 | 2.07 |
| 979QHR003 | SOUTH STREET REPO | | | | 0.050000 | 01 Feb 2022 | | |
| | | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 2.90 |
| | | | Base | 100.000000 | 7,000,000.00 | 100.000000 | 7,000,000.00 | 2.90 |
| US DOLLAR Total | | | | | | | | |
| | | 22,000,000.000 | Local | | 21,992,158.37 | | 21,992,158.37 | 9.12 |
| | | | Base | | 21,992,158.37 | | 21,992,158.37 | 9.12 |

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Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT Total

| | | | | | | | | |
|----------------|------|--|--|---------------|--|---------------|------|------|
| 22,000,000.000 | Base | | | 21,992,158.37 | | 21,992,158.37 | 0.00 | 9.12 |
|----------------|------|--|--|---------------|--|---------------|------|------|

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|-------|------------|--------------|------------|--------------|-------------|------|
| 020002BH3 | ALLSTATE CORP SR UNSECURED 12/25 0.75 | | | | 0.750000 | 15 Dec 2025 | | |
| | 5,000,000.000 | Local | 99.988583 | 4,999,429.14 | 95.585236 | 4,779,261.80 | -220,167.34 | 1.98 |
| | | Base | 99.988583 | 4,999,429.14 | 95.585236 | 4,779,261.80 | -220,167.34 | 1.98 |
| 02079KAJ6 | ALPHABET INC SR UNSECURED 08/27 0.8 | | | | 0.800000 | 15 Aug 2027 | | |
| | 5,000,000.000 | Local | 99.733972 | 4,986,698.60 | 94.115587 | 4,705,779.35 | -280,919.25 | 1.95 |
| | | Base | 99.733972 | 4,986,698.60 | 94.115587 | 4,705,779.35 | -280,919.25 | 1.95 |
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | 0.947000 | 01 Aug 2027 | | |
| | 5,000,000.000 | Local | 98.115958 | 4,905,797.89 | 94.884945 | 4,744,247.25 | -161,550.64 | 1.97 |
| | | Base | 98.115958 | 4,905,797.89 | 94.884945 | 4,744,247.25 | -161,550.64 | 1.97 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | 3.500000 | 01 Jun 2030 | | |
| | 5,000,000.000 | Local | 99.828820 | 4,991,441.00 | 106.032828 | 5,301,641.40 | 310,200.40 | 2.20 |
| | | Base | 99.828820 | 4,991,441.00 | 106.032828 | 5,301,641.40 | 310,200.40 | 2.20 |
| 05348EBH1 | AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45 | | | | 2.450000 | 15 Jan 2031 | | |
| | 3,500,000.000 | Local | 99.627643 | 3,486,967.52 | 98.964005 | 3,463,740.18 | -23,227.34 | 1.44 |
| | | Base | 99.627643 | 3,486,967.52 | 98.964005 | 3,463,740.18 | -23,227.34 | 1.44 |
| 06048WL99 | BANK OF AMERICA CORP SR UNSECURED 05/26 1.4 | | | | 1.400000 | 14 May 2026 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 95.069802 | 2,376,745.05 | -123,254.95 | 0.99 |
| | | Base | 100.000000 | 2,500,000.00 | 95.069802 | 2,376,745.05 | -123,254.95 | 0.99 |
| 06051GFX2 | BANK OF AMERICA CORP SR UNSECURED 04/26 3.5 | | | | 3.500000 | 19 Apr 2026 | | |
| | 2,500,000.000 | Local | 109.098524 | 2,727,463.09 | 105.473779 | 2,636,844.48 | -90,618.61 | 1.09 |
| | | Base | 109.098524 | 2,727,463.09 | 105.473779 | 2,636,844.48 | -90,618.61 | 1.09 |
| 06368EA44 | BANK OF MONTREAL SR UNSECURED 12/23 VAR | | | | 0.400000 | 08 Dec 2023 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.907162 | 4,995,358.10 | -4,641.90 | 2.07 |
| | | Base | 100.000000 | 5,000,000.00 | 99.907162 | 4,995,358.10 | -4,641.90 | 2.07 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 06406RAG2 | BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5 | | | | 3.500000 | 28 Apr 2023 | | | |
| | 5,000,000.000 | Local | 99.973049 | 4,998,652.43 | 102.825292 | 5,141,264.60 | 142,612.17 | | 2.13 |
| | | Base | 99.973049 | 4,998,652.43 | 102.825292 | 5,141,264.60 | 142,612.17 | | 2.13 |
| 064159JW7 | BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR | | | | 1.258860 | 24 Jul 2024 | | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.129525 | 5,006,476.25 | 6,476.25 | | 2.08 |
| | | Base | 100.000000 | 5,000,000.00 | 100.129525 | 5,006,476.25 | 6,476.25 | | 2.08 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | | |
| | 5,000,000.000 | Local | 99.992106 | 4,999,605.28 | 100.988573 | 5,049,428.65 | 49,823.37 | | 2.09 |
| | | Base | 99.992106 | 4,999,605.28 | 100.988573 | 5,049,428.65 | 49,823.37 | | 2.09 |
| 084659AT8 | BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05 | | | | 4.050000 | 15 Apr 2025 | | | |
| | 5,000,000.000 | Local | 99.919316 | 4,995,965.82 | 106.670663 | 5,333,533.15 | 337,567.33 | | 2.21 |
| | | Base | 99.919316 | 4,995,965.82 | 106.670663 | 5,333,533.15 | 337,567.33 | | 2.21 |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | 2.400000 | 30 Apr 2030 | | | |
| | 2,500,000.000 | Local | 99.936105 | 2,498,402.62 | 98.890403 | 2,472,260.08 | -26,142.54 | | 1.03 |
| | | Base | 99.936105 | 2,498,402.62 | 98.890403 | 2,472,260.08 | -26,142.54 | | 1.03 |
| 097023CN3 | BOEING CO SR UNSECURED 02/30 2.95 | | | | 2.950000 | 01 Feb 2030 | | | |
| | 5,000,000.000 | Local | 99.910924 | 4,995,546.19 | 97.926745 | 4,896,337.25 | -99,208.94 | | 2.03 |
| | | Base | 99.910924 | 4,995,546.19 | 97.926745 | 4,896,337.25 | -99,208.94 | | 2.03 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | 1.400000 | 25 Oct 2063 | | | |
| | 4,345,601.600 | Local | 95.437477 | 4,147,332.51 | 93.948170 | 4,082,613.18 | -64,719.33 | | 1.69 |
| Original Face: | 5,000,000.000 | Base | 95.437477 | 4,147,332.51 | 93.948170 | 4,082,613.18 | -64,719.33 | | 1.69 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | 1.750000 | 25 Oct 2061 | | | |
| | 2,972,480.870 | Local | 98.098118 | 2,915,947.78 | 95.572690 | 2,840,879.93 | -75,067.85 | | 1.18 |
| Original Face: | 3,000,000.000 | Base | 98.098118 | 2,915,947.78 | 95.572690 | 2,840,879.93 | -75,067.85 | | 1.18 |
| 110122CM8 | BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9 | | | | 2.900000 | 26 Jul 2024 | | | |
| | 5,000,000.000 | Local | 99.817690 | 4,990,884.48 | 103.125875 | 5,156,293.75 | 165,409.27 | | 2.14 |
| | | Base | 99.817690 | 4,990,884.48 | 103.125875 | 5,156,293.75 | 165,409.27 | | 2.14 |
| 12624KAN6 | COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A | | | | 3.791000 | 15 Aug 2045 | | | |
| | 3,522,266.000 | Local | 103.384007 | 3,641,459.72 | 100.737470 | 3,548,241.66 | -93,218.06 | | 1.47 |
| Original Face: | 3,522,266.000 | Base | 103.384007 | 3,641,459.72 | 100.737470 | 3,548,241.66 | -93,218.06 | | 1.47 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|----------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 14042RHB0 | CAPITAL ONE NA SR UNSECURED 08/22 VAR | | | | 0.964380 | 08 Aug 2022 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 100.141774 | 5,007,088.70 | 7,088.70 | 2.08 |
| | | | Base 100.000000 | 5,000,000.00 | 100.141774 | 5,007,088.70 | 7,088.70 | 2.08 |
| 14913R2D8 | CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65 | | | | 0.650000 | 07 Jul 2023 | | |
| | | 5,000,000.000 | Local 99.973331 | 4,998,666.54 | 99.209463 | 4,960,473.15 | -38,193.39 | 2.06 |
| | | | Base 99.973331 | 4,998,666.54 | 99.209463 | 4,960,473.15 | -38,193.39 | 2.06 |
| 189054AX7 | CLOROX COMPANY SR UNSECURED 05/30 1.8 | | | | 1.800000 | 15 May 2030 | | |
| | | 2,500,000.000 | Local 99.267234 | 2,481,680.84 | 94.500706 | 2,362,517.65 | -119,163.19 | 0.98 |
| | | | Base 99.267234 | 2,481,680.84 | 94.500706 | 2,362,517.65 | -119,163.19 | 0.98 |
| 254683CA1 | DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5 | | | | 0.706290 | 15 Dec 2026 | | |
| | | 4,725,000.000 | Local 100.000000 | 4,725,000.00 | 101.003980 | 4,772,438.06 | 47,438.06 | 1.98 |
| Original Face: | | 4,725,000.000 | Base 100.000000 | 4,725,000.00 | 101.003980 | 4,772,438.06 | 47,438.06 | 1.98 |
| 30231GBD3 | EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275 | | | | 2.275000 | 16 Aug 2026 | | |
| | | 2,500,000.000 | Local 100.000000 | 2,500,000.00 | 101.263468 | 2,531,586.70 | 31,586.70 | 1.05 |
| | | | Base 100.000000 | 2,500,000.00 | 101.263468 | 2,531,586.70 | 31,586.70 | 1.05 |
| 3128HVKE8 | FREDDIEMAC STRIP FHS 237 F22 | | | | 0.456290 | 15 May 2036 | | |
| | | 183,983.200 | Local 99.914802 | 183,826.45 | 100.955200 | 185,740.61 | 1,914.16 | 0.08 |
| Original Face: | | 16,000,000.000 | Base 99.914802 | 183,826.45 | 100.955200 | 185,740.61 | 1,914.16 | 0.08 |
| 3128HXS7 | FREDDIEMAC STRIP FHS 268 25 | | | | 2.500000 | 15 Aug 2042 | | |
| | | 787,837.800 | Local 101.167660 | 797,037.07 | 100.539848 | 792,090.93 | -4,946.14 | 0.33 |
| Original Face: | | 5,000,000.000 | Base 101.167660 | 797,037.07 | 100.539848 | 792,090.93 | -4,946.14 | 0.33 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | 3.000000 | 15 Aug 2042 | | |
| | | 1,542,173.500 | Local 104.126685 | 1,605,814.15 | 100.901894 | 1,556,082.27 | -49,731.88 | 0.65 |
| Original Face: | | 10,000,000.000 | Base 104.126685 | 1,605,814.15 | 100.901894 | 1,556,082.27 | -49,731.88 | 0.65 |
| 31331XME9 | FEDERAL FARM CREDIT BANK BONDS 01/27 5.3 | | | | 5.300000 | 25 Jan 2027 | | |
| | | 2,500,000.000 | Local 108.710721 | 2,717,768.02 | 117.500776 | 2,937,519.40 | 219,751.38 | 1.22 |
| | | | Base 108.710721 | 2,717,768.02 | 117.500776 | 2,937,519.40 | 219,751.38 | 1.22 |
| 31331XTK8 | FEDERAL FARM CREDIT BANK BONDS 03/27 5.25 | | | | 5.250000 | 22 Mar 2027 | | |
| | | 2,500,000.000 | Local 108.359976 | 2,708,999.41 | 117.709856 | 2,942,746.40 | 233,746.99 | 1.22 |
| | | | Base 108.359976 | 2,708,999.41 | 117.709856 | 2,942,746.40 | 233,746.99 | 1.22 |

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Issue has not been redenominated but Local is converted

Books Closed

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Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2022

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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 |
| 3133EJWT2 | FEDERAL FARM CREDIT BANK BONDS 08/31 3.49 | | | | 3.490000 | 13 Aug 2031 | | |
| | | 4,000,000.000 | Local 120.341797 | 4,813,671.88 | 112.916477 | 4,516,659.08 | -297,012.80 | 1.87 |
| | | | Base 120.341797 | 4,813,671.88 | 112.916477 | 4,516,659.08 | -297,012.80 | 1.87 |
| 3135G05Y5 | FANNIE MAE UNSECURED 10/27 0.75 | | | | 0.750000 | 08 Oct 2027 | | |
| | | 2,500,000.000 | Local 99.883865 | 2,497,096.62 | 94.565019 | 2,364,125.48 | -132,971.14 | 0.98 |
| | | | Base 99.883865 | 2,497,096.62 | 94.565019 | 2,364,125.48 | -132,971.14 | 0.98 |
| 3136A6E59 | FANNIEMAE ACES FNA 2012 M6 AFL | | | | 0.607710 | 25 Jun 2022 | | |
| | | 531,790.620 | Local 100.000000 | 531,790.62 | 100.054990 | 532,083.05 | 292.43 | 0.22 |
| Original Face: | | 3,000,000.000 | Base 100.000000 | 531,790.62 | 100.054990 | 532,083.05 | 292.43 | 0.22 |
| 3136A9MN5 | FANNIEMAE ACES FNA 2012 M14 A2 | | | | 2.301000 | 25 Sep 2022 | | |
| | | 629,721.540 | Local 100.081428 | 630,234.31 | 100.645550 | 633,786.71 | 3,552.40 | 0.26 |
| Original Face: | | 2,000,000.000 | Base 100.081428 | 630,234.31 | 100.645550 | 633,786.71 | 3,552.40 | 0.26 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | 3.000000 | 25 Aug 2048 | | |
| | | 614,705.300 | Local 99.872611 | 613,922.23 | 102.985140 | 633,055.11 | 19,132.88 | 0.26 |
| Original Face: | | 2,000,000.000 | Base 99.872611 | 613,922.23 | 102.985140 | 633,055.11 | 19,132.88 | 0.26 |
| 3136G4R88 | FANNIE MAE NOTES 08/30 1.18 | | | | 1.180000 | 26 Aug 2030 | | |
| | | 2,700,000.000 | Local 99.971468 | 2,699,229.64 | 94.288771 | 2,545,796.82 | -153,432.82 | 1.06 |
| | | | Base 99.971468 | 2,699,229.64 | 94.288771 | 2,545,796.82 | -153,432.82 | 1.06 |
| 3137AJ6H2 | FREDDIE MAC FHR 3955 BK | | | | 2.000000 | 15 Feb 2041 | | |
| | | 453,874.250 | Local 100.676859 | 456,946.34 | 101.283300 | 459,698.82 | 2,752.48 | 0.19 |
| Original Face: | | 5,000,000.000 | Base 100.676859 | 456,946.34 | 101.283300 | 459,698.82 | 2,752.48 | 0.19 |
| 3137AJMF8 | FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2 | | | | 2.967600 | 25 Oct 2021 | | |
| | | 0.000 | Local 0.000000 | -5,715.40 | 0.000000 | 0.00 | 5,715.40 | 0.00 |
| | | | Base 0.000000 | -5,715.40 | 0.000000 | 0.00 | 5,715.40 | 0.00 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | 3.500000 | 15 Jan 2027 | | |
| | | 1,328,673.030 | Local 102.135116 | 1,357,041.74 | 104.088430 | 1,382,994.90 | 25,953.16 | 0.57 |
| Original Face: | | 3,000,000.000 | Base 102.135116 | 1,357,041.74 | 104.088430 | 1,382,994.90 | 25,953.16 | 0.57 |
| 3137AL2X6 | FREDDIE MAC FHR 3990 BH | | | | 3.500000 | 15 Jan 2032 | | |
| | | 3,159,627.470 | Local 101.074025 | 3,193,562.66 | 104.078120 | 3,288,480.87 | 94,918.21 | 1.36 |
| Original Face: | | 5,565,000.000 | Base 101.074025 | 3,193,562.66 | 104.078120 | 3,288,480.87 | 94,918.21 | 1.36 |

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Books Closed

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Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|-------------------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 3137AMMY0 | FREDDIE MAC FHR 4012 GC | | | | 3.500000 | 15 Jun 2040 | | |
| | 3,898,560.820 | Local | 105.061731 | 4,095,895.48 | 102.396280 | 3,991,981.25 | -103,914.23 | 1.66 |
| Original Face: | 4,494,000.000 | Base | 105.061731 | 4,095,895.48 | 102.396280 | 3,991,981.25 | -103,914.23 | 1.66 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | 3.000000 | 15 Mar 2027 | | |
| | 182,475.260 | Local | 100.149774 | 182,748.56 | 102.520930 | 187,075.33 | 4,326.77 | 0.08 |
| Original Face: | 2,000,000.000 | Base | 100.149774 | 182,748.56 | 102.520930 | 187,075.33 | 4,326.77 | 0.08 |
| 3137APJG6 | FREDDIE MAC FHR 4030 BC | | | | 2.000000 | 15 Jan 2042 | | |
| | 479,002.650 | Local | 100.336349 | 480,613.77 | 100.096770 | 479,466.18 | -1,147.59 | 0.20 |
| Original Face: | 5,000,000.000 | Base | 100.336349 | 480,613.77 | 100.096770 | 479,466.18 | -1,147.59 | 0.20 |
| 3137ATR20 | FREDDIE MAC FHR 4097 VH | | | | 1.500000 | 15 Oct 2041 | | |
| | 716,778.210 | Local | 100.339307 | 719,210.29 | 98.663320 | 707,197.18 | -12,013.11 | 0.29 |
| Original Face: | 14,878,168.000 | Base | 100.339307 | 719,210.29 | 98.663320 | 707,197.18 | -12,013.11 | 0.29 |
| 3137AYK42 | FREDDIE MAC FHR 4172 PE | | | | 3.000000 | 15 Feb 2043 | | |
| | 5,000,000.000 | Local | 99.186762 | 4,959,338.10 | 100.204930 | 5,010,246.50 | 50,908.40 | 2.08 |
| Original Face: | 5,000,000.000 | Base | 99.186762 | 4,959,338.10 | 100.204930 | 5,010,246.50 | 50,908.40 | 2.08 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | 2.000000 | 15 Mar 2043 | | |
| | 404,365.000 | Local | 99.659199 | 402,986.92 | 100.779440 | 407,516.78 | 4,529.86 | 0.17 |
| Original Face: | 5,000,000.000 | Base | 99.659199 | 402,986.92 | 100.779440 | 407,516.78 | 4,529.86 | 0.17 |
| 3138EDSW2 | FNMA POOL AK8632 FN 04/42 FIXED 3.5 | | | | 3.500000 | 01 Apr 2042 | | |
| | 1,113,269.700 | Local | 103.283272 | 1,149,821.37 | 106.358719 | 1,184,059.39 | 34,238.02 | 0.49 |
| Original Face: | 5,000,000.000 | Base | 103.283272 | 1,149,821.37 | 106.358719 | 1,184,059.39 | 34,238.02 | 0.49 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | 2.500000 | 01 Mar 2031 | | |
| | 1,322,374.350 | Local | 100.487692 | 1,328,823.47 | 102.927022 | 1,361,080.54 | 32,257.07 | 0.56 |
| Original Face: | 5,000,000.000 | Base | 100.487692 | 1,328,823.47 | 102.927022 | 1,361,080.54 | 32,257.07 | 0.56 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | 5.000000 | 25 May 2049 | | |
| | 244,819.100 | Local | 105.468205 | 258,206.31 | 112.615140 | 275,703.37 | 17,497.06 | 0.11 |
| Original Face: | 10,000,000.000 | Base | 105.468205 | 258,206.31 | 112.615140 | 275,703.37 | 17,497.06 | 0.11 |
| 31398NY24 | FANNIE MAE FNR 2010 123 PM | | | | 4.000000 | 25 Jul 2040 | | |
| | 2,345,025.000 | Local | 106.338883 | 2,493,673.39 | 104.261030 | 2,444,947.22 | -48,726.17 | 1.01 |
| Original Face: | 6,000,000.000 | Base | 106.338883 | 2,493,673.39 | 104.261030 | 2,444,947.22 | -48,726.17 | 1.01 |

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Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | 4.500000 | 15 Dec 2039 | | |
| | | 112,268.550 | Local 104.573436 | 117,403.08 | 105.372300 | 118,299.95 | 896.87 | 0.05 |
| Original Face: | | 5,000,000.000 | Base 104.573436 | 117,403.08 | 105.372300 | 118,299.95 | 896.87 | 0.05 |
| 38141GYF5 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/24 VAR | | | | 0.550000 | 10 Sep 2024 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 99.782000 | 4,989,100.00 | -10,900.00 | 2.07 |
| | | | Base 100.000000 | 5,000,000.00 | 99.782000 | 4,989,100.00 | -10,900.00 | 2.07 |
| 38150A3Z6 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR | | | | 0.956000 | 15 Aug 2024 | | |
| | | 5,000,000.000 | Local 100.000000 | 5,000,000.00 | 99.854615 | 4,992,730.75 | -7,269.25 | 2.07 |
| | | | Base 100.000000 | 5,000,000.00 | 99.854615 | 4,992,730.75 | -7,269.25 | 2.07 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | 1.900000 | 16 Sep 2053 | | |
| | | 1,923,429.400 | Local 94.754541 | 1,822,536.69 | 98.412060 | 1,892,886.50 | 70,349.81 | 0.79 |
| Original Face: | | 5,000,000.000 | Base 94.754541 | 1,822,536.69 | 98.412060 | 1,892,886.50 | 70,349.81 | 0.79 |
| 38378NWG4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB | | | | 3.000000 | 16 Apr 2025 | | |
| | | 423,195.130 | Local 99.963967 | 423,042.64 | 101.239700 | 428,441.48 | 5,398.84 | 0.18 |
| Original Face: | | 1,238,000.000 | Base 99.963967 | 423,042.64 | 101.239700 | 428,441.48 | 5,398.84 | 0.18 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | 2.750000 | 20 Dec 2045 | | |
| | | 372,002.200 | Local 100.765563 | 374,850.11 | 101.498520 | 377,576.73 | 2,726.62 | 0.16 |
| Original Face: | | 5,000,000.000 | Base 100.765563 | 374,850.11 | 101.498520 | 377,576.73 | 2,726.62 | 0.16 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | 2.250000 | 20 Dec 2069 | | |
| | | 2,615,361.720 | Local 101.317566 | 2,649,820.84 | 100.726623 | 2,634,365.54 | -15,455.30 | 1.09 |
| Original Face: | | 4,000,000.000 | Base 101.317566 | 2,649,820.84 | 100.726623 | 2,634,365.54 | -15,455.30 | 1.09 |
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | 0.900000 | 01 Jun 2025 | | |
| | | 1,500,000.000 | Local 99.877869 | 1,498,168.04 | 97.651867 | 1,464,778.01 | -33,390.03 | 0.61 |
| | | | Base 99.877869 | 1,498,168.04 | 97.651867 | 1,464,778.01 | -33,390.03 | 0.61 |
| 46647PCS3 | JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR | | | | 0.649520 | 10 Dec 2025 | | |
| | | 2,000,000.000 | Local 100.143038 | 2,002,860.75 | 100.143764 | 2,002,875.28 | 14.53 | 0.83 |
| | | | Base 100.143038 | 2,002,860.75 | 100.143764 | 2,002,875.28 | 14.53 | 0.83 |
| 478160CD4 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25 | | | | 2.250000 | 03 Mar 2022 | | |
| | | 3,500,000.000 | Local 99.995531 | 3,499,843.59 | 100.116308 | 3,504,070.78 | 4,227.19 | 1.45 |
| | | | Base 99.995531 | 3,499,843.59 | 100.116308 | 3,504,070.78 | 4,227.19 | 1.45 |

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Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
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STATE STREET

As of: January 31, 2022

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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 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | | 2.100000 | 01 Sep 2040 | | |
| | 2,500,000.000 | Local | 99.383979 | 2,484,599.48 | 88.843302 | 2,221,082.55 | -263,516.93 | 0.92 | |
| | | Base | 99.383979 | 2,484,599.48 | 88.843302 | 2,221,082.55 | -263,516.93 | 0.92 | |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | | 2.250000 | 06 Apr 2027 | | |
| | 5,000,000.000 | Local | 99.718143 | 4,985,907.14 | 99.589603 | 4,979,480.15 | -6,426.99 | 2.07 | |
| | | Base | 99.718143 | 4,985,907.14 | 99.589603 | 4,979,480.15 | -6,426.99 | 2.07 | |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | | 2.250000 | 15 May 2050 | | |
| | 5,000,000.000 | Local | 98.837153 | 4,941,857.66 | 85.969974 | 4,298,498.70 | -643,358.96 | 1.78 | |
| | | Base | 98.837153 | 4,941,857.66 | 85.969974 | 4,298,498.70 | -643,358.96 | 1.78 | |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | 99.692642 | 4,984,632.11 | 100.457712 | 5,022,885.60 | 38,253.49 | 2.08 | |
| | | Base | 99.692642 | 4,984,632.11 | 100.457712 | 5,022,885.60 | 38,253.49 | 2.08 | |
| 654740BA6 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR | | | | | 0.894430 | 13 Jul 2022 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.036912 | 5,001,845.60 | 1,845.60 | 2.07 | |
| | | Base | 100.000000 | 5,000,000.00 | 100.036912 | 5,001,845.60 | 1,845.60 | 2.07 | |
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | | 1.950000 | 01 May 2030 | | |
| | 3,500,000.000 | Local | 99.689184 | 3,489,121.43 | 96.241481 | 3,368,451.84 | -120,669.59 | 1.40 | |
| | | Base | 99.689184 | 3,489,121.43 | 96.241481 | 3,368,451.84 | -120,669.59 | 1.40 | |
| 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 | 98.924141 | 4,946,207.05 | -53,792.95 | 2.05 | |
| | | Base | 100.000000 | 5,000,000.00 | 98.924141 | 4,946,207.05 | -53,792.95 | 2.05 | |
| 713448BY3 | PEPSICO INC SR UNSECURED 03/22 2.75 | | | | | 2.750000 | 05 Mar 2022 | | |
| | 3,000,000.000 | Local | 99.998476 | 2,999,954.28 | 100.229188 | 3,006,875.64 | 6,921.36 | 1.25 | |
| | | Base | 99.998476 | 2,999,954.28 | 100.229188 | 3,006,875.64 | 6,921.36 | 1.25 | |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | | 2.750000 | 19 Mar 2030 | | |
| | 1,539,000.000 | Local | 109.114630 | 1,679,274.16 | 102.545083 | 1,578,168.83 | -101,105.33 | 0.65 | |
| | | Base | 109.114630 | 1,679,274.16 | 102.545083 | 1,578,168.83 | -101,105.33 | 0.65 | |
| 742718DY2 | PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3 | | | | | 2.300000 | 06 Feb 2022 | | |
| | 3,000,000.000 | Local | 99.999032 | 2,999,970.96 | 100.023395 | 3,000,701.85 | 730.89 | 1.24 | |
| | | Base | 99.999032 | 2,999,970.96 | 100.023395 | 3,000,701.85 | 730.89 | 1.24 | |

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Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

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View Date: February 8, 2022

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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 |
| 75513EAD3 | RAYTHEON TECH CORP SR UNSECURED 07/30 2.25 | | | | | 2.250000 | 01 Jul 2030 | | |
| | 5,000,000.000 | Local | | 99.894156 | 4,994,707.79 | 96.421418 | 4,821,070.90 | -173,636.89 | 2.00 |
| | | Base | | 99.894156 | 4,994,707.79 | 96.421418 | 4,821,070.90 | -173,636.89 | 2.00 |
| 78014RCV0 | ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR | | | | | 1.050000 | 15 Nov 2022 | | |
| | 3,000,000.000 | Local | | 100.000000 | 3,000,000.00 | 100.449000 | 3,013,470.00 | 13,470.00 | 1.25 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.449000 | 3,013,470.00 | 13,470.00 | 1.25 |
| 78014RCX6 | ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR | | | | | 1.150000 | 22 May 2023 | | |
| | 2,500,000.000 | Local | | 100.000000 | 2,500,000.00 | 100.613000 | 2,515,325.00 | 15,325.00 | 1.04 |
| | | Base | | 100.000000 | 2,500,000.00 | 100.613000 | 2,515,325.00 | 15,325.00 | 1.04 |
| 89236THY4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7 | | | | | 0.700000 | 20 Jan 2026 | | |
| | 2,500,000.000 | Local | | 99.962902 | 2,499,072.55 | 94.786242 | 2,369,656.05 | -129,416.50 | 0.98 |
| | | Base | | 99.962902 | 2,499,072.55 | 94.786242 | 2,369,656.05 | -129,416.50 | 0.98 |
| 907818EZ7 | UNION PACIFIC CORP SR UNSECURED 03/22 2.95 | | | | | 2.950000 | 01 Mar 2022 | | |
| | 4,000,000.000 | Local | | 99.998886 | 3,999,955.44 | 100.212978 | 4,008,519.12 | 8,563.68 | 1.66 |
| | | Base | | 99.998886 | 3,999,955.44 | 100.212978 | 4,008,519.12 | 8,563.68 | 1.66 |
| 92347YAA2 | VERIZON OWNER TRUST VZOT 2019 A A1A | | | | | 2.930000 | 20 Sep 2023 | | |
| | 501,189.530 | Local | | 99.992783 | 501,153.36 | 100.599520 | 504,194.26 | 3,040.90 | 0.21 |
| Original Face: | 2,500,000.000 | Base | | 99.992783 | 501,153.36 | 100.599520 | 504,194.26 | 3,040.90 | 0.21 |
| 92348CAA9 | VERIZON OWNER TRUST VZOT 2020 C A | | | | | 0.410000 | 21 Apr 2025 | | |
| | 3,000,000.000 | Local | | 99.988308 | 2,999,649.23 | 99.184640 | 2,975,539.20 | -24,110.03 | 1.23 |
| Original Face: | 3,000,000.000 | Base | | 99.988308 | 2,999,649.23 | 99.184640 | 2,975,539.20 | -24,110.03 | 1.23 |
| 92348TAC8 | VERIZON OWNER TRUST VZOT 2020 A B | | | | | 1.980000 | 22 Jul 2024 | | |
| | 2,000,000.000 | Local | | 99.988571 | 1,999,771.41 | 100.876690 | 2,017,533.80 | 17,762.39 | 0.84 |
| Original Face: | 2,000,000.000 | Base | | 99.988571 | 1,999,771.41 | 100.876690 | 2,017,533.80 | 17,762.39 | 0.84 |
| US DOLLAR Total | 219,190,851.800 | Local | | | 220,807,637.59 | | 219,039,815.72 | -1,767,821.87 | 90.86 |
| Original Face: | 157,922,434.000 | Base | | | 220,807,637.59 | | 219,039,815.72 | -1,767,821.87 | 90.86 |
| FIXED INCOME Total | 219,190,851.800 | Base | | | 220,807,637.59 | | 219,039,815.72 | -1,767,821.87 | 90.86 |

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Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

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View Date: February 8, 2022

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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 |
|----------------|-------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Original Face: | | 157,922,434.000 | | | | | | |

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



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 |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 241,231,523.720 | Base | 242,840,467.88 | | 241,072,646.01 | -1,767,821.87 | 100.00 |
| Original Face: | | 157,922,434.000 | | | | | | |

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



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 |
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|

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 | |
|-----|-----------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 2,356,178.090 | Local | 1.000000 | 2,356,178.09 | 1.000000 | 2,356,178.09 | 0.00 | 0.49 |
| | | | Base | 1.000000 | 2,356,178.09 | 1.000000 | 2,356,178.09 | 0.00 | 0.49 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|---------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| | 2,356,178.090 | Local | 2,356,178.09 | | 2,356,178.09 | 0.00 | 0.49 |
| | | Base | 2,356,178.09 | | 2,356,178.09 | 0.00 | 0.49 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|---------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| | 2,356,178.090 | Base | 2,356,178.09 | | 2,356,178.09 | 0.00 | 0.49 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 04821UC75 | ATLANTIC ASSET SECUR | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 99.980167 | 4,999,008.33 | 99.980167 | 4,999,008.33 | 0.00 | 1.03 |
| | | | Base | 99.980167 | 4,999,008.33 | 99.980167 | 4,999,008.33 | 0.00 | 1.03 |

| 05253CET9 | AUST + NEW ZEA | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|----------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 4,350,000.000 | Local | 99.877014 | 4,344,650.10 | 99.877014 | 4,344,650.10 | 0.00 | 0.90 |
| | | | Base | 99.877014 | 4,344,650.10 | 99.877014 | 4,344,650.10 | 0.00 | 0.90 |

| 06051GHC6 | BANK OF AMERICA CORP SR UNSECURED 12/23 VAR | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|---|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 101.093077 | 5,054,653.87 | 101.093077 | 5,054,653.87 | 0.00 | 1.05 |
| | | | Base | 101.093077 | 5,054,653.87 | 101.093077 | 5,054,653.87 | 0.00 | 1.05 |

| 06367CJQ1 | BANK OF MONTREAL | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.03 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.03 |

| 06367CNA1 | BANK OF MONTREAL | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.03 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.03 |

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|----------------|-------|------------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 06417MPH2 | BANK OF NOVA SCOTIA | 2,000,000.000 | Local | 100.002754 | 2,000,055.07 | 100.002754 | 11 May 2022 2,000,055.07 | 0.00 | 0.41 |
| | | | Base | 100.002754 | 2,000,055.07 | 100.002754 | 2,000,055.07 | 0.00 | 0.41 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 01 Feb 2022 5,000,000.00 | 0.00 | 1.03 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.03 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 04 Feb 2022 5,000,000.00 | 0.00 | 1.03 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.03 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 07 Feb 2022 5,000,000.00 | 0.00 | 1.03 |
| | | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 1.03 |
| 138994009 | CANTOR FITZGERALD REPO REPO | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 11 Feb 2022 10,000,000.00 | 0.00 | 2.07 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 2.07 |
| 15963UCG9 | CHARIOT FNDG LLC | 3,000,000.000 | Local | 99.974917 | 2,999,247.50 | 99.974917 | 16 Mar 2022 2,999,247.50 | 0.00 | 0.62 |
| | | | Base | 99.974917 | 2,999,247.50 | 99.974917 | 2,999,247.50 | 0.00 | 0.62 |
| 19121BH10 | COCA COLA COMPANY | 3,000,000.000 | Local | 99.939667 | 2,998,190.00 | 99.939667 | 01 Aug 2022 2,998,190.00 | 0.00 | 0.62 |
| | | | Base | 99.939667 | 2,998,190.00 | 99.939667 | 2,998,190.00 | 0.00 | 0.62 |
| 19121BJD2 | COCA COLA COMPANY | 10,000,000.000 | Local | 99.931556 | 9,993,155.55 | 99.931556 | 13 Sep 2022 9,993,155.55 | 0.00 | 2.07 |
| | | | Base | 99.931556 | 9,993,155.55 | 99.931556 | 9,993,155.55 | 0.00 | 2.07 |
| 2546R3DV3 | DISNEY (WALT) CO THE | 2,000,000.000 | Local | 99.934750 | 1,998,695.00 | 99.934750 | 29 Apr 2022 1,998,695.00 | 0.00 | 0.41 |
| | | | Base | 99.934750 | 1,998,695.00 | 99.934750 | 1,998,695.00 | 0.00 | 0.41 |
| 2546R3FW9 | DISNEY (WALT) CO THE | 3,000,000.000 | Local | 99.913083 | 2,997,392.50 | 99.913083 | 30 Jun 2022 2,997,392.50 | 0.00 | 0.62 |
| | | | Base | 99.913083 | 2,997,392.50 | 99.913083 | 2,997,392.50 | 0.00 | 0.62 |

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|--|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 30229BC13 | EXXON MOBIL CORP | 5,000,000.000 | Local | 99.992222 | 4,999,611.11 | 99.992222 | 4,999,611.11 | 1.03 |
| | | | Base | 99.992222 | 4,999,611.11 | 99.992222 | 4,999,611.11 | 1.03 |
| 30601WBN8 | FAIRWAY FINANCE CORP | 3,700,000.000 | Local | 99.992417 | 3,699,719.42 | 99.992417 | 3,699,719.42 | 0.77 |
| | | | Base | 99.992417 | 3,699,719.42 | 99.992417 | 3,699,719.42 | 0.77 |
| 30601WE21 | FAIRWAY FINANCE CORP | 3,000,000.000 | Local | 99.962500 | 2,998,875.00 | 99.962500 | 2,998,875.00 | 0.62 |
| | | | Base | 99.962500 | 2,998,875.00 | 99.962500 | 2,998,875.00 | 0.62 |
| 30601WF12 | FAIRWAY FINANCE CORP | 6,000,000.000 | Local | 99.866667 | 5,992,000.00 | 99.866667 | 5,992,000.00 | 1.24 |
| | | | Base | 99.866667 | 5,992,000.00 | 99.866667 | 5,992,000.00 | 1.24 |
| 316773CU2 | FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6 | 5,000,000.000 | Local | 99.997945 | 4,999,897.26 | 99.997945 | 4,999,897.26 | 1.03 |
| | | | Base | 99.997945 | 4,999,897.26 | 99.997945 | 4,999,897.26 | 1.03 |
| 46514TQB7 | ISRAEL ST 05/26 1.68 | 3,500,000.000 | Local | 100.000000 | 3,500,000.00 | 100.000000 | 3,500,000.00 | 0.72 |
| | | | Base | 100.000000 | 3,500,000.00 | 100.000000 | 3,500,000.00 | 0.72 |
| 47816GBB4 | JOHNSON + JOHNSON | 5,000,000.000 | Local | 99.998056 | 4,999,902.78 | 99.998056 | 4,999,902.78 | 1.03 |
| | | | Base | 99.998056 | 4,999,902.78 | 99.998056 | 4,999,902.78 | 1.03 |
| 56274ME57 | MANHATTAN ASSET FDG. | 5,000,000.000 | Local | 99.927667 | 4,996,383.33 | 99.927667 | 4,996,383.33 | 1.03 |
| | | | Base | 99.927667 | 4,996,383.33 | 99.927667 | 4,996,383.33 | 1.03 |
| 59157UC16 | METLIFE SHORT TERM FDG | 5,000,000.000 | Local | 99.988333 | 4,999,416.67 | 99.988333 | 4,999,416.67 | 1.03 |
| | | | Base | 99.988333 | 4,999,416.67 | 99.988333 | 4,999,416.67 | 1.03 |
| 62455BC11 | MOUNTCLIFF | 5,000,000.000 | Local | 99.984444 | 4,999,222.22 | 99.984444 | 4,999,222.22 | 1.03 |
| | | | Base | 99.984444 | 4,999,222.22 | 99.984444 | 4,999,222.22 | 1.03 |

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Books Closed

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Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|-------|-----------|---------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 63307MEJ4 | NATIONAL BK OF CANAD | | | | | 0.280000 | 18 May 2022 | | |
| | 4,500,000.000 | Local | 99.917556 | 4,496,290.00 | 99.917556 | 4,496,290.00 | 0.00 | 0.93 | |
| | | Base | 99.917556 | 4,496,290.00 | 99.917556 | 4,496,290.00 | 0.00 | 0.93 | |
| 63763QB22 | NATIONAL SECS CLEARING | | | | | 0.090000 | 02 Feb 2022 | | |
| | 5,000,000.000 | Local | 99.999750 | 4,999,987.50 | 99.999750 | 4,999,987.50 | 0.00 | 1.03 | |
| | | Base | 99.999750 | 4,999,987.50 | 99.999750 | 4,999,987.50 | 0.00 | 1.03 | |
| 67983UCF8 | OLD LINE FUNDING LLC | | | | | 0.150000 | 15 Mar 2022 | | |
| | 5,000,000.000 | Local | 99.982500 | 4,999,125.00 | 99.982500 | 4,999,125.00 | 0.00 | 1.03 | |
| | | Base | 99.982500 | 4,999,125.00 | 99.982500 | 4,999,125.00 | 0.00 | 1.03 | |
| 78009BCU4 | ROYAL BK OF CANADA | | | | | 0.150000 | 28 Mar 2022 | | |
| | 5,000,000.000 | Local | 99.977083 | 4,998,854.17 | 99.977083 | 4,998,854.17 | 0.00 | 1.03 | |
| | | Base | 99.977083 | 4,998,854.17 | 99.977083 | 4,998,854.17 | 0.00 | 1.03 | |
| 86563HE55 | SUMITOMO MITSUI TRUST NY | | | | | 0.240000 | 05 May 2022 | | |
| | 5,000,000.000 | Local | 99.938000 | 4,996,900.00 | 99.938000 | 4,996,900.00 | 0.00 | 1.03 | |
| | | Base | 99.938000 | 4,996,900.00 | 99.938000 | 4,996,900.00 | 0.00 | 1.03 | |
| 86565C3Y3 | SUMITOMO MITSUI BKG CORP | | | | | 0.200000 | 27 Jun 2022 | | |
| | 2,100,000.000 | Local | 99.999999 | 2,099,999.97 | 99.999999 | 2,099,999.97 | 0.00 | 0.43 | |
| | | Base | 99.999999 | 2,099,999.97 | 99.999999 | 2,099,999.97 | 0.00 | 0.43 | |
| 88602UE30 | THUNDER BAY FNDNG LLC | | | | | 0.200000 | 03 May 2022 | | |
| | 2,743,000.000 | Local | 99.949444 | 2,741,613.26 | 99.949444 | 2,741,613.26 | 0.00 | 0.57 | |
| | | Base | 99.949444 | 2,741,613.26 | 99.949444 | 2,741,613.26 | 0.00 | 0.57 | |
| 89233HE67 | TOYOTA MOTOR CREDIT | | | | | 0.170000 | 06 May 2022 | | |
| | 5,000,000.000 | Local | 99.955611 | 4,997,780.55 | 99.955611 | 4,997,780.55 | 0.00 | 1.03 | |
| | | Base | 99.955611 | 4,997,780.55 | 99.955611 | 4,997,780.55 | 0.00 | 1.03 | |
| 912796J42 | TREASURY BILL 06/22 0.00000 | | | | | 0.052500 | 16 Jun 2022 | | |
| | 25,000,000.000 | Local | 99.980313 | 24,995,078.13 | 99.980313 | 24,995,078.13 | 0.00 | 5.17 | |
| | | Base | 99.980313 | 24,995,078.13 | 99.980313 | 24,995,078.13 | 0.00 | 5.17 | |
| 92646LC16 | VICTORY RECEIVABLES | | | | | 0.200000 | 01 Mar 2022 | | |
| | 5,000,000.000 | Local | 99.984444 | 4,999,222.22 | 99.984444 | 4,999,222.22 | 0.00 | 1.03 | |
| | | Base | 99.984444 | 4,999,222.22 | 99.984444 | 4,999,222.22 | 0.00 | 1.03 | |

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Books Closed

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Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
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STATE STREET

As of: January 31, 2022

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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 | |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 0.150000 | 14 Apr 2022 | 0.00 | 2.07 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 2.07 |
| 94107NH23 | WASTE MANAGEMENT INC | 5,000,000.000 | Local | 99.843278 | 4,992,163.89 | 0.310000 | 02 Aug 2022 | 0.00 | 1.03 |
| | | | Base | 99.843278 | 4,992,163.89 | 99.843278 | 4,992,163.89 | 0.00 | 1.03 |
| 94107PAA7 | WASTE MANAGEMENT INC | 5,000,000.000 | Local | 99.918778 | 4,995,938.89 | 0.340000 | 28 Apr 2022 | 0.00 | 1.03 |
| | | | Base | 99.918778 | 4,995,938.89 | 99.918778 | 4,995,938.89 | 0.00 | 1.03 |
| 9612C1G19 | WESTPAC BANKING CORP. | 3,000,000.000 | Local | 99.929167 | 2,997,875.00 | 0.170000 | 01 Jul 2022 | 0.00 | 0.62 |
| | | | Base | 99.929167 | 2,997,875.00 | 99.929167 | 2,997,875.00 | 0.00 | 0.62 |
| 9612C1GF8 | WESTPAC BANKING CORP. | 3,250,000.000 | Local | 99.913445 | 3,247,186.95 | 0.190000 | 15 Jul 2022 | 0.00 | 0.67 |
| | | | Base | 99.913445 | 3,247,186.95 | 99.913445 | 3,247,186.95 | 0.00 | 0.67 |
| 979QHR003 | SOUTH STREET REPO | 125,034,831.490 | Local | 100.000000 | 125,034,831.49 | 0.050000 | 01 Feb 2022 | 0.00 | 25.86 |
| | | | Base | 100.000000 | 125,034,831.49 | 100.000000 | 125,034,831.49 | 0.00 | 25.86 |
| US DOLLAR Total | | 334,177,831.490 | Local | | 334,162,922.73 | | 334,162,922.73 | 0.00 | 69.11 |
| | | | Base | | 334,162,922.73 | | 334,162,922.73 | 0.00 | 69.11 |
| CASH EQUIVALENT Total | | 334,177,831.490 | Base | | 334,162,922.73 | | 334,162,922.73 | 0.00 | 69.11 |
| FIXED INCOME | | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |
| 02665WDY4 | AMERICAN HONDA FINANCE SR UNSECURED 08/24 0.75 | 2,000,000.000 | Local | 99.942835 | 1,998,856.70 | 0.750000 | 09 Aug 2024 | -44,518.44 | 0.40 |
| | | | Base | 99.942835 | 1,998,856.70 | 97.716913 | 1,954,338.26 | -44,518.44 | 0.40 |

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Books Closed

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Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
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STATE STREET

As of: January 31, 2022

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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 | |
| 02665WEA5 | AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5 | | | | 1.500000 | 13 Jan 2025 | | | |
| | | 2,000,000.000 | Local | 99.922356 | 1,998,447.12 | 99.243515 | 1,984,870.30 | -13,576.82 | 0.41 |
| | | | Base | 99.922356 | 1,998,447.12 | 99.243515 | 1,984,870.30 | -13,576.82 | 0.41 |
| 05601XAA7 | BMW VEHICLE LEASE TRUST BMWLT 2022 1 A1 | | | | 0.236540 | 25 Jan 2023 | | | |
| | | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.968850 | 4,998,442.50 | -1,557.50 | 1.03 |
| | | Original Face: 5,000,000.000 | Base | 100.000000 | 5,000,000.00 | 99.968850 | 4,998,442.50 | -1,557.50 | 1.03 |
| 06367UBV8 | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR | | | | 1.000000 | 18 Nov 2026 | | | |
| | | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.921000 | 1,998,420.00 | -1,580.00 | 0.41 |
| | | | Base | 100.000000 | 2,000,000.00 | 99.921000 | 1,998,420.00 | -1,580.00 | 0.41 |
| 06406RAS6 | BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5 | | | | 0.500000 | 26 Apr 2024 | | | |
| | | 2,000,000.000 | Local | 99.921232 | 1,998,424.64 | 97.904797 | 1,958,095.94 | -40,328.70 | 0.40 |
| | | | Base | 99.921232 | 1,998,424.64 | 97.904797 | 1,958,095.94 | -40,328.70 | 0.40 |
| 06406RAT4 | BANK OF NY MELLON CORP SR UNSECURED 04/24 VAR | | | | 0.310000 | 26 Apr 2024 | | | |
| | | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.086000 | 2,001,720.00 | 1,720.00 | 0.41 |
| | | | Base | 100.000000 | 2,000,000.00 | 100.086000 | 2,001,720.00 | 1,720.00 | 0.41 |
| 064159SH0 | BANK OF NOVA SCOTIA SR UNSECURED 11/22 2 | | | | 2.000000 | 15 Nov 2022 | | | |
| | | 10,000,000.000 | Local | 99.992106 | 9,999,210.55 | 100.988573 | 10,098,857.30 | 99,646.75 | 2.09 |
| | | | Base | 99.992106 | 9,999,210.55 | 100.988573 | 10,098,857.30 | 99,646.75 | 2.09 |
| 06417XAA9 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR | | | | 0.510003 | 10 Jan 2025 | | | |
| | | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.942000 | 1,998,840.00 | -1,160.00 | 0.41 |
| | | | Base | 100.000000 | 2,000,000.00 | 99.942000 | 1,998,840.00 | -1,160.00 | 0.41 |
| 06417XAB7 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45 | | | | 1.450000 | 10 Jan 2025 | | | |
| | | 2,000,000.000 | Local | 99.934333 | 1,998,686.65 | 98.929602 | 1,978,592.04 | -20,094.61 | 0.41 |
| | | | Base | 99.934333 | 1,998,686.65 | 98.929602 | 1,978,592.04 | -20,094.61 | 0.41 |
| 14040HCK9 | CAPITAL ONE FINANCIAL CO SR UNSECURED 12/24 VAR | | | | 1.343000 | 06 Dec 2024 | | | |
| | | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.255123 | 1,985,102.46 | -14,897.54 | 0.41 |
| | | | Base | 100.000000 | 2,000,000.00 | 99.255123 | 1,985,102.46 | -14,897.54 | 0.41 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | 0.600000 | 13 Sep 2024 | | | |
| | | 2,000,000.000 | Local | 99.881408 | 1,997,628.15 | 97.464730 | 1,949,294.60 | -48,333.55 | 0.40 |
| | | | Base | 99.881408 | 1,997,628.15 | 97.464730 | 1,949,294.60 | -48,333.55 | 0.40 |

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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 | |
| 17329QKQ2 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/23 0.5 | | | | 0.500000 | 28 Jul 2023 | | | |
| | | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 98.505175 | 1,970,103.50 | -29,896.50 | | 0.41 |
| | | | Base 100.000000 | 2,000,000.00 | 98.505175 | 1,970,103.50 | -29,896.50 | | 0.41 |
| 24422EVU0 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625 | | | | 0.625000 | 10 Sep 2024 | | | |
| | | 3,000,000.000 | Local 99.943550 | 2,998,306.50 | 97.621120 | 2,928,633.60 | -69,672.90 | | 0.61 |
| | | | Base 99.943550 | 2,998,306.50 | 97.621120 | 2,928,633.60 | -69,672.90 | | 0.61 |
| 30231GGB7 | EXXON MOBIL CORPORATION SR UNSECURED 08/22 1.902 | | | | 1.902000 | 16 Aug 2022 | | | |
| | | 5,924,000.000 | Local 100.946063 | 5,980,044.76 | 100.695231 | 5,965,185.48 | -14,859.28 | | 1.23 |
| | | | Base 100.946063 | 5,980,044.76 | 100.695231 | 5,965,185.48 | -14,859.28 | | 1.23 |
| 3128MC5Y7 | FED HM LN PC POOL G14263 FG 11/26 FIXED 3 | | | | 3.000000 | 01 Nov 2026 | | | |
| | | 202,013.360 | Local 101.000572 | 204,034.65 | 103.931993 | 209,956.51 | 5,921.86 | | 0.04 |
| Original Face: | | 2,096,032.000 | Base 101.000572 | 204,034.65 | 103.931993 | 209,956.51 | 5,921.86 | | 0.04 |
| 3128MFNU8 | FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5 | | | | 3.500000 | 01 Dec 2030 | | | |
| | | 1,358,076.750 | Local 100.864031 | 1,369,810.95 | 104.514361 | 1,419,385.24 | 49,574.29 | | 0.29 |
| Original Face: | | 5,000,000.000 | Base 100.864031 | 1,369,810.95 | 104.514361 | 1,419,385.24 | 49,574.29 | | 0.29 |
| 3130APQQ1 | FEDERAL HOME LOAN BANK BONDS 05/24 0.8 | | | | 0.800000 | 15 May 2024 | | | |
| | | 2,000,000.000 | Local 100.000000 | 2,000,000.00 | 99.172925 | 1,983,458.50 | -16,541.50 | | 0.41 |
| | | | Base 100.000000 | 2,000,000.00 | 99.172925 | 1,983,458.50 | -16,541.50 | | 0.41 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | 3.500000 | 01 Mar 2042 | | | |
| | | 1,976,272.600 | Local 104.307129 | 2,061,393.22 | 106.445546 | 2,103,654.16 | 42,260.94 | | 0.44 |
| Original Face: | | 8,645,247.000 | Base 104.307129 | 2,061,393.22 | 106.445546 | 2,103,654.16 | 42,260.94 | | 0.44 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | 3.500000 | 01 Jun 2042 | | | |
| | | 731,167.270 | Local 104.228796 | 762,086.84 | 106.411184 | 778,043.75 | 15,956.91 | | 0.16 |
| Original Face: | | 4,322,624.000 | Base 104.228796 | 762,086.84 | 106.411184 | 778,043.75 | 15,956.91 | | 0.16 |
| 3134GXEX8 | FREDDIE MAC NOTES 06/23 0.25 | | | | 0.250000 | 01 Jun 2023 | | | |
| | | 10,000,000.000 | Local 100.000000 | 10,000,000.00 | 99.322728 | 9,932,272.80 | -67,727.20 | | 2.05 |
| | | | Base 100.000000 | 10,000,000.00 | 99.322728 | 9,932,272.80 | -67,727.20 | | 2.05 |
| 3136A0GS0 | FANNIE MAE FNR 2011 75 HP | | | | 2.500000 | 25 Jul 2040 | | | |
| | | 35,595.770 | Local 102.552607 | 36,504.39 | 100.757590 | 35,865.44 | -638.95 | | 0.01 |
| Original Face: | | 2,161,312.000 | Base 102.552607 | 36,504.39 | 100.757590 | 35,865.44 | -638.95 | | 0.01 |

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Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|----------------------------|---------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | 2.000000 | 25 Apr 2042 | | | |
| | | 377,098.540 | Local | 101.370666 | 382,267.30 | 100.366070 | 378,478.98 | -3,788.32 | 0.08 |
| Original Face: | | 4,322,624.000 | Base | 101.370666 | 382,267.30 | 100.366070 | 378,478.98 | -3,788.32 | 0.08 |
| 3136A76N7 | FANNIE MAE FNR 2012 101 B | | | | 2.000000 | 25 May 2039 | | | |
| | | 0.010 | Local | -13,000.000000 | -1.30 | 100.000000 | 0.01 | 1.31 | 0.00 |
| Original Face: | | 8,584,720.000 | Base | -13,000.000000 | -1.30 | 100.000000 | 0.01 | 1.31 | 0.00 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | 2.000000 | 25 May 2040 | | | |
| | | 435,137.720 | Local | 101.285869 | 440,733.02 | 99.884830 | 434,636.57 | -6,096.45 | 0.09 |
| Original Face: | | 4,322,624.000 | Base | 101.285869 | 440,733.02 | 99.884830 | 434,636.57 | -6,096.45 | 0.09 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | 1.750000 | 25 Jul 2041 | | | |
| | | 580,628.020 | Local | 100.732994 | 584,883.99 | 99.936760 | 580,260.83 | -4,623.16 | 0.12 |
| Original Face: | | 5,111,816.000 | Base | 100.732994 | 584,883.99 | 99.936760 | 580,260.83 | -4,623.16 | 0.12 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | 1.250000 | 25 Feb 2028 | | | |
| | | 649,256.220 | Local | 99.805493 | 647,993.37 | 99.295320 | 644,681.04 | -3,312.33 | 0.13 |
| Original Face: | | 4,322,624.000 | Base | 99.805493 | 647,993.37 | 99.295320 | 644,681.04 | -3,312.33 | 0.13 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | 2.000000 | 25 Mar 2042 | | | |
| | | 883,810.770 | Local | 101.394033 | 896,131.38 | 100.151650 | 885,151.07 | -10,980.31 | 0.18 |
| Original Face: | | 5,326,337.000 | Base | 101.394033 | 896,131.38 | 100.151650 | 885,151.07 | -10,980.31 | 0.18 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | 1.500000 | 25 Feb 2028 | | | |
| | | 649,256.220 | Local | 100.188232 | 650,478.33 | 99.897930 | 648,593.52 | -1,884.81 | 0.13 |
| Original Face: | | 4,322,624.000 | Base | 100.188232 | 650,478.33 | 99.897930 | 648,593.52 | -1,884.81 | 0.13 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | 2.000000 | 25 Dec 2042 | | | |
| | | 783,149.150 | Local | 100.633670 | 788,111.73 | 99.071480 | 775,877.45 | -12,234.28 | 0.16 |
| Original Face: | | 8,645,247.000 | Base | 100.633670 | 788,111.73 | 99.071480 | 775,877.45 | -12,234.28 | 0.16 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | 2.000000 | 25 May 2040 | | | |
| | | 796,826.010 | Local | 101.458733 | 808,449.57 | 99.884830 | 795,908.31 | -12,541.26 | 0.16 |
| Original Face: | | 6,483,935.000 | Base | 101.458733 | 808,449.57 | 99.884830 | 795,908.31 | -12,541.26 | 0.16 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | 1.250000 | 25 Jun 2028 | | | |
| | | 541,706.790 | Local | 99.907206 | 541,204.12 | 99.454070 | 538,749.45 | -2,454.67 | 0.11 |
| Original Face: | | 4,322,624.000 | Base | 99.907206 | 541,204.12 | 99.454070 | 538,749.45 | -2,454.67 | 0.11 |

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Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|---------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 3136B15A8 | FANNIE MAE FNR 2018 37 CT | | | | 3.500000 | 25 May 2048 | | | |
| | 661,221.830 | Local | 99.664798 | 659,005.40 | 103.490850 | 684,304.09 | 25,298.69 | | 0.14 |
| Original Face: | 4,507,221.000 | Base | 99.664798 | 659,005.40 | 103.490850 | 684,304.09 | 25,298.69 | | 0.14 |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | 3.000000 | 25 May 2047 | | | |
| | 1,230,584.550 | Local | 98.789631 | 1,215,689.93 | 100.924300 | 1,241,958.84 | 26,268.91 | | 0.26 |
| Original Face: | 5,000,000.000 | Base | 98.789631 | 1,215,689.93 | 100.924300 | 1,241,958.84 | 26,268.91 | | 0.26 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | 2.250000 | 15 Jan 2040 | | | |
| | 113,477.870 | Local | 98.412739 | 111,676.68 | 101.033690 | 114,650.88 | 2,974.20 | | 0.02 |
| Original Face: | 2,161,312.000 | Base | 98.412739 | 111,676.68 | 101.033690 | 114,650.88 | 2,974.20 | | 0.02 |
| 3137A62S0 | FREDDIE MAC FHR 3796 PE | | | | 2.000000 | 15 Feb 2040 | | | |
| | 193,691.350 | Local | 100.119783 | 193,923.36 | 100.398370 | 194,462.96 | 539.60 | | 0.04 |
| Original Face: | 4,527,840.000 | Base | 100.119783 | 193,923.36 | 100.398370 | 194,462.96 | 539.60 | | 0.04 |
| 3137ADHX8 | FREDDIE MAC FHR 3890 BA | | | | 2.500000 | 15 Nov 2040 | | | |
| | 68,880.660 | Local | 101.254242 | 69,744.59 | 100.333930 | 69,110.67 | -633.92 | | 0.01 |
| Original Face: | 8,645,247.000 | Base | 101.254242 | 69,744.59 | 100.333930 | 69,110.67 | -633.92 | | 0.01 |
| 3137AFP8 | FREDDIE MAC FHR 3919 CD | | | | 2.500000 | 15 Oct 2040 | | | |
| | 58,382.010 | Local | 99.456151 | 58,064.50 | 100.554210 | 58,705.57 | 641.07 | | 0.01 |
| Original Face: | 2,161,312.000 | Base | 99.456151 | 58,064.50 | 100.554210 | 58,705.57 | 641.07 | | 0.01 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | 2.000000 | 15 Jul 2041 | | | |
| | 189,405.090 | Local | 99.979473 | 189,366.21 | 100.778360 | 190,879.34 | 1,513.13 | | 0.04 |
| Original Face: | 2,161,312.000 | Base | 99.979473 | 189,366.21 | 100.778360 | 190,879.34 | 1,513.13 | | 0.04 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | 2.000000 | 15 May 2041 | | | |
| | 150,338.870 | Local | 99.959099 | 150,277.38 | 101.197340 | 152,138.94 | 1,861.56 | | 0.03 |
| Original Face: | 2,472,541.000 | Base | 99.959099 | 150,277.38 | 101.197340 | 152,138.94 | 1,861.56 | | 0.03 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | 3.000000 | 15 Mar 2027 | | | |
| | 394,385.970 | Local | 100.149764 | 394,976.62 | 102.520930 | 404,328.16 | 9,351.54 | | 0.08 |
| Original Face: | 4,322,624.000 | Base | 100.149764 | 394,976.62 | 102.520930 | 404,328.16 | 9,351.54 | | 0.08 |
| 3137AR5L6 | FREDDIE MAC FHR 4060 JC | | | | 2.000000 | 15 Feb 2041 | | | |
| | 275,951.350 | Local | 100.332798 | 276,869.71 | 100.455260 | 277,207.65 | 337.94 | | 0.06 |
| Original Face: | 6,483,935.000 | Base | 100.332798 | 276,869.71 | 100.455260 | 277,207.65 | 337.94 | | 0.06 |

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Holdings

ST OF AZ POOL 10 ST OP INT MED
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STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|----------------|-------------------------------------|-------|------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | 1.500000 | 15 Jan 2028 | | |
| | 836,024.270 | Local | 100.050599 | 836,447.29 | 99.579870 | 832,511.88 | -3,935.41 | 0.17 |
| Original Face: | 5,619,411.000 | Base | 100.050599 | 836,447.29 | 99.579870 | 832,511.88 | -3,935.41 | 0.17 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | 2.000000 | 15 Feb 2043 | | |
| | 1,278,139.880 | Local | 101.169512 | 1,293,087.88 | 98.240030 | 1,255,645.00 | -37,442.88 | 0.26 |
| Original Face: | 4,322,624.000 | Base | 101.169512 | 1,293,087.88 | 98.240030 | 1,255,645.00 | -37,442.88 | 0.26 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | 1.500000 | 15 Dec 2042 | | |
| | 710,978.510 | Local | 100.022013 | 711,135.02 | 98.402860 | 699,623.19 | -11,511.83 | 0.14 |
| Original Face: | 4,322,624.000 | Base | 100.022013 | 711,135.02 | 98.402860 | 699,623.19 | -11,511.83 | 0.14 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | 1.750000 | 15 Dec 2042 | | |
| | 1,777,446.060 | Local | 100.682485 | 1,789,576.87 | 99.456350 | 1,767,782.97 | -21,793.90 | 0.37 |
| Original Face: | 10,806,559.000 | Base | 100.682485 | 1,789,576.87 | 99.456350 | 1,767,782.97 | -21,793.90 | 0.37 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | 2.000000 | 15 Mar 2043 | | |
| | 873,958.840 | Local | 100.435158 | 877,761.94 | 100.779440 | 880,770.82 | 3,008.88 | 0.18 |
| Original Face: | 10,806,559.000 | Base | 100.435158 | 877,761.94 | 100.779440 | 880,770.82 | 3,008.88 | 0.18 |
| 3137B1VH2 | FREDDIE MAC FHR 4210 AC | | | | 2.000000 | 15 Mar 2040 | | |
| | 296,815.960 | Local | 100.475342 | 298,226.85 | 100.244010 | 297,540.22 | -686.63 | 0.06 |
| Original Face: | 4,322,624.000 | Base | 100.475342 | 298,226.85 | 100.244010 | 297,540.22 | -686.63 | 0.06 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | 1.500000 | 15 Jul 2042 | | |
| | 1,192,869.680 | Local | 99.912250 | 1,191,822.94 | 99.253130 | 1,183,960.49 | -7,862.45 | 0.24 |
| Original Face: | 6,483,935.000 | Base | 99.912250 | 1,191,822.94 | 99.253130 | 1,183,960.49 | -7,862.45 | 0.24 |
| 3137B2CM0 | FREDDIE MAC FHR 4203 DM | | | | 3.000000 | 15 Apr 2033 | | |
| | 919,694.280 | Local | 102.082291 | 938,844.99 | 103.203910 | 949,160.46 | 10,315.47 | 0.20 |
| Original Face: | 6,000,000.000 | Base | 102.082291 | 938,844.99 | 103.203910 | 949,160.46 | 10,315.47 | 0.20 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | 2.500000 | 01 Mar 2031 | | |
| | 3,804,745.010 | Local | 100.487692 | 3,823,300.44 | 102.927022 | 3,916,110.73 | 92,810.29 | 0.81 |
| Original Face: | 14,386,036.000 | Base | 100.487692 | 3,823,300.44 | 102.927022 | 3,916,110.73 | 92,810.29 | 0.81 |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | 2.500000 | 01 May 2028 | | |
| | 1,371,845.810 | Local | 102.029546 | 1,399,688.05 | 102.741961 | 1,409,461.29 | 9,773.24 | 0.29 |
| Original Face: | 6,483,935.000 | Base | 102.029546 | 1,399,688.05 | 102.741961 | 1,409,461.29 | 9,773.24 | 0.29 |

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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 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | 296,301.110 | Local | 101.017192 | 299,315.06 | 103.933230 | 307,955.31 | 8,640.25 | 0.06 | |
| Original Face: | 33,932,595.000 | Base | 101.017192 | 299,315.06 | 103.933230 | 307,955.31 | 8,640.25 | 0.06 | |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | 464,100.280 | Local | 105.468603 | 489,480.08 | 112.615140 | 522,647.18 | 33,167.10 | 0.11 | |
| Original Face: | 18,956,866.000 | Base | 105.468603 | 489,480.08 | 112.615140 | 522,647.18 | 33,167.10 | 0.11 | |
| 31398SP80 | FANNIE MAE FNR 2010 135 EA | | | | | 3.000000 | 25 Jan 2040 | | |
| | 722.610 | Local | 99.294225 | 717.51 | 99.950010 | 722.25 | 4.74 | 0.00 | |
| Original Face: | 4,322,624.000 | Base | 99.294225 | 717.51 | 99.950010 | 722.25 | 4.74 | 0.00 | |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | 145,588.400 | Local | 104.573421 | 152,246.77 | 105.372300 | 153,409.85 | 1,163.08 | 0.03 | |
| Original Face: | 6,483,935.000 | Base | 104.573421 | 152,246.77 | 105.372300 | 153,409.85 | 1,163.08 | 0.03 | |
| 341081GD3 | FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR | | | | | 0.300000 | 10 May 2023 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.001997 | 2,000,039.94 | 39.94 | 0.41 | |
| | | Base | 100.000000 | 2,000,000.00 | 100.001997 | 2,000,039.94 | 39.94 | 0.41 | |
| 38141GXZ2 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR | | | | | 0.673000 | 08 Mar 2024 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.157417 | 1,983,148.34 | -16,851.66 | 0.41 | |
| | | Base | 100.000000 | 2,000,000.00 | 99.157417 | 1,983,148.34 | -16,851.66 | 0.41 | |
| 38150AKC8 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR | | | | | 0.950000 | 31 Jan 2025 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.960980 | 1,999,219.60 | -780.40 | 0.41 | |
| | | Base | 100.000000 | 2,000,000.00 | 99.960980 | 1,999,219.60 | -780.40 | 0.41 | |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | 1,401,441.390 | Local | 101.910886 | 1,428,221.34 | 100.658090 | 1,410,664.14 | -17,557.20 | 0.29 | |
| Original Face: | 7,989,505.000 | Base | 101.910886 | 1,428,221.34 | 100.658090 | 1,410,664.14 | -17,557.20 | 0.29 | |
| 38378KGB3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | 3,846,858.800 | Local | 94.754542 | 3,645,073.42 | 98.412060 | 3,785,772.99 | 140,699.57 | 0.78 | |
| Original Face: | 10,000,000.000 | Base | 94.754542 | 3,645,073.42 | 98.412060 | 3,785,772.99 | 140,699.57 | 0.78 | |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | 1,718,756.950 | Local | 97.842724 | 1,681,678.62 | 100.341560 | 1,724,627.54 | 42,948.92 | 0.36 | |
| Original Face: | 5,000,000.000 | Base | 97.842724 | 1,681,678.62 | 100.341560 | 1,724,627.54 | 42,948.92 | 0.36 | |

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FUND: ATZM



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|--------------------------------|---|-------|------------|--------------|------------|--------------------|-------------------------------|------------------|------------------|
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| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | 744,004.400 | Local | 100.765567 | 74,970.25 | 101.498520 | 755,153.45 | 5,453.20 | 0.16 | |
| Original Face: | 10,000,000.000 | Base | 100.765567 | 749,700.25 | 101.498520 | 755,153.45 | 5,453.20 | 0.16 | |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | 2,489,848.650 | Local | 96.574871 | 2,404,568.13 | 99.128840 | 2,468,158.08 | 63,589.95 | 0.51 | |
| Original Face: | 5,000,000.000 | Base | 96.574871 | 2,404,568.13 | 99.128840 | 2,468,158.08 | 63,589.95 | 0.51 | |
| 478160CD4 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25 | | | | | 2.250000 | 03 Mar 2022 | | |
| | 3,500,000.000 | Local | 99.995531 | 3,499,843.59 | 100.116308 | 3,504,070.78 | 4,227.19 | 0.72 | |
| | | Base | 99.995531 | 3,499,843.59 | 100.116308 | 3,504,070.78 | 4,227.19 | 0.72 | |
| 48130UVH5 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 03/24 0.5 | | | | | 0.500000 | 18 Mar 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 95.573821 | 4,778,691.05 | -221,308.95 | 0.99 | |
| | | Base | 100.000000 | 5,000,000.00 | 95.573821 | 4,778,691.05 | -221,308.95 | 0.99 | |
| 65339KBU3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65 | | | | | 0.650000 | 01 Mar 2023 | | |
| | 1,000,000.000 | Local | 99.994496 | 999,944.96 | 99.539017 | 995,390.17 | -4,554.79 | 0.21 | |
| | | Base | 99.994496 | 999,944.96 | 99.539017 | 995,390.17 | -4,554.79 | 0.21 | |
| 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 | 98.924141 | 4,946,207.05 | -53,792.95 | 1.02 | |
| | | Base | 100.000000 | 5,000,000.00 | 98.924141 | 4,946,207.05 | -53,792.95 | 1.02 | |
| 78012KZG5 | ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75 | | | | | 2.750000 | 01 Feb 2022 | | |
| | 7,000,000.000 | Local | 100.000000 | 6,999,999.99 | 100.000000 | 7,000,000.00 | 0.01 | 1.45 | |
| | | Base | 100.000000 | 6,999,999.99 | 100.000000 | 7,000,000.00 | 0.01 | 1.45 | |
| 78016EZX8 | ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75 | | | | | 0.750000 | 07 Oct 2024 | | |
| | 3,000,000.000 | Local | 99.881109 | 2,996,433.27 | 97.190774 | 2,915,723.22 | -80,710.05 | 0.60 | |
| | | Base | 99.881109 | 2,996,433.27 | 97.190774 | 2,915,723.22 | -80,710.05 | 0.60 | |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 0.807710 | 25 Jan 2029 | | |
| | 598,248.270 | Local | 100.000002 | 598,248.28 | 97.656370 | 584,227.54 | -14,020.74 | 0.12 | |
| Original Face: | 2,161,312.000 | Base | 100.000002 | 598,248.28 | 97.656370 | 584,227.54 | -14,020.74 | 0.12 | |
| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | | | | | 2.875000 | 15 Sep 2024 | | |
| | 3,000,000.000 | Local | 106.475754 | 3,194,272.61 | 103.789492 | 3,113,684.76 | -80,587.85 | 0.64 | |
| | | Base | 106.475754 | 3,194,272.61 | 103.789492 | 3,113,684.76 | -80,587.85 | 0.64 | |

& 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 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | |
|--------------------------------|---|-------|------------|----------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 89114QCR7 | TORONTO DOMINION BANK SR UNSECURED 03/24 VAR | | | | 0.405000 | 04 Mar 2024 | | |
| | 6,000,000.000 | Local | 100.000000 | 6,000,000.00 | 99.999000 | 5,999,940.00 | -60.00 | 1.24 |
| | | Base | 100.000000 | 6,000,000.00 | 99.999000 | 5,999,940.00 | -60.00 | 1.24 |
| 89236TJD8 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4 | | | | 0.400000 | 06 Apr 2023 | | |
| | 1,000,000.000 | Local | 99.952202 | 999,522.02 | 99.230298 | 992,302.98 | -7,219.04 | 0.21 |
| | | Base | 99.952202 | 999,522.02 | 99.230298 | 992,302.98 | -7,219.04 | 0.21 |
| 89788JAD1 | TRUIST BANK SR UNSECURED 01/24 VAR | | | | 0.250000 | 17 Jan 2024 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 99.836000 | 2,995,080.00 | -4,920.00 | 0.62 |
| | | Base | 100.000000 | 3,000,000.00 | 99.836000 | 2,995,080.00 | -4,920.00 | 0.62 |
| 9128285R7 | US TREASURY N/B 12/21 2.625 | | | | 2.625000 | 15 Dec 2021 | | |
| | 0.000 | Local | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| | | Base | 0.000000 | -0.01 | 0.000000 | 0.00 | 0.01 | 0.00 |
| 931142EK5 | WALMART INC SR UNSECURED 06/23 3.4 | | | | 3.400000 | 26 Jun 2023 | | |
| | 8,000,000.000 | Local | 103.995868 | 8,319,669.47 | 103.068264 | 8,245,461.12 | -74,208.35 | 1.71 |
| | | Base | 103.995868 | 8,319,669.47 | 103.068264 | 8,245,461.12 | -74,208.35 | 1.71 |
| 95000U2B8 | WELLS FARGO + COMPANY SR UNSECURED 07/22 2.625 | | | | 2.625000 | 22 Jul 2022 | | |
| | 1,328,000.000 | Local | 101.160659 | 1,343,413.55 | 100.940817 | 1,340,494.05 | -2,919.50 | 0.28 |
| | | Base | 101.160659 | 1,343,413.55 | 100.940817 | 1,340,494.05 | -2,919.50 | 0.28 |
| US DOLLAR Total | | | | | | | | |
| | 146,856,703.910 | Local | | 147,425,522.19 | | 147,018,575.15 | -406,947.04 | 30.40 |
| Original Face: | 302,834,878.000 | Base | | 147,425,522.19 | | 147,018,575.15 | -406,947.04 | 30.40 |
| FIXED INCOME Total | | | | | | | | |
| | 146,856,703.910 | Base | | 147,425,522.19 | | 147,018,575.15 | -406,947.04 | 30.40 |
| Original Face: | 302,834,878.000 | | | | | | | |

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OP INT MED
 STATE OF ARIZONA
 FUND: ATZM



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 483,390,713.490 | Base | 483,944,623.01 | | 483,537,675.97 | -406,947.04 | 100.00 |
| Original Face: | | 302,834,878.000 | | | | | | |

Holdings

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----|-----------|--------|-------|----------|-------|----------|-------|------|------|
| USD | US DOLLAR | -0.010 | Local | 1.000000 | -0.01 | 1.000000 | -0.01 | 0.00 | 0.00 |
| | | | Base | 1.000000 | -0.01 | 1.000000 | -0.01 | 0.00 | 0.00 |

| | | | | | | | | | |
|------------------------|--|--------|-------|--|-------|--|-------|------|------|
| US DOLLAR Total | | -0.010 | Local | | -0.01 | | -0.01 | 0.00 | 0.00 |
| | | | Base | | -0.01 | | -0.01 | 0.00 | 0.00 |

| | | | | | | | | | |
|-------------------|--|--------|------|--|-------|--|-------|------|------|
| CASH Total | | -0.010 | Base | | -0.01 | | -0.01 | 0.00 | 0.00 |
|-------------------|--|--------|------|--|-------|--|-------|------|------|

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | | |
|-----------|----------|----------------|-------|-----------|--------------|-------------|--------------|------|------|
| 0020A3BG4 | AT+T INC | | | | 0.210000 | 16 Feb 2022 | | | |
| | | 10,000,000.000 | Local | 99.991250 | 9,999,125.00 | 99.991250 | 9,999,125.00 | 0.00 | 2.23 |
| | | | Base | 99.991250 | 9,999,125.00 | 99.991250 | 9,999,125.00 | 0.00 | 2.23 |

| | | | | | | | | | |
|-----------|----------|---------------|-------|-----------|--------------|-------------|--------------|------|------|
| 0020A3CN8 | AT+T INC | | | | 0.300000 | 22 Mar 2022 | | | |
| | | 5,000,000.000 | Local | 99.959167 | 4,997,958.33 | 99.959167 | 4,997,958.33 | 0.00 | 1.11 |
| | | | Base | 99.959167 | 4,997,958.33 | 99.959167 | 4,997,958.33 | 0.00 | 1.11 |

| | | | | | | | | | |
|-----------|----------|---------------|-------|-----------|--------------|-------------|--------------|------|------|
| 0020A3FG0 | AT+T INC | | | | 0.440000 | 16 Jun 2022 | | | |
| | | 5,000,000.000 | Local | 99.835000 | 4,991,750.00 | 99.835000 | 4,991,750.00 | 0.00 | 1.11 |
| | | | Base | 99.835000 | 4,991,750.00 | 99.835000 | 4,991,750.00 | 0.00 | 1.11 |

| | | | | | | | | | |
|-----------|---|-----------------|-------|------------|----------------|-------------|----------------|------------|-------|
| 01999P9A5 | BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24 | | | | 0.035113 | 31 Dec 2030 | | | |
| | | 119,752,226.330 | Local | 100.030797 | 119,789,106.43 | 100.020000 | 119,776,176.78 | -12,929.65 | 26.70 |
| | | | Base | 100.030797 | 119,789,106.43 | 100.020000 | 119,776,176.78 | -12,929.65 | 26.70 |

| | | | | | | | | | |
|-----------|------------------------|----------------|-------|-----------|---------------|-------------|---------------|------|------|
| 0347M3ET7 | ANGLESEA FDG PLC + ANG | | | | 0.250000 | 27 May 2022 | | | |
| | | 15,000,000.000 | Local | 99.920139 | 14,988,020.83 | 99.920139 | 14,988,020.83 | 0.00 | 3.34 |
| | | | Base | 99.920139 | 14,988,020.83 | 99.920139 | 14,988,020.83 | 0.00 | 3.34 |

Holdings

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 0347M3FT6 | ANGLESEA FDG PLC + ANG | 15,000,000.000 | Local | 99.886444 | 14,982,966.67 | 99.886444 | 14,982,966.67 | 0.00 | 3.34 |
| | | | Base | 99.886444 | 14,982,966.67 | 99.886444 | 14,982,966.67 | 0.00 | 3.34 |
| 05253CKB1 | AUST + NEW ZEA | 10,000,000.000 | Local | 99.839000 | 9,983,900.00 | 99.839000 | 9,983,900.00 | 0.00 | 2.23 |
| | | | Base | 99.839000 | 9,983,900.00 | 99.839000 | 9,983,900.00 | 0.00 | 2.23 |
| 06742XA64 | BARCLAYS BK PLC | 10,000,000.000 | Local | 99.951445 | 9,995,144.45 | 99.951445 | 9,995,144.45 | 0.00 | 2.23 |
| | | | Base | 99.951445 | 9,995,144.45 | 99.951445 | 9,995,144.45 | 0.00 | 2.23 |
| 07644BDR0 | BEDFORD ROW FDG CORP | 10,000,000.000 | Local | 99.960806 | 9,996,080.56 | 99.960806 | 9,996,080.56 | 0.00 | 2.23 |
| | | | Base | 99.960806 | 9,996,080.56 | 99.960806 | 9,996,080.56 | 0.00 | 2.23 |
| 17327BKH7 | CITIGROUP GLOBAL MKTS INC S | 10,000,000.000 | Local | 99.835167 | 9,983,516.66 | 99.835167 | 9,983,516.66 | 0.00 | 2.23 |
| | | | Base | 99.835167 | 9,983,516.66 | 99.835167 | 9,983,516.66 | 0.00 | 2.23 |
| 2063C1B33 | CONCORD MIN CPTL CO | 20,000,000.000 | Local | 99.999167 | 19,999,833.33 | 99.999167 | 19,999,833.33 | 0.00 | 4.46 |
| | | | Base | 99.999167 | 19,999,833.33 | 99.999167 | 19,999,833.33 | 0.00 | 4.46 |
| 2284K1KC6 | CROWN POINT CAP CO. | 5,000,000.000 | Local | 99.803222 | 4,990,161.11 | 99.803222 | 4,990,161.11 | 0.00 | 1.11 |
| | | | Base | 99.803222 | 4,990,161.11 | 99.803222 | 4,990,161.11 | 0.00 | 1.11 |
| 2546R3JF2 | DISNEY (WALT) CO THE | 15,000,000.000 | Local | 99.855611 | 14,978,341.67 | 99.855611 | 14,978,341.67 | 0.00 | 3.34 |
| | | | Base | 99.855611 | 14,978,341.67 | 99.855611 | 14,978,341.67 | 0.00 | 3.34 |
| 26244JB7 | DUKE ENERGY CORP | 10,000,000.000 | Local | 99.989611 | 9,998,961.11 | 99.989611 | 9,998,961.11 | 0.00 | 2.23 |
| | | | Base | 99.989611 | 9,998,961.11 | 99.989611 | 9,998,961.11 | 0.00 | 2.23 |
| 40588MF36 | HALKIN FINANCE LLC USC | 15,000,000.000 | Local | 99.898333 | 14,984,750.00 | 99.898333 | 14,984,750.00 | 0.00 | 3.34 |
| | | | Base | 99.898333 | 14,984,750.00 | 99.898333 | 14,984,750.00 | 0.00 | 3.34 |

& 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 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
|-----------|------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 40588MFV4 | HALKIN FINANCE LLC USC | 15,000,000.000 | Local | 99.847889 | 14,977,183.33 | 99.847889 | 14,977,183.33 | 0.00 | 3.34 |
| | | | Base | 99.847889 | 14,977,183.33 | 99.847889 | 14,977,183.33 | 0.00 | 3.34 |
| 41282KC14 | HARLEY DAVIDSON FND CP | 15,000,000.000 | Local | 99.975111 | 14,996,266.67 | 99.975111 | 14,996,266.67 | 0.00 | 3.34 |
| | | | Base | 99.975111 | 14,996,266.67 | 99.975111 | 14,996,266.67 | 0.00 | 3.34 |
| 41282KDM7 | HARLEY DAVIDSON FND CP | 10,000,000.000 | Local | 99.925389 | 9,992,538.89 | 99.925389 | 9,992,538.89 | 0.00 | 2.23 |
| | | | Base | 99.925389 | 9,992,538.89 | 99.925389 | 9,992,538.89 | 0.00 | 2.23 |
| 43851UL76 | HONEYWELL INTERNATN | 15,000,000.000 | Local | 99.841125 | 14,976,168.75 | 99.841125 | 14,976,168.75 | 0.00 | 3.34 |
| | | | Base | 99.841125 | 14,976,168.75 | 99.841125 | 14,976,168.75 | 0.00 | 3.34 |
| 45779QB96 | INSTITUTIONAL SECURED | 10,000,000.000 | Local | 99.996889 | 9,999,688.89 | 99.996889 | 9,999,688.89 | 0.00 | 2.23 |
| | | | Base | 99.996889 | 9,999,688.89 | 99.996889 | 9,999,688.89 | 0.00 | 2.23 |
| 52953BB36 | LEXINGTN PKR CAP CO LL | 20,000,000.000 | Local | 99.998833 | 19,999,766.67 | 99.998833 | 19,999,766.67 | 0.00 | 4.46 |
| | | | Base | 99.998833 | 19,999,766.67 | 99.998833 | 19,999,766.67 | 0.00 | 4.46 |
| 52953BBG7 | LEXINGTN PKR CAP CO LL | 15,000,000.000 | Local | 99.993333 | 14,999,000.00 | 99.993333 | 14,999,000.00 | 0.00 | 3.34 |
| | | | Base | 99.993333 | 14,999,000.00 | 99.993333 | 14,999,000.00 | 0.00 | 3.34 |
| 62455BJD8 | MOUNTCLIFF | 15,000,000.000 | Local | 99.713778 | 14,957,066.66 | 99.713778 | 14,957,066.66 | 0.00 | 3.33 |
| | | | Base | 99.713778 | 14,957,066.66 | 99.713778 | 14,957,066.66 | 0.00 | 3.33 |
| 67983UDT7 | OLD LINE FUNDING LLC | 8,550,000.000 | Local | 99.961042 | 8,546,669.06 | 99.961042 | 8,546,669.06 | 0.00 | 1.91 |
| | | | Base | 99.961042 | 8,546,669.06 | 99.961042 | 8,546,669.06 | 0.00 | 1.91 |
| 67983UJC8 | OLD LINE FUNDING LLC | 6,100,000.000 | Local | 99.795583 | 6,087,530.58 | 99.795583 | 6,087,530.58 | 0.00 | 1.36 |
| | | | Base | 99.795583 | 6,087,530.58 | 99.795583 | 6,087,530.58 | 0.00 | 1.36 |

& 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 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

| Base Currency: USD - US DOLLAR | | | | | | | | | |
|--------------------------------|--|-----------------|-----------|----------------|-----------------|----------------------------|------------------|---------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 82124MC73 | SHEFFIELD RECEIVABLE | | | | 0.200000 | 07 Mar 2022 | | | |
| | | 15,000,000.000 | Local | 99.981111 | 14,997,166.67 | 99.981111 | 14,997,166.67 | 0.00 | 3.34 |
| | | | Base | 99.981111 | 14,997,166.67 | 99.981111 | 14,997,166.67 | 0.00 | 3.34 |
| 82124MDK3 | SHEFFIELD RECEIVABLE | | | | 0.220000 | 19 Apr 2022 | | | |
| | | 10,000,000.000 | Local | 99.952945 | 9,995,294.45 | 99.952945 | 9,995,294.45 | 0.00 | 2.23 |
| | | | Base | 99.952945 | 9,995,294.45 | 99.952945 | 9,995,294.45 | 0.00 | 2.23 |
| 92646LDV9 | VICTORY RECEIVABLES | | | | 0.290000 | 29 Apr 2022 | | | |
| | | 5,000,000.000 | Local | 99.929917 | 4,996,495.83 | 99.929917 | 4,996,495.83 | 0.00 | 1.11 |
| | | | Base | 99.929917 | 4,996,495.83 | 99.929917 | 4,996,495.83 | 0.00 | 1.11 |
| US DOLLAR Total | | 434,402,226.330 | Local | | 434,180,452.60 | | 434,167,522.95 | -12,929.65 | 96.80 |
| | Base | | | 434,180,452.60 | | 434,167,522.95 | -12,929.65 | 96.80 | |
| CASH EQUIVALENT Total | | 434,402,226.330 | Base | | 434,180,452.60 | | 434,167,522.95 | -12,929.65 | 96.80 |
| EQUITY | | | | | | | | | |
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 | |
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | | |
| | | 14,367,269.890 | Local | 0.999980 | 14,366,983.37 | 1.000000 | 14,367,269.89 | 286.52 | 3.20 |
| | | | Base | 0.999980 | 14,366,983.37 | 1.000000 | 14,367,269.89 | 286.52 | 3.20 |
| US DOLLAR Total | | 14,367,269.890 | Local | | 14,366,983.37 | | 14,367,269.89 | 286.52 | 3.20 |
| | Base | | | 14,366,983.37 | | 14,367,269.89 | 286.52 | 3.20 | |
| EQUITY Total | | 14,367,269.890 | Base | | 14,366,983.37 | | 14,367,269.89 | 286.52 | 3.20 |

FIXED INCOME

& 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 123 ST FIXED INC
 STATE OF ARIZONA
 FUND: ATZN



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------|----------------------|----------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 912796ZX0 | CASH MGMT BILL 12/21 | 0.000000 | | | | 15 Dec 2021 | | |
| | | 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 |
| US DOLLAR Total | | | | | | | | |
| | | Local | | -0.07 | | 0.00 | 0.07 | 0.00 |
| | | Base | | -0.07 | | 0.00 | 0.07 | 0.00 |
| FIXED INCOME Total | | | | | | | | |
| | | 0.000 | Base | -0.07 | | 0.00 | 0.07 | 0.00 |

Holdings

ST OF AZ POOL 123 ST FIXED INC
 STATE OF ARIZONA
 FUND: ATZN



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-----------------|-----------|----------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 448,769,496.210 | Base | 448,547,435.89 | | 448,534,792.83 | -12,643.06 | 100.00 |

Holdings

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|------------|-------|------------|------------|-------------|------|------|
| 05999F9K6 | BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS | | | | 0.025112 | 31 Dec 2030 | | |
| | | 48,281.820 | Local | 100.000000 | | | | |
| | | | Base | 100.000000 | | | | |
| | | | | 48,281.82 | 100.000000 | 48,281.82 | 0.00 | 0.34 |
| | | | | 48,281.82 | 100.000000 | 48,281.82 | 0.00 | 0.34 |

| | | | | | | | | |
|------------------------|--|------------|-------|--|--|-----------|------|------|
| US DOLLAR Total | | 48,281.820 | Local | | | 48,281.82 | 0.00 | 0.34 |
| | | | Base | | | 48,281.82 | 0.00 | 0.34 |

CASH EQUIVALENT Total

| | | | | | | | | |
|--|--|------------|------|--|--|-----------|------|------|
| | | 48,281.820 | Base | | | 48,281.82 | 0.00 | 0.34 |
|--|--|------------|------|--|--|-----------|------|------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|---------|-------|------------|------------|------------|------------|------|
| 464287200 | ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF | | | | | | | |
| | | 860.000 | Local | 323.236302 | | | | |
| | | | Base | 323.236302 | | | | |
| | | | | 277,983.22 | 451.770000 | 388,522.20 | 110,538.98 | 2.70 |
| | | | | 277,983.22 | 451.770000 | 388,522.20 | 110,538.98 | 2.70 |

| | | | | | | | | |
|-----------|---|------------|-------|---------------|------------|---------------|--------------|-------|
| 78462F103 | SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST | | | | | | | |
| | | 31,018.000 | Local | 393.259987 | | | | |
| | | | Base | 393.259987 | | | | |
| | | | | 12,198,138.27 | 449.910000 | 13,955,308.38 | 1,757,170.11 | 96.96 |
| | | | | 12,198,138.27 | 449.910000 | 13,955,308.38 | 1,757,170.11 | 96.96 |

| | | | | | | | | |
|-----------|--|---------|-------|----------|----------|--------|------|------|
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | |
| | | 205.510 | Local | 0.996205 | | | | |
| | | | Base | 0.996205 | | | | |
| | | | | 204.73 | 1.000000 | 205.51 | 0.78 | 0.00 |
| | | | | 204.73 | 1.000000 | 205.51 | 0.78 | 0.00 |

| | | | | | | | | |
|------------------------|--|------------|-------|--|--|---------------|--------------|-------|
| US DOLLAR Total | | 32,083.510 | Local | | | 14,344,036.09 | 1,867,709.87 | 99.66 |
| | | | Base | | | 14,344,036.09 | 1,867,709.87 | 99.66 |

EQUITY Total

| | | | | | | | | |
|--|--|------------|------|--|--|---------------|--------------|-------|
| | | 32,083.510 | Base | | | 14,344,036.09 | 1,867,709.87 | 99.66 |
|--|--|------------|------|--|--|---------------|--------------|-------|

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

Holdings

AZ ENDOW TR POOL 301 LARGE CAP
 STATE OF ARIZONA
 FUND: ATZP



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|------------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 80,365.330 | Base | 12,524,608.04 | | 14,392,317.91 | 1,867,709.87 | 100.00 |

Holdings

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|------------|-------|------------|------------|-------------|------|------|
| 05999F9K6 | BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS | | | | 0.025112 | 31 Dec 2030 | | |
| | | 18,615.900 | Local | 100.000000 | | | | |
| | | | Base | 100.000000 | | | | |
| | | | | 18,615.90 | 100.000000 | 18,615.90 | 0.00 | 0.33 |
| | | | | 18,615.90 | 100.000000 | 18,615.90 | 0.00 | 0.33 |

| | | | | | | | | |
|------------------------|--|------------|-------|--|--|-----------|------|------|
| US DOLLAR Total | | 18,615.900 | Local | | | 18,615.90 | 0.00 | 0.33 |
| | | | Base | | | 18,615.90 | 0.00 | 0.33 |

CASH EQUIVALENT Total

| | | | | | | | | |
|--|--|------------|------|--|--|-----------|------|------|
| | | 18,615.900 | Base | | | 18,615.90 | 0.00 | 0.33 |
|--|--|------------|------|--|--|-----------|------|------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|--|------------|-------|------------|--|--------------|------------|--------------|
| 78467Y107 | SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST | | | | | | | |
| | | 11,833.000 | Local | 445.705574 | | 5,274,034.06 | 480.040000 | 5,680,313.32 |
| | | | Base | 445.705574 | | 5,274,034.06 | 480.040000 | 5,680,313.32 |
| | | | | | | | | 406,279.26 |
| | | | | | | | | 406,279.26 |

| | | | | | | | | |
|-----------|--|---------|-------|----------|--|--------|----------|--------|
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | |
| | | 148.450 | Local | 0.996228 | | 147.89 | 1.000000 | 148.45 |
| | | | Base | 0.996228 | | 147.89 | 1.000000 | 148.45 |
| | | | | | | | | 0.56 |
| | | | | | | | | 0.56 |

| | | | | | | | | |
|------------------------|--|------------|-------|--|--|--------------|--|--------------|
| US DOLLAR Total | | 11,981.450 | Local | | | 5,274,181.95 | | 5,680,461.77 |
| | | | Base | | | 5,274,181.95 | | 5,680,461.77 |
| | | | | | | | | 406,279.82 |
| | | | | | | | | 406,279.82 |

EQUITY Total

| | | | | | | | | |
|--|--|------------|------|--|--|--------------|--|--------------|
| | | 11,981.450 | Base | | | 5,274,181.95 | | 5,680,461.77 |
| | | | | | | | | 406,279.82 |
| | | | | | | | | 99.67 |

Holdings

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 30,597.350 | Base | 5,292,797.85 | | 5,699,077.67 | 406,279.82 | 100.00 |

Holdings

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|-----------|-------|------------|------------|-------------|------|------|
| 05999F9K6 | BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS | | | | 0.025112 | 31 Dec 2030 | | |
| | | 2,131.240 | Local | 100.000000 | | | | |
| | | | Base | 100.000000 | | | | |
| | | | | 2,131.24 | 100.000000 | 2,131.24 | 0.00 | 0.06 |
| | | | | 2,131.24 | 100.000000 | 2,131.24 | 0.00 | 0.06 |

| | | | | | | | | |
|------------------------|--|-----------|-------|--|--|----------|------|------|
| US DOLLAR Total | | | | | | | | |
| | | 2,131.240 | Local | | | 2,131.24 | 0.00 | 0.06 |
| | | | Base | | | 2,131.24 | 0.00 | 0.06 |

CASH EQUIVALENT Total

| | | | | | | | | |
|--|--|-----------|------|--|--|----------|------|------|
| | | 2,131.240 | Base | | | 2,131.24 | 0.00 | 0.06 |
|--|--|-----------|------|--|--|----------|------|------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|------------|-------|------------|--|--------------|------------|-------|
| 464287804 | ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E | | | | | | | |
| | | 35,509.000 | Local | 100.056393 | | 3,772,831.25 | 219,928.79 | 99.94 |
| | | | Base | 100.056393 | | 3,772,831.25 | 219,928.79 | 99.94 |

| | | | | | | | | |
|-----------|--|---------|-------|----------|--|--------|------|------|
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | |
| | | 235.520 | Local | 0.997580 | | 235.52 | 0.57 | 0.01 |
| | | | Base | 0.997580 | | 235.52 | 0.57 | 0.01 |

| | | | | | | | | |
|------------------------|--|------------|-------|--|--|--------------|------------|-------|
| US DOLLAR Total | | | | | | | | |
| | | 35,744.520 | Local | | | 3,773,066.77 | 219,929.36 | 99.94 |
| | | | Base | | | 3,773,066.77 | 219,929.36 | 99.94 |

EQUITY Total

| | | | | | | | | |
|--|--|------------|------|--|--|--------------|------------|-------|
| | | 35,744.520 | Base | | | 3,773,066.77 | 219,929.36 | 99.94 |
|--|--|------------|------|--|--|--------------|------------|-------|

Holdings

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|------------|-----------|--------------|--------------------|-------------------------------|------------------|------------------|
| <hr/> | | | | | | | | |
| FUND Total | | 37,875.760 | Base | 3,555,268.65 | | 3,775,198.01 | 219,929.36 | 100.00 |

Holdings

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|---|---------------|-------|--------------|------------|--------------|------|-------|
| 05999F9K6 | BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS | | | | 0.025112 | 31 Dec 2030 | | |
| | | 2,189,285.130 | Local | 100.000000 | | | | |
| | | | Base | 100.000000 | | | | |
| | | | | 2,189,285.13 | 100.000000 | 2,189,285.13 | 0.00 | 13.96 |
| | | | | 2,189,285.13 | 100.000000 | 2,189,285.13 | 0.00 | 13.96 |

| | | | | | | | | |
|------------------------|--|---------------|-------|--|--|--------------|------|-------|
| US DOLLAR Total | | | | | | | | |
| | | 2,189,285.130 | Local | | | 2,189,285.13 | 0.00 | 13.96 |
| | | | Base | | | 2,189,285.13 | 0.00 | 13.96 |

CASH EQUIVALENT Total

| | | | | | | | | |
|--|--|---------------|------|--|--|--------------|------|-------|
| | | 2,189,285.130 | Base | | | 2,189,285.13 | 0.00 | 13.96 |
|--|--|---------------|------|--|--|--------------|------|-------|

EQUITY

US DOLLAR Exchange Rate: 1.000000

| | | | | | | | | |
|-----------|--|-------------|-------|---------------|------------|---------------|-------------|-------|
| 464287226 | ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE | | | | | | | |
| | | 120,664.000 | Local | 114.602483 | | | | |
| | | | Base | 114.602483 | | | | |
| | | | | 13,828,394.06 | 111.800000 | 13,490,235.20 | -338,158.86 | 86.04 |
| | | | | 13,828,394.06 | 111.800000 | 13,490,235.20 | -338,158.86 | 86.04 |

| | | | | | | | | |
|-----------|--|---------|-------|----------|----------|--------|------|------|
| ACI081BC6 | LOCAL GOVERNMENT INVEST POOL MUTUAL FUND | | | | | | | |
| | | 289.810 | Local | 0.996239 | | | | |
| | | | Base | 0.996239 | | | | |
| | | | | 288.72 | 1.000000 | 289.81 | 1.09 | 0.00 |
| | | | | 288.72 | 1.000000 | 289.81 | 1.09 | 0.00 |

| | | | | | | | | |
|------------------------|--|-------------|-------|--|--|---------------|-------------|-------|
| US DOLLAR Total | | | | | | | | |
| | | 120,953.810 | Local | | | 13,828,682.78 | -338,157.77 | 86.04 |
| | | | Base | | | 13,828,682.78 | -338,157.77 | 86.04 |

EQUITY Total

| | | | | | | | | |
|--|--|-------------|------|--|--|---------------|-------------|-------|
| | | 120,953.810 | Base | | | 13,828,682.78 | -338,157.77 | 86.04 |
|--|--|-------------|------|--|--|---------------|-------------|-------|

Holdings

AZ ENDOW TR POOL 305 FIXED INC
 STATE OF ARIZONA
 FUND: ATZS



STATE STREET

As of: January 31, 2022

View Date: February 8, 2022

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|---------------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 2,310,238.940 | Base | 16,017,967.91 | | 15,679,810.14 | -338,157.77 | 100.00 |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: *February 8, 2022*



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 EQUIVALENT | | | | | | | | |
| | 10,907,095.980 | Local | 10,910,430.82 | 10,909,277.40 | 0.97 | -1,153.42 | | -1,153.42 |
| | | Base | 10,910,430.82 | 10,909,277.40 | 0.97 | -1,153.42 | 0.00 | -1,153.42 |
| EQUITY | | | | | | | | |
| | 20,774,535.000 | Local | 778,981,650.08 | 1,112,901,885.64 | 99.03 | 333,920,235.56 | | 333,920,235.56 |
| | | Base | 778,981,650.08 | 1,112,901,885.64 | 99.03 | 333,920,235.56 | 0.00 | 333,920,235.56 |
| US DOLLAR Total | | | | | | | | |
| | 31,681,630.980 | Local | 789,892,080.90 | 1,123,811,163.04 | 100.00 | 333,919,082.14 | | 333,919,082.14 |
| | | Base | 789,892,080.90 | 1,123,811,163.04 | 100.00 | 333,919,082.14 | 0.00 | 333,919,082.14 |
| FUND Total | | | | | | | | |
| | 31,681,630.980 | Base | 789,892,080.90 | 1,123,811,163.04 | 100.00 | 333,919,082.14 | 0.00 | 333,919,082.14 |

Holdings

Currency Summary

As of: January 31, 2022

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: February 8, 2022



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 | | | | | | | | |
| | 14,456,635.240 | Local | 14,456,635.24 | 14,456,635.24 | 1.95 | 0.00 | | 0.00 |
| | | Base | 14,456,635.24 | 14,456,635.24 | 1.95 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 585,765.630 | Local | 585,952.24 | 585,882.78 | 0.08 | -69.46 | | -69.46 |
| | | Base | 585,952.24 | 585,882.78 | 0.08 | -69.46 | 0.00 | -69.46 |
| EQUITY | | | | | | | | |
| | 23,321,239.900 | Local | 528,074,587.19 | 726,682,381.40 | 97.97 | 198,607,794.21 | | 198,607,794.21 |
| | | Base | 528,074,587.19 | 726,682,381.40 | 97.97 | 198,607,794.21 | 0.00 | 198,607,794.21 |
| US DOLLAR Total | | | | | | | | |
| | 38,363,640.770 | Local | 543,117,174.67 | 741,724,899.42 | 100.00 | 198,607,724.75 | | 198,607,724.75 |
| | | Base | 543,117,174.67 | 741,724,899.42 | 100.00 | 198,607,724.75 | 0.00 | 198,607,724.75 |
| FUND Total | | | | | | | | |
| | 38,363,640.770 | Base | 543,117,174.67 | 741,724,899.42 | 100.00 | 198,607,724.75 | 0.00 | 198,607,724.75 |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 8, 2022*



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 | | | | | | | | |
| | -4,867.890 | Local | -4,867.89 | -4,867.89 | 0.00 | 0.00 | | 0.00 |
| | | Base | -4,867.89 | -4,867.89 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 487,075,180.600 | Local | 486,720,794.76 | 486,778,010.48 | 18.74 | 57,215.72 | | 57,215.72 |
| | | Base | 486,720,794.76 | 486,778,010.48 | 18.74 | 57,215.72 | 0.00 | 57,215.72 |
| EQUITY | | | | | | | | |
| | 6,358,422.000 | Local | 50,913,564.29 | 50,246,271.88 | 1.93 | -667,292.41 | | -667,292.41 |
| | | Base | 50,913,564.29 | 50,246,271.88 | 1.93 | -667,292.41 | 0.00 | -667,292.41 |
| FIXED INCOME | | | | | | | | |
| | 1,974,391,861.280 | Local | 2,032,408,129.46 | 2,060,200,306.22 | 79.32 | 27,792,176.76 | | 27,792,176.76 |
| Original Face: | 1,887,224,336.000 | Base | 2,032,408,129.46 | 2,060,200,306.22 | 79.32 | 27,792,176.76 | 0.00 | 27,792,176.76 |
| US DOLLAR Total | | | | | | | | |
| | 2,467,820,595.990 | Local | 2,570,037,620.62 | 2,597,219,720.69 | 100.00 | 27,182,100.07 | | 27,182,100.07 |
| Original Face: | 1,887,224,336.000 | Base | 2,570,037,620.62 | 2,597,219,720.69 | 100.00 | 27,182,100.07 | 0.00 | 27,182,100.07 |
| FUND Total | | | | | | | | |
| | 2,467,820,595.990 | Base | 2,570,037,620.62 | 2,597,219,720.69 | 100.00 | 27,182,100.07 | 0.00 | 27,182,100.07 |
| Original Face: | 1,887,224,336.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 8, 2022*



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 | | | | | | | | |
| | 9,165,245.680 | Local | 9,165,245.68 | 9,165,245.68 | 1.41 | 0.00 | | 0.00 |
| | | Base | 9,165,245.68 | 9,165,245.68 | 1.41 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 229,190,000.000 | Local | 229,016,769.74 | 228,918,372.90 | 35.26 | -98,396.84 | | -98,396.84 |
| | | Base | 229,016,769.74 | 228,918,372.90 | 35.26 | -98,396.84 | 0.00 | -98,396.84 |
| FIXED INCOME | | | | | | | | |
| | 415,492,215.280 | Local | 415,751,247.00 | 411,166,085.96 | 63.33 | -4,585,161.04 | | -4,585,161.04 |
| Original Face: | 184,011,032.000 | Base | 415,751,247.00 | 411,166,085.96 | 63.33 | -4,585,161.04 | 0.00 | -4,585,161.04 |
| US DOLLAR Total | | | | | | | | |
| | 653,847,460.960 | Local | 653,933,262.42 | 649,249,704.54 | 100.00 | -4,683,557.88 | | -4,683,557.88 |
| Original Face: | 184,011,032.000 | Base | 653,933,262.42 | 649,249,704.54 | 100.00 | -4,683,557.88 | 0.00 | -4,683,557.88 |
| FUND Total | | | | | | | | |
| | 653,847,460.960 | Base | 653,933,262.42 | 649,249,704.54 | 100.00 | -4,683,557.88 | 0.00 | -4,683,557.88 |
| Original Face: | 184,011,032.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 8, 2022*



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 | | | | | | | | |
| | -6,717,942.150 | Local | -6,717,942.15 | -6,717,942.15 | 2.10 | 0.00 | | 0.00 |
| | | Base | -6,717,942.15 | -6,717,942.15 | 2.10 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 55,035,712.180 | Local | 55,033,491.76 | 55,013,961.78 | 17.20 | -19,529.98 | | -19,529.98 |
| | | Base | 55,033,491.76 | 55,013,961.78 | 17.20 | -19,529.98 | 0.00 | -19,529.98 |
| FIXED INCOME | | | | | | | | |
| | 260,202,151.620 | Local | 261,059,580.70 | 258,172,865.76 | 80.70 | -2,886,714.94 | | -2,886,714.94 |
| Original Face: | 114,514,553.000 | Base | 261,059,580.70 | 258,172,865.76 | 80.70 | -2,886,714.94 | 0.00 | -2,886,714.94 |
| US DOLLAR Total | | | | | | | | |
| | 308,519,921.650 | Local | 309,375,130.31 | 306,468,885.39 | 100.00 | -2,906,244.92 | | -2,906,244.92 |
| Original Face: | 114,514,553.000 | Base | 309,375,130.31 | 306,468,885.39 | 100.00 | -2,906,244.92 | 0.00 | -2,906,244.92 |
| FUND Total | | | | | | | | |
| | 308,519,921.650 | Base | 309,375,130.31 | 306,468,885.39 | 100.00 | -2,906,244.92 | 0.00 | -2,906,244.92 |
| Original Face: | 114,514,553.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: *February 8, 2022*



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 | | | | | | | | |
| | 2,330.380 | Local | 2,330.38 | 2,330.38 | 0.00 | 0.00 | | 0.00 |
| | | Base | 2,330.38 | 2,330.38 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 23,559,773.460 | Local | 23,570,463.26 | 23,564,485.41 | 0.86 | -5,977.85 | | -5,977.85 |
| | | Base | 23,570,463.26 | 23,564,485.41 | 0.86 | -5,977.85 | 0.00 | -5,977.85 |
| EQUITY | | | | | | | | |
| | 20,958,872.000 | Local | 1,028,676,115.40 | 2,713,579,607.16 | 99.14 | 1,684,903,491.76 | | 1,684,903,491.76 |
| | | Base | 1,028,676,115.40 | 2,713,579,607.16 | 99.14 | 1,684,903,491.76 | 0.00 | 1,684,903,491.76 |
| US DOLLAR Total | | | | | | | | |
| | 44,520,975.840 | Local | 1,052,248,909.04 | 2,737,146,422.95 | 100.00 | 1,684,897,513.91 | | 1,684,897,513.91 |
| | | Base | 1,052,248,909.04 | 2,737,146,422.95 | 100.00 | 1,684,897,513.91 | 0.00 | 1,684,897,513.91 |
| FUND Total | | | | | | | | |
| | 44,520,975.840 | Base | 1,052,248,909.04 | 2,737,146,422.95 | 100.00 | 1,684,897,513.91 | 0.00 | 1,684,897,513.91 |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: *February 8, 2022*



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 | | | | | | | | |
| | 1,300.080 | Local | 1,300.08 | 1,300.08 | 0.00 | 0.00 | | 0.00 |
| | | Base | 1,300.08 | 1,300.08 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 1,013,037,136.720 | Local | 1,012,645,780.96 | 1,012,077,951.53 | 69.41 | -567,829.43 | | -567,829.43 |
| | | Base | 1,012,645,780.96 | 1,012,077,951.53 | 69.41 | -567,829.43 | 0.00 | -567,829.43 |
| FIXED INCOME | | | | | | | | |
| | 448,349,164.990 | Local | 448,541,223.40 | 446,106,156.74 | 30.59 | -2,435,066.66 | | -2,435,066.66 |
| Original Face: | 663,990,435.000 | Base | 448,541,223.40 | 446,106,156.74 | 30.59 | -2,435,066.66 | 0.00 | -2,435,066.66 |
| US DOLLAR Total | | | | | | | | |
| | 1,461,387,601.790 | Local | 1,461,188,304.44 | 1,458,185,408.35 | 100.00 | -3,002,896.09 | | -3,002,896.09 |
| Original Face: | 663,990,435.000 | Base | 1,461,188,304.44 | 1,458,185,408.35 | 100.00 | -3,002,896.09 | 0.00 | -3,002,896.09 |
| FUND Total | | | | | | | | |
| | 1,461,387,601.790 | Base | 1,461,188,304.44 | 1,458,185,408.35 | 100.00 | -3,002,896.09 | 0.00 | -3,002,896.09 |
| Original Face: | 663,990,435.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 8, 2022*



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 | | | | | | | | |
| | 13,401,021.010 | Local | 13,401,021.01 | 13,401,021.01 | 0.19 | 0.00 | | 0.00 |
| | | Base | 13,401,021.01 | 13,401,021.01 | 0.19 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 5,112,171,391.940 | Local | 5,111,113,076.84 | 5,110,417,442.66 | 71.35 | -695,634.18 | | -695,634.18 |
| | | Base | 5,111,113,076.84 | 5,110,417,442.66 | 71.35 | -695,634.18 | 0.00 | -695,634.18 |
| FIXED INCOME | | | | | | | | |
| | 2,057,355,710.380 | Local | 2,067,226,202.20 | 2,038,399,580.45 | 28.46 | -28,826,621.75 | | -28,826,621.75 |
| Original Face: | 477,309,328.000 | Base | 2,067,226,202.20 | 2,038,399,580.45 | 28.46 | -28,826,621.75 | 0.00 | -28,826,621.75 |
| US DOLLAR Total | | | | | | | | |
| | 7,182,928,123.330 | Local | 7,191,740,300.05 | 7,162,218,044.12 | 100.00 | -29,522,255.93 | | -29,522,255.93 |
| Original Face: | 477,309,328.000 | Base | 7,191,740,300.05 | 7,162,218,044.12 | 100.00 | -29,522,255.93 | 0.00 | -29,522,255.93 |
| FUND Total | | | | | | | | |
| | 7,182,928,123.330 | Base | 7,191,740,300.05 | 7,162,218,044.12 | 100.00 | -29,522,255.93 | 0.00 | -29,522,255.93 |
| Original Face: | 477,309,328.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: *February 8, 2022*



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 | | | | | | | | |
| | -419,252.350 | Local | -419,252.35 | -419,252.35 | 0.37 | 0.00 | | 0.00 |
| | | Base | -419,252.35 | -419,252.35 | 0.37 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 2,830,813.380 | Local | 2,831,662.03 | 2,831,379.54 | 2.49 | -282.49 | | -282.49 |
| | | Base | 2,831,662.03 | 2,831,379.54 | 2.49 | -282.49 | 0.00 | -282.49 |
| FIXED INCOME | | | | | | | | |
| | 110,212,467.510 | Local | 110,865,487.78 | 110,268,345.87 | 97.14 | -597,141.91 | | -597,141.91 |
| Original Face: | 52,245,000.000 | Base | 110,865,487.78 | 110,268,345.87 | 97.14 | -597,141.91 | 0.00 | -597,141.91 |
| US DOLLAR Total | | | | | | | | |
| | 112,624,028.540 | Local | 113,277,897.46 | 112,680,473.06 | 100.00 | -597,424.40 | | -597,424.40 |
| Original Face: | 52,245,000.000 | Base | 113,277,897.46 | 112,680,473.06 | 100.00 | -597,424.40 | 0.00 | -597,424.40 |
| FUND Total | | | | | | | | |
| | 112,624,028.540 | Base | 113,277,897.46 | 112,680,473.06 | 100.00 | -597,424.40 | 0.00 | -597,424.40 |
| Original Face: | 52,245,000.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 8, 2022*



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 | | | | | | | | |
| | -19,985,500.000 | Local | -19,985,500.00 | -19,985,500.00 | 1.59 | 0.00 | | 0.00 |
| | | Base | -19,985,500.00 | -19,985,500.00 | 1.59 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 750,061,256.140 | Local | 749,856,981.10 | 749,856,981.10 | 59.49 | 0.00 | | 0.00 |
| | | Base | 749,856,981.10 | 749,856,981.10 | 59.49 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 492,961,146.110 | Local | 494,642,306.22 | 490,600,720.56 | 38.92 | -4,041,585.66 | | -4,041,585.66 |
| Original Face: | 318,393,263.000 | Base | 494,642,306.22 | 490,600,720.56 | 38.92 | -4,041,585.66 | 0.00 | -4,041,585.66 |
| US DOLLAR Total | | | | | | | | |
| | 1,223,036,902.250 | Local | 1,224,513,787.32 | 1,220,472,201.66 | 100.00 | -4,041,585.66 | | -4,041,585.66 |
| Original Face: | 318,393,263.000 | Base | 1,224,513,787.32 | 1,220,472,201.66 | 100.00 | -4,041,585.66 | 0.00 | -4,041,585.66 |
| FUND Total | | | | | | | | |
| | 1,223,036,902.250 | Base | 1,224,513,787.32 | 1,220,472,201.66 | 100.00 | -4,041,585.66 | 0.00 | -4,041,585.66 |
| Original Face: | 318,393,263.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: *February 8, 2022*



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 | | | | | | | | |
| | -0.020 | Local | -0.02 | -0.02 | 0.00 | 0.00 | | 0.00 |
| | | Base | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 2,105,275,087.500 | Local | 2,104,803,701.13 | 2,104,803,701.13 | 91.70 | 0.00 | | 0.00 |
| | | Base | 2,104,803,701.13 | 2,104,803,701.13 | 91.70 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 190,675,432.250 | Local | 190,617,943.30 | 190,519,959.57 | 8.30 | -97,983.73 | | -97,983.73 |
| Original Face: | 39,825,000.000 | Base | 190,617,943.30 | 190,519,959.57 | 8.30 | -97,983.73 | 0.00 | -97,983.73 |
| US DOLLAR Total | | | | | | | | |
| | 2,295,950,519.730 | Local | 2,295,421,644.41 | 2,295,323,660.68 | 100.00 | -97,983.73 | | -97,983.73 |
| Original Face: | 39,825,000.000 | Base | 2,295,421,644.41 | 2,295,323,660.68 | 100.00 | -97,983.73 | 0.00 | -97,983.73 |
| FUND Total | | | | | | | | |
| | 2,295,950,519.730 | Base | 2,295,421,644.41 | 2,295,323,660.68 | 100.00 | -97,983.73 | 0.00 | -97,983.73 |
| Original Face: | 39,825,000.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 8, 2022*



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 | | | | | | | | |
| | 9,588.230 | Local | 9,588.23 | 9,588.23 | 0.00 | 0.00 | | 0.00 |
| | | Base | 9,588.23 | 9,588.23 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 1,180,114,416.740 | Local | 1,180,071,740.52 | 1,180,071,740.52 | 53.17 | 0.00 | | 0.00 |
| | | Base | 1,180,071,740.52 | 1,180,071,740.52 | 53.17 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 1,040,000,000.000 | Local | 1,039,930,480.40 | 1,039,405,064.55 | 46.83 | -525,415.85 | | -525,415.85 |
| | | Base | 1,039,930,480.40 | 1,039,405,064.55 | 46.83 | -525,415.85 | 0.00 | -525,415.85 |
| US DOLLAR Total | | | | | | | | |
| | 2,220,124,004.970 | Local | 2,220,011,809.15 | 2,219,486,393.30 | 100.00 | -525,415.85 | | -525,415.85 |
| | | Base | 2,220,011,809.15 | 2,219,486,393.30 | 100.00 | -525,415.85 | 0.00 | -525,415.85 |
| FUND Total | | | | | | | | |
| | 2,220,124,004.970 | Base | 2,220,011,809.15 | 2,219,486,393.30 | 100.00 | -525,415.85 | 0.00 | -525,415.85 |

Holdings

Currency Summary

As of: January 31, 2022

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: February 8, 2022



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 | | | | | | | | |
| | -27,124.070 | Local | -27,124.07 | -27,124.07 | 0.00 | 0.00 | | 0.00 |
| | | Base | -27,124.07 | -27,124.07 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 1,698.690 | Local | 1,698.52 | 1,698.52 | 0.00 | 0.00 | | 0.00 |
| | | Base | 1,698.52 | 1,698.52 | 0.00 | 0.00 | 0.00 | 0.00 |
| EQUITY | | | | | | | | |
| | 314,338,101.296 | Local | 314,404,703.84 | 314,338,101.30 | 54.17 | -66,602.54 | | -66,602.54 |
| | | Base | 314,404,703.84 | 314,338,101.30 | 54.17 | -66,602.54 | 0.00 | -66,602.54 |
| FIXED INCOME | | | | | | | | |
| | 265,130,000.000 | Local | 265,974,283.70 | 265,954,441.32 | 45.83 | -19,842.38 | | -19,842.38 |
| Original Face: | 154,835,000.000 | Base | 265,974,283.70 | 265,954,441.32 | 45.83 | -19,842.38 | 0.00 | -19,842.38 |
| US DOLLAR Total | | | | | | | | |
| | 579,442,675.916 | Local | 580,353,561.99 | 580,267,117.07 | 100.00 | -86,444.92 | | -86,444.92 |
| Original Face: | 154,835,000.000 | Base | 580,353,561.99 | 580,267,117.07 | 100.00 | -86,444.92 | 0.00 | -86,444.92 |
| FUND Total | | | | | | | | |
| | 579,442,675.916 | Base | 580,353,561.99 | 580,267,117.07 | 100.00 | -86,444.92 | 0.00 | -86,444.92 |
| Original Face: | 154,835,000.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 8, 2022*



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 | | | | | | | | |
| | 274,423.720 | Local | 274,423.72 | 274,423.72 | 0.05 | 0.00 | | 0.00 |
| | | Base | 274,423.72 | 274,423.72 | 0.05 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 166,500,000.000 | Local | 166,430,014.60 | 166,430,014.60 | 29.18 | 0.00 | | 0.00 |
| | | Base | 166,430,014.60 | 166,430,014.60 | 29.18 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 406,855,519.820 | Local | 411,734,061.75 | 403,674,898.27 | 70.77 | -8,059,163.48 | | -8,059,163.48 |
| Original Face: | 204,663,419.000 | Base | 411,734,061.75 | 403,674,898.27 | 70.77 | -8,059,163.48 | 0.00 | -8,059,163.48 |
| US DOLLAR Total | | | | | | | | |
| | 573,629,943.540 | Local | 578,438,500.07 | 570,379,336.59 | 100.00 | -8,059,163.48 | | -8,059,163.48 |
| Original Face: | 204,663,419.000 | Base | 578,438,500.07 | 570,379,336.59 | 100.00 | -8,059,163.48 | 0.00 | -8,059,163.48 |
| FUND Total | | | | | | | | |
| | 573,629,943.540 | Base | 578,438,500.07 | 570,379,336.59 | 100.00 | -8,059,163.48 | 0.00 | -8,059,163.48 |
| Original Face: | 204,663,419.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 8, 2022*



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 | | | | | | | | |
| | 279,315.990 | Local | 279,315.99 | 279,315.99 | 0.02 | 0.00 | | 0.00 |
| | | Base | 279,315.99 | 279,315.99 | 0.02 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 1,794,495,073.680 | Local | 1,793,876,679.06 | 1,793,876,679.06 | 99.98 | 0.00 | | 0.00 |
| | | Base | 1,793,876,679.06 | 1,793,876,679.06 | 99.98 | 0.00 | 0.00 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| | 1,794,774,389.670 | Local | 1,794,155,995.05 | 1,794,155,995.05 | 100.00 | 0.00 | | 0.00 |
| | | Base | 1,794,155,995.05 | 1,794,155,995.05 | 100.00 | 0.00 | 0.00 | 0.00 |
| FUND Total | | | | | | | | |
| | 1,794,774,389.670 | Base | 1,794,155,995.05 | 1,794,155,995.05 | 100.00 | 0.00 | 0.00 | 0.00 |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 16 ECDHB
 STATE OF ARIZONA
 FUND: ATZL
 View Date: *February 8, 2022*



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 | | | | | | | | |
| | 40,671.920 | Local | 40,671.92 | 40,671.92 | 0.02 | 0.00 | | 0.00 |
| | | Base | 40,671.92 | 40,671.92 | 0.02 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 22,000,000.000 | Local | 21,992,158.37 | 21,992,158.37 | 9.12 | 0.00 | | 0.00 |
| | | Base | 21,992,158.37 | 21,992,158.37 | 9.12 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 219,190,851.800 | Local | 220,807,637.59 | 219,039,815.72 | 90.86 | -1,767,821.87 | | -1,767,821.87 |
| Original Face: | 157,922,434.000 | Base | 220,807,637.59 | 219,039,815.72 | 90.86 | -1,767,821.87 | 0.00 | -1,767,821.87 |
| US DOLLAR Total | | | | | | | | |
| | 241,231,523.720 | Local | 242,840,467.88 | 241,072,646.01 | 100.00 | -1,767,821.87 | | -1,767,821.87 |
| Original Face: | 157,922,434.000 | Base | 242,840,467.88 | 241,072,646.01 | 100.00 | -1,767,821.87 | 0.00 | -1,767,821.87 |
| FUND Total | | | | | | | | |
| | 241,231,523.720 | Base | 242,840,467.88 | 241,072,646.01 | 100.00 | -1,767,821.87 | 0.00 | -1,767,821.87 |
| Original Face: | 157,922,434.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST OP INT MED

STATE OF ARIZONA

FUND: ATZM

View Date: *February 8, 2022*



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 | | | | | | | | |
| | 2,356,178.090 | Local | 2,356,178.09 | 2,356,178.09 | 0.49 | 0.00 | | 0.00 |
| | | Base | 2,356,178.09 | 2,356,178.09 | 0.49 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 334,177,831.490 | Local | 334,162,922.73 | 334,162,922.73 | 69.11 | 0.00 | | 0.00 |
| | | Base | 334,162,922.73 | 334,162,922.73 | 69.11 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 146,856,703.910 | Local | 147,425,522.19 | 147,018,575.15 | 30.40 | -406,947.04 | | -406,947.04 |
| Original Face: | 302,834,878.000 | Base | 147,425,522.19 | 147,018,575.15 | 30.40 | -406,947.04 | 0.00 | -406,947.04 |
| US DOLLAR Total | | | | | | | | |
| | 483,390,713.490 | Local | 483,944,623.01 | 483,537,675.97 | 100.00 | -406,947.04 | | -406,947.04 |
| Original Face: | 302,834,878.000 | Base | 483,944,623.01 | 483,537,675.97 | 100.00 | -406,947.04 | 0.00 | -406,947.04 |
| FUND Total | | | | | | | | |
| | 483,390,713.490 | Base | 483,944,623.01 | 483,537,675.97 | 100.00 | -406,947.04 | 0.00 | -406,947.04 |
| Original Face: | 302,834,878.000 | | | | | | | |

Holdings

Currency Summary

As of: *January 31, 2022*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *February 8, 2022*



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 | | | | | | | | |
| | -0.010 | Local | -0.01 | -0.01 | 0.00 | 0.00 | | 0.00 |
| | | Base | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 434,402,226.330 | Local | 434,180,452.60 | 434,167,522.95 | 96.80 | -12,929.65 | | -12,929.65 |
| | | Base | 434,180,452.60 | 434,167,522.95 | 96.80 | -12,929.65 | 0.00 | -12,929.65 |
| EQUITY | | | | | | | | |
| | 14,367,269.890 | Local | 14,366,983.37 | 14,367,269.89 | 3.20 | 286.52 | | 286.52 |
| | | Base | 14,366,983.37 | 14,367,269.89 | 3.20 | 286.52 | 0.00 | 286.52 |
| FIXED INCOME | | | | | | | | |
| | 0.000 | Local | -0.07 | 0.00 | 0.00 | 0.07 | | 0.07 |
| | | Base | -0.07 | 0.00 | 0.00 | 0.07 | 0.00 | 0.07 |
| US DOLLAR Total | | | | | | | | |
| | 448,769,496.210 | Local | 448,547,435.89 | 448,534,792.83 | 100.00 | -12,643.06 | | -12,643.06 |
| | | Base | 448,547,435.89 | 448,534,792.83 | 100.00 | -12,643.06 | 0.00 | -12,643.06 |
| FUND Total | | | | | | | | |
| | 448,769,496.210 | Base | 448,547,435.89 | 448,534,792.83 | 100.00 | -12,643.06 | 0.00 | -12,643.06 |

Holdings

Currency Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: *February 8, 2022*



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 EQUIVALENT | | | | | | | | |
| | 48,281.820 | Local | 48,281.82 | 48,281.82 | 0.34 | 0.00 | | 0.00 |
| | | Base | 48,281.82 | 48,281.82 | 0.34 | 0.00 | 0.00 | 0.00 |
| EQUITY | | | | | | | | |
| | 32,083.510 | Local | 12,476,326.22 | 14,344,036.09 | 99.66 | 1,867,709.87 | | 1,867,709.87 |
| | | Base | 12,476,326.22 | 14,344,036.09 | 99.66 | 1,867,709.87 | 0.00 | 1,867,709.87 |
| US DOLLAR Total | | | | | | | | |
| | 80,365.330 | Local | 12,524,608.04 | 14,392,317.91 | 100.00 | 1,867,709.87 | | 1,867,709.87 |
| | | Base | 12,524,608.04 | 14,392,317.91 | 100.00 | 1,867,709.87 | 0.00 | 1,867,709.87 |
| FUND Total | | | | | | | | |
| | 80,365.330 | Base | 12,524,608.04 | 14,392,317.91 | 100.00 | 1,867,709.87 | 0.00 | 1,867,709.87 |

Holdings

Currency Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: *February 8, 2022*



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 EQUIVALENT | | | | | | | | |
| | 18,615.900 | Local | 18,615.90 | 18,615.90 | 0.33 | 0.00 | | 0.00 |
| | | Base | 18,615.90 | 18,615.90 | 0.33 | 0.00 | 0.00 | 0.00 |
| EQUITY | | | | | | | | |
| | 11,981.450 | Local | 5,274,181.95 | 5,680,461.77 | 99.67 | 406,279.82 | | 406,279.82 |
| | | Base | 5,274,181.95 | 5,680,461.77 | 99.67 | 406,279.82 | 0.00 | 406,279.82 |
| US DOLLAR Total | | | | | | | | |
| | 30,597.350 | Local | 5,292,797.85 | 5,699,077.67 | 100.00 | 406,279.82 | | 406,279.82 |
| | | Base | 5,292,797.85 | 5,699,077.67 | 100.00 | 406,279.82 | 0.00 | 406,279.82 |
| FUND Total | | | | | | | | |
| | 30,597.350 | Base | 5,292,797.85 | 5,699,077.67 | 100.00 | 406,279.82 | 0.00 | 406,279.82 |

Holdings

Currency Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: *February 8, 2022*



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 EQUIVALENT | | | | | | | | |
| | 2,131.240 | Local | 2,131.24 | 2,131.24 | 0.06 | 0.00 | | 0.00 |
| | | Base | 2,131.24 | 2,131.24 | 0.06 | 0.00 | 0.00 | 0.00 |
| EQUITY | | | | | | | | |
| | 35,744.520 | Local | 3,553,137.41 | 3,773,066.77 | 99.94 | 219,929.36 | | 219,929.36 |
| | | Base | 3,553,137.41 | 3,773,066.77 | 99.94 | 219,929.36 | 0.00 | 219,929.36 |
| US DOLLAR Total | | | | | | | | |
| | 37,875.760 | Local | 3,555,268.65 | 3,775,198.01 | 100.00 | 219,929.36 | | 219,929.36 |
| | | Base | 3,555,268.65 | 3,775,198.01 | 100.00 | 219,929.36 | 0.00 | 219,929.36 |
| FUND Total | | | | | | | | |
| | 37,875.760 | Base | 3,555,268.65 | 3,775,198.01 | 100.00 | 219,929.36 | 0.00 | 219,929.36 |

Holdings

Currency Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: *February 8, 2022*



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 EQUIVALENT | | | | | | | | |
| | 2,189,285.130 | Local | 2,189,285.13 | 2,189,285.13 | 13.96 | 0.00 | | 0.00 |
| | | Base | 2,189,285.13 | 2,189,285.13 | 13.96 | 0.00 | 0.00 | 0.00 |
| EQUITY | | | | | | | | |
| | 120,953.810 | Local | 13,828,682.78 | 13,490,525.01 | 86.04 | -338,157.77 | | -338,157.77 |
| | | Base | 13,828,682.78 | 13,490,525.01 | 86.04 | -338,157.77 | 0.00 | -338,157.77 |
| US DOLLAR Total | | | | | | | | |
| | 2,310,238.940 | Local | 16,017,967.91 | 15,679,810.14 | 100.00 | -338,157.77 | | -338,157.77 |
| | | Base | 16,017,967.91 | 15,679,810.14 | 100.00 | -338,157.77 | 0.00 | -338,157.77 |
| FUND Total | | | | | | | | |
| | 2,310,238.940 | Base | 16,017,967.91 | 15,679,810.14 | 100.00 | -338,157.77 | 0.00 | -338,157.77 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 10,907,095.980 | 10,910,430.82 | 10,909,277.40 | 0.97 | -1,153.42 | 0.00 | -1,153.42 |
| CASH EQUIVALENT Total | 10,907,095.980 | 10,910,430.82 | 10,909,277.40 | 0.97 | -1,153.42 | 0.00 | -1,153.42 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|----------------|----------------|------------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 20,774,535.000 | 778,981,650.08 | 1,112,901,885.64 | 99.03 | 333,920,235.56 | 0.00 | 333,920,235.56 |
| EQUITY Total | 20,774,535.000 | 778,981,650.08 | 1,112,901,885.64 | 99.03 | 333,920,235.56 | 0.00 | 333,920,235.56 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|----------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 31,681,630.980 | 789,892,080.90 | 1,123,811,163.04 | 100.00 | 333,919,082.14 | 0.00 | 333,919,082.14 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 14,456,635.240 | 14,456,635.24 | 14,456,635.24 | 1.95 | 0.00 | 0.00 | 0.00 |
| CASH Total | 14,456,635.240 | 14,456,635.24 | 14,456,635.24 | 1.95 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 585,765.630 | 585,952.24 | 585,882.78 | 0.08 | -69.46 | 0.00 | -69.46 |
| CASH EQUIVALENT Total | 585,765.630 | 585,952.24 | 585,882.78 | 0.08 | -69.46 | 0.00 | -69.46 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 23,321,239.900 | 528,074,587.19 | 726,682,381.40 | 97.97 | 198,607,794.21 | 0.00 | 198,607,794.21 |
| EQUITY Total | 23,321,239.900 | 528,074,587.19 | 726,682,381.40 | 97.97 | 198,607,794.21 | 0.00 | 198,607,794.21 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 38,363,640.770 | 543,117,174.67 | 741,724,899.42 | 100.00 | 198,607,724.75 | 0.00 | 198,607,724.75 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -4,867.890 | -4,867.89 | -4,867.89 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | -4,867.890 | -4,867.89 | -4,867.89 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 487,075,180.600 | 486,720,794.76 | 486,778,010.48 | 18.74 | 57,215.72 | 0.00 | 57,215.72 |
| CASH EQUIVALENT Total | | | | | | | |
| | 487,075,180.600 | 486,720,794.76 | 486,778,010.48 | 18.74 | 57,215.72 | 0.00 | 57,215.72 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|---------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 6,358,422.000 | 50,913,564.29 | 50,246,271.88 | 1.93 | -667,292.41 | 0.00 | -667,292.41 |
| EQUITY Total | 6,358,422.000 | 50,913,564.29 | 50,246,271.88 | 1.93 | -667,292.41 | 0.00 | -667,292.41 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,974,391,861.280 | 2,032,408,129.46 | 2,060,200,306.22 | 79.32 | 27,792,176.76 | 0.00 | 27,792,176.76 |
| FIXED INCOME Total | 1,974,391,861.280 | 2,032,408,129.46 | 2,060,200,306.22 | 79.32 | 27,792,176.76 | 0.00 | 27,792,176.76 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 2,467,820,595.990 | 2,570,037,620.62 | 2,597,219,720.69 | 100.00 | 27,182,100.07 | 0.00 | 27,182,100.07 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|---------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 9,165,245.680 | 9,165,245.68 | 9,165,245.68 | 1.41 | 0.00 | 0.00 | 0.00 |
| CASH Total | 9,165,245.680 | 9,165,245.68 | 9,165,245.68 | 1.41 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 229,190,000.000 | 229,016,769.74 | 228,918,372.90 | 35.26 | -98,396.84 | 0.00 | -98,396.84 |
| CASH EQUIVALENT Total | | | | | | | |
| | 229,190,000.000 | 229,016,769.74 | 228,918,372.90 | 35.26 | -98,396.84 | 0.00 | -98,396.84 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 415,492,215.280 | 415,751,247.00 | 411,166,085.96 | 63.33 | -4,585,161.04 | 0.00 | -4,585,161.04 |
| FIXED INCOME Total | | | | | | | |
| | 415,492,215.280 | 415,751,247.00 | 411,166,085.96 | 63.33 | -4,585,161.04 | 0.00 | -4,585,161.04 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 653,847,460.960 | 653,933,262.42 | 649,249,704.54 | 100.00 | -4,683,557.88 | 0.00 | -4,683,557.88 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -6,717,942.150 | -6,717,942.15 | -6,717,942.15 | 2.10 | 0.00 | 0.00 | 0.00 |
| CASH Total | -6,717,942.150 | -6,717,942.15 | -6,717,942.15 | 2.10 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 55,035,712.180 | 55,033,491.76 | 55,013,961.78 | 17.20 | -19,529.98 | 0.00 | -19,529.98 |
| CASH EQUIVALENT Total | | | | | | | |
| | 55,035,712.180 | 55,033,491.76 | 55,013,961.78 | 17.20 | -19,529.98 | 0.00 | -19,529.98 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 260,202,151.620 | 261,059,580.70 | 258,172,865.76 | 80.70 | -2,886,714.94 | 0.00 | -2,886,714.94 |
| FIXED INCOME Total | | | | | | | |
| | 260,202,151.620 | 261,059,580.70 | 258,172,865.76 | 80.70 | -2,886,714.94 | 0.00 | -2,886,714.94 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 308,519,921.650 | 309,375,130.31 | 306,468,885.39 | 100.00 | -2,906,244.92 | 0.00 | -2,906,244.92 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 2,330.380 | 2,330.38 | 2,330.38 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | 2,330.380 | 2,330.38 | 2,330.38 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 23,559,773.460 | 23,570,463.26 | 23,564,485.41 | 0.86 | -5,977.85 | 0.00 | -5,977.85 |
| CASH EQUIVALENT Total | 23,559,773.460 | 23,570,463.26 | 23,564,485.41 | 0.86 | -5,977.85 | 0.00 | -5,977.85 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|----------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 20,958,872.000 | 1,028,676,115.40 | 2,713,579,607.16 | 99.14 | 1,684,903,491.76 | 0.00 | 1,684,903,491.76 |
| EQUITY Total | 20,958,872.000 | 1,028,676,115.40 | 2,713,579,607.16 | 99.14 | 1,684,903,491.76 | 0.00 | 1,684,903,491.76 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 44,520,975.840 | 1,052,248,909.04 | 2,737,146,422.95 | 100.00 | 1,684,897,513.91 | 0.00 | 1,684,897,513.91 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 1,300.080 | 1,300.08 | 1,300.08 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | 1,300.080 | 1,300.08 | 1,300.08 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,013,037,136.720 | 1,012,645,780.96 | 1,012,077,951.53 | 69.41 | -567,829.43 | 0.00 | -567,829.43 |
| CASH EQUIVALENT Total | | | | | | | |
| | 1,013,037,136.720 | 1,012,645,780.96 | 1,012,077,951.53 | 69.41 | -567,829.43 | 0.00 | -567,829.43 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 448,349,164.990 | 448,541,223.40 | 446,106,156.74 | 30.59 | -2,435,066.66 | 0.00 | -2,435,066.66 |
| FIXED INCOME Total | | | | | | | |
| | 448,349,164.990 | 448,541,223.40 | 446,106,156.74 | 30.59 | -2,435,066.66 | 0.00 | -2,435,066.66 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 1,461,387,601.790 | 1,461,188,304.44 | 1,458,185,408.35 | 100.00 | -3,002,896.09 | 0.00 | -3,002,896.09 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 13,401,021.010 | 13,401,021.01 | 13,401,021.01 | 0.19 | 0.00 | 0.00 | 0.00 |
| CASH Total | 13,401,021.010 | 13,401,021.01 | 13,401,021.01 | 0.19 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 5,112,171,391.940 | 5,111,113,076.84 | 5,110,417,442.66 | 71.35 | -695,634.18 | 0.00 | -695,634.18 |
| CASH EQUIVALENT Total | | | | | | | |
| | 5,112,171,391.940 | 5,111,113,076.84 | 5,110,417,442.66 | 71.35 | -695,634.18 | 0.00 | -695,634.18 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 2,057,355,710.380 | 2,067,226,202.20 | 2,038,399,580.45 | 28.46 | -28,826,621.75 | 0.00 | -28,826,621.75 |
| FIXED INCOME Total | 2,057,355,710.380 | 2,067,226,202.20 | 2,038,399,580.45 | 28.46 | -28,826,621.75 | 0.00 | -28,826,621.75 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 7,182,928,123.330 | 7,191,740,300.05 | 7,162,218,044.12 | 100.00 | -29,522,255.93 | 0.00 | -29,522,255.93 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------------|-------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -419,252.350 | -419,252.35 | -419,252.35 | 0.37 | 0.00 | 0.00 | 0.00 |
| CASH Total | -419,252.350 | -419,252.35 | -419,252.35 | 0.37 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|---------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 2,830,813.380 | 2,831,662.03 | 2,831,379.54 | 2.49 | -282.49 | 0.00 | -282.49 |
| CASH EQUIVALENT Total | 2,830,813.380 | 2,831,662.03 | 2,831,379.54 | 2.49 | -282.49 | 0.00 | -282.49 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | 110,212,467.510 | 110,865,487.78 | 110,268,345.87 | 97.14 | -597,141.91 | 0.00 | -597,141.91 |
| FIXED INCOME Total | 110,212,467.510 | 110,865,487.78 | 110,268,345.87 | 97.14 | -597,141.91 | 0.00 | -597,141.91 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 112,624,028.540 | 113,277,897.46 | 112,680,473.06 | 100.00 | -597,424.40 | 0.00 | -597,424.40 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -19,985,500.000 | -19,985,500.00 | -19,985,500.00 | 1.59 | 0.00 | 0.00 | 0.00 |
| CASH Total | -19,985,500.000 | -19,985,500.00 | -19,985,500.00 | 1.59 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 750,061,256.140 | 749,856,981.10 | 749,856,981.10 | 59.49 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 750,061,256.140 | 749,856,981.10 | 749,856,981.10 | 59.49 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 492,961,146.110 | 494,642,306.22 | 490,600,720.56 | 38.92 | -4,041,585.66 | 0.00 | -4,041,585.66 |
| FIXED INCOME Total | 492,961,146.110 | 494,642,306.22 | 490,600,720.56 | 38.92 | -4,041,585.66 | 0.00 | -4,041,585.66 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 1,223,036,902.250 | 1,224,513,787.32 | 1,220,472,201.66 | 100.00 | -4,041,585.66 | 0.00 | -4,041,585.66 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -0.020 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | -0.020 | -0.02 | -0.02 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 2,105,275,087.500 | 2,104,803,701.13 | 2,104,803,701.13 | 91.70 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 2,105,275,087.500 | 2,104,803,701.13 | 2,104,803,701.13 | 91.70 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 190,675,432.250 | 190,617,943.30 | 190,519,959.57 | 8.30 | -97,983.73 | 0.00 | -97,983.73 |
| FIXED INCOME Total | 190,675,432.250 | 190,617,943.30 | 190,519,959.57 | 8.30 | -97,983.73 | 0.00 | -97,983.73 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 2,295,950,519.730 | 2,295,421,644.41 | 2,295,323,660.68 | 100.00 | -97,983.73 | 0.00 | -97,983.73 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 9,588.230 | 9,588.23 | 9,588.23 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | 9,588.230 | 9,588.23 | 9,588.23 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,180,114,416.740 | 1,180,071,740.52 | 1,180,071,740.52 | 53.17 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 1,180,114,416.740 | 1,180,071,740.52 | 1,180,071,740.52 | 53.17 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,040,000,000.000 | 1,039,930,480.40 | 1,039,405,064.55 | 46.83 | -525,415.85 | 0.00 | -525,415.85 |
| FIXED INCOME Total | 1,040,000,000.000 | 1,039,930,480.40 | 1,039,405,064.55 | 46.83 | -525,415.85 | 0.00 | -525,415.85 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 2,220,124,004.970 | 2,220,011,809.15 | 2,219,486,393.30 | 100.00 | -525,415.85 | 0.00 | -525,415.85 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -27,124.070 | -27,124.07 | -27,124.07 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | -27,124.070 | -27,124.07 | -27,124.07 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 1,698.690 | 1,698.52 | 1,698.52 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 1,698.690 | 1,698.52 | 1,698.52 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 314,338,101.296 | 314,404,703.84 | 314,338,101.30 | 54.17 | -66,602.54 | 0.00 | -66,602.54 |
| EQUITY Total | 314,338,101.296 | 314,404,703.84 | 314,338,101.30 | 54.17 | -66,602.54 | 0.00 | -66,602.54 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 265,130,000.000 | 265,974,283.70 | 265,954,441.32 | 45.83 | -19,842.38 | 0.00 | -19,842.38 |
| FIXED INCOME Total | | | | | | | |
| | 265,130,000.000 | 265,974,283.70 | 265,954,441.32 | 45.83 | -19,842.38 | 0.00 | -19,842.38 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 579,442,675.916 | 580,353,561.99 | 580,267,117.07 | 100.00 | -86,444.92 | 0.00 | -86,444.92 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 274,423.720 | 274,423.72 | 274,423.72 | 0.05 | 0.00 | 0.00 | 0.00 |
| CASH Total | 274,423.720 | 274,423.72 | 274,423.72 | 0.05 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 166,500,000.000 | 166,430,014.60 | 166,430,014.60 | 29.18 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 166,500,000.000 | 166,430,014.60 | 166,430,014.60 | 29.18 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 406,855,519.820 | 411,734,061.75 | 403,674,898.27 | 70.77 | -8,059,163.48 | 0.00 | -8,059,163.48 |
| FIXED INCOME Total | | | | | | | |
| | 406,855,519.820 | 411,734,061.75 | 403,674,898.27 | 70.77 | -8,059,163.48 | 0.00 | -8,059,163.48 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 573,629,943.540 | 578,438,500.07 | 570,379,336.59 | 100.00 | -8,059,163.48 | 0.00 | -8,059,163.48 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 279,315.990 | 279,315.99 | 279,315.99 | 0.02 | 0.00 | 0.00 | 0.00 |
| CASH Total | 279,315.990 | 279,315.99 | 279,315.99 | 0.02 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,794,495,073.680 | 1,793,876,679.06 | 1,793,876,679.06 | 99.98 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 1,794,495,073.680 | 1,793,876,679.06 | 1,793,876,679.06 | 99.98 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 1,794,774,389.670 | 1,794,155,995.05 | 1,794,155,995.05 | 100.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 40,671.920 | 40,671.92 | 40,671.92 | 0.02 | 0.00 | 0.00 | 0.00 |
| CASH Total | 40,671.920 | 40,671.92 | 40,671.92 | 0.02 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 22,000,000.000 | 21,992,158.37 | 21,992,158.37 | 9.12 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 22,000,000.000 | 21,992,158.37 | 21,992,158.37 | 9.12 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 219,190,851.800 | 220,807,637.59 | 219,039,815.72 | 90.86 | -1,767,821.87 | 0.00 | -1,767,821.87 |
| FIXED INCOME Total | | | | | | | |
| | 219,190,851.800 | 220,807,637.59 | 219,039,815.72 | 90.86 | -1,767,821.87 | 0.00 | -1,767,821.87 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 241,231,523.720 | 242,840,467.88 | 241,072,646.01 | 100.00 | -1,767,821.87 | 0.00 | -1,767,821.87 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|---------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | 2,356,178.090 | 2,356,178.09 | 2,356,178.09 | 0.49 | 0.00 | 0.00 | 0.00 |
| CASH Total | 2,356,178.090 | 2,356,178.09 | 2,356,178.09 | 0.49 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 334,177,831.490 | 334,162,922.73 | 334,162,922.73 | 69.11 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | | | | | | | |
| | 334,177,831.490 | 334,162,922.73 | 334,162,922.73 | 69.11 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 146,856,703.910 | 147,425,522.19 | 147,018,575.15 | 30.40 | -406,947.04 | 0.00 | -406,947.04 |
| FIXED INCOME Total | | | | | | | |
| | 146,856,703.910 | 147,425,522.19 | 147,018,575.15 | 30.40 | -406,947.04 | 0.00 | -406,947.04 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 483,390,713.490 | 483,944,623.01 | 483,537,675.97 | 100.00 | -406,947.04 | 0.00 | -406,947.04 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH | | | | | | | |
| US DOLLAR | -0.010 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | -0.010 | -0.01 | -0.01 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 434,402,226.330 | 434,180,452.60 | 434,167,522.95 | 96.80 | -12,929.65 | 0.00 | -12,929.65 |
| CASH EQUIVALENT Total | | | | | | | |
| | 434,402,226.330 | 434,180,452.60 | 434,167,522.95 | 96.80 | -12,929.65 | 0.00 | -12,929.65 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 14,367,269.890 | 14,366,983.37 | 14,367,269.89 | 3.20 | 286.52 | 0.00 | 286.52 |
| EQUITY Total | 14,367,269.890 | 14,366,983.37 | 14,367,269.89 | 3.20 | 286.52 | 0.00 | 286.52 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-------|------------|--------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | 0.000 | -0.07 | 0.00 | 0.00 | 0.07 | 0.00 | 0.07 |
| FIXED INCOME Total | 0.000 | -0.07 | 0.00 | 0.00 | 0.07 | 0.00 | 0.07 |

Holdings

Asset Summary

As of: *January 31, 2022*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|----------------|----------------|--------|------------------|-------------------|--------------------|
| FUND Total | 448,769,496.210 | 448,547,435.89 | 448,534,792.83 | 100.00 | -12,643.06 | 0.00 | -12,643.06 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 48,281.820 | 48,281.82 | 48,281.82 | 0.34 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 48,281.820 | 48,281.82 | 48,281.82 | 0.34 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 32,083.510 | 12,476,326.22 | 14,344,036.09 | 99.66 | 1,867,709.87 | 0.00 | 1,867,709.87 |
| EQUITY Total | 32,083.510 | 12,476,326.22 | 14,344,036.09 | 99.66 | 1,867,709.87 | 0.00 | 1,867,709.87 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| FUND Total | 80,365.330 | 12,524,608.04 | 14,392,317.91 | 100.00 | 1,867,709.87 | 0.00 | 1,867,709.87 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|------------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 18,615.900 | 18,615.90 | 18,615.90 | 0.33 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 18,615.900 | 18,615.90 | 18,615.90 | 0.33 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 11,981.450 | 5,274,181.95 | 5,680,461.77 | 99.67 | 406,279.82 | 0.00 | 406,279.82 |
| EQUITY Total | 11,981.450 | 5,274,181.95 | 5,680,461.77 | 99.67 | 406,279.82 | 0.00 | 406,279.82 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| FUND Total | 30,597.350 | 5,292,797.85 | 5,699,077.67 | 100.00 | 406,279.82 | 0.00 | 406,279.82 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-----------|------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 2,131.240 | 2,131.24 | 2,131.24 | 0.06 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 2,131.240 | 2,131.24 | 2,131.24 | 0.06 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 35,744.520 | 3,553,137.41 | 3,773,066.77 | 99.94 | 219,929.36 | 0.00 | 219,929.36 |
| EQUITY Total | 35,744.520 | 3,553,137.41 | 3,773,066.77 | 99.94 | 219,929.36 | 0.00 | 219,929.36 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| FUND Total | 37,875.760 | 3,555,268.65 | 3,775,198.01 | 100.00 | 219,929.36 | 0.00 | 219,929.36 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|---------------|--------------|--------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | 2,189,285.130 | 2,189,285.13 | 2,189,285.13 | 13.96 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 2,189,285.130 | 2,189,285.13 | 2,189,285.13 | 13.96 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|-------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 120,953.810 | 13,828,682.78 | 13,490,525.01 | 86.04 | -338,157.77 | 0.00 | -338,157.77 |
| EQUITY Total | 120,953.810 | 13,828,682.78 | 13,490,525.01 | 86.04 | -338,157.77 | 0.00 | -338,157.77 |

Holdings

Asset Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|---------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| FUND Total | 2,310,238.940 | 16,017,967.91 | 15,679,810.14 | 100.00 | -338,157.77 | 0.00 | -338,157.77 |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|----------------|----------------|------------------|--------|-------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| | 10,907,095.980 | 10,910,430.82 | 10,909,277.40 | 0.97 | -1,153.42 | 0.00 | -1,153.42 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -1,153.42 LS | 0.00 LS | -1,153.42 LS |
| EQUITY | | | | | | | |
| | 20,774,535.000 | 778,981,650.08 | 1,112,901,885.64 | 99.03 | 333,920,235.56 | 0.00 | 333,920,235.56 |
| | | | | | 378,882,052.44 GN | 0.00 GN | 378,882,052.44 GN |
| | | | | | -44,961,816.88 LS | 0.00 LS | -44,961,816.88 LS |
| FUND Total | | | | | | | |
| 0.000 | 31,681,630.980 | 789,892,080.90 | 1,123,811,163.04 | 100.00 | 333,919,082.14 | 0.00 | 333,919,082.14 |
| | | | | | 378,882,052.44 GN | 0.00 GN | 378,882,052.44 GN |
| | | | | | -44,962,970.30 LS | 0.00 LS | -44,962,970.30 LS |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|----------------|----------------|----------------|----------------|--|--|--|--|
| CASH | 14,456,635.240 | 14,456,635.24 | 14,456,635.24 | 1.95 | 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 | 585,765.630 | 585,952.24 | 585,882.78 | 0.08 | -69.46 0.00 GN -69.46 LS | 0.00 0.00 GN 0.00 LS | -69.46 0.00 GN -69.46 LS | |
| EQUITY | 23,321,239.900 | 528,074,587.19 | 726,682,381.40 | 97.97 | 198,607,794.21 235,777,389.86 GN -37,169,595.65 LS | 0.00 0.00 GN 0.00 LS | 198,607,794.21 235,777,389.86 GN -37,169,595.65 LS | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 38,363,640.770 | 543,117,174.67 | 741,724,899.42 | 100.00 | 198,607,724.75 235,777,389.86 GN -37,169,665.11 LS | 0.00 0.00 GN 0.00 LS | 198,607,724.75 235,777,389.86 GN -37,169,665.11 LS |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|-------------------|------------------|------------------|--------|--|----------------------------|--|
| CASH | | -4,867.890 | -4,867.89 | -4,867.89 | 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 | | 487,075,180.600 | 486,720,794.76 | 486,778,010.48 | 18.74 | 57,215.72 101,431.01 GN -44,215.29 LS | 0.00 0.00 GN 0.00 LS | 57,215.72 101,431.01 GN -44,215.29 LS |
| EQUITY | | 6,358,422.000 | 50,913,564.29 | 50,246,271.88 | 1.93 | -667,292.41 0.00 GN -667,292.41 LS | 0.00 0.00 GN 0.00 LS | -667,292.41 0.00 GN -667,292.41 LS |
| FIXED INCOME | | 1,974,391,861.280 | 2,032,408,129.46 | 2,060,200,306.22 | 79.32 | 27,792,176.76 56,317,450.25 GN -28,525,273.49 LS | 0.00 0.00 GN 0.00 LS | 27,792,176.76 56,317,450.25 GN -28,525,273.49 LS |
| Original Face: | 1,887,224,336.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 2,467,820,595.990 | 2,570,037,620.62 | 2,597,219,720.69 | 100.00 | 27,182,100.07 56,418,881.26 GN -29,236,781.19 LS | 0.00 0.00 GN 0.00 LS | 27,182,100.07 56,418,881.26 GN -29,236,781.19 LS |
| Original Face: | 1,887,224,336.000 | | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-----------------|----------------|--------|--|----------------------------|--|
| CASH | 9,165,245.680 | 9,165,245.68 | 9,165,245.68 | 1.41 | 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 | 229,190,000.000 | 229,016,769.74 | 228,918,372.90 | 35.26 | -98,396.84 36,429.73 GN -134,826.57 LS | 0.00 0.00 GN 0.00 LS | -98,396.84 36,429.73 GN -134,826.57 LS |
| FIXED INCOME | 415,492,215.280 | 415,751,247.00 | 411,166,085.96 | 63.33 | -4,585,161.04 1,326,163.21 GN -5,911,324.25 LS | 0.00 0.00 GN 0.00 LS | -4,585,161.04 1,326,163.21 GN -5,911,324.25 LS |
| Original Face: | 184,011,032.000 | | | | | | |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 653,847,460.960 | 649,249,704.54 | 100.00 | -4,683,557.88 1,362,592.94 GN -6,046,150.82 LS | 0.00 0.00 GN 0.00 LS | -4,683,557.88 1,362,592.94 GN -6,046,150.82 LS |
| Original Face: | 184,011,032.000 | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-----------------|----------------|----------------|--------|---|----------------------------|---|
| CASH | | -6,717,942.150 | -6,717,942.15 | -6,717,942.15 | 2.10 | 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 | | 55,035,712.180 | 55,033,491.76 | 55,013,961.78 | 17.20 | -19,529.98 0.00 GN -19,529.98 LS | 0.00 0.00 GN 0.00 LS | -19,529.98 0.00 GN -19,529.98 LS |
| FIXED INCOME | | 260,202,151.620 | 261,059,580.70 | 258,172,865.76 | 80.70 | -2,886,714.94 83,413.81 GN -2,970,128.75 LS | 0.00 0.00 GN 0.00 LS | -2,886,714.94 83,413.81 GN -2,970,128.75 LS |
| Original Face: | 114,514,553.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 308,519,921.650 | 309,375,130.31 | 306,468,885.39 | 100.00 | -2,906,244.92 83,413.81 GN -2,989,658.73 LS | 0.00 0.00 GN 0.00 LS | -2,906,244.92 83,413.81 GN -2,989,658.73 LS |
| Original Face: | 114,514,553.000 | | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|----------------|------------------|------------------|------------------|--|--|--|--|
| CASH | 2,330.380 | 2,330.38 | 2,330.38 | 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 | 23,559,773.460 | 23,570,463.26 | 23,564,485.41 | 0.86 | -5,977.85 0.00 GN -5,977.85 LS | 0.00 0.00 GN 0.00 LS | -5,977.85 0.00 GN -5,977.85 LS | |
| EQUITY | 20,958,872.000 | 1,028,676,115.40 | 2,713,579,607.16 | 99.14 | 1,684,903,491.76 1,728,654,077.04 GN -43,750,585.28 LS | 0.00 0.00 GN 0.00 LS | 1,684,903,491.76 1,728,654,077.04 GN -43,750,585.28 LS | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 44,520,975.840 | 1,052,248,909.04 | 2,737,146,422.95 | 100.00 | 1,684,897,513.91 1,728,654,077.04 GN -43,756,563.13 LS | 0.00 0.00 GN 0.00 LS | 1,684,897,513.91 1,728,654,077.04 GN -43,756,563.13 LS |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-------------------|------------------|------------------|--------|--|----------------------------|--|
| CASH | | 1,300.080 | 1,300.08 | 1,300.08 | 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 | | 1,013,037,136.720 | 1,012,645,780.96 | 1,012,077,951.53 | 69.41 | -567,829.43 28,972.22 GN -596,801.65 LS | 0.00 0.00 GN 0.00 LS | -567,829.43 28,972.22 GN -596,801.65 LS |
| FIXED INCOME | | 448,349,164.990 | 448,541,223.40 | 446,106,156.74 | 30.59 | -2,435,066.66 762,282.93 GN -3,197,349.59 LS | 0.00 0.00 GN 0.00 LS | -2,435,066.66 762,282.93 GN -3,197,349.59 LS |
| Original Face: | 663,990,435.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 1,461,387,601.790 | 1,461,188,304.44 | 1,458,185,408.35 | 100.00 | -3,002,896.09 791,255.15 GN -3,794,151.24 LS | 0.00 0.00 GN 0.00 LS | -3,002,896.09 791,255.15 GN -3,794,151.24 LS |
| Original Face: | 663,990,435.000 | | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-------------------|------------------|------------------|--------|--|----------------------------|--|
| CASH | | 13,401,021.010 | 13,401,021.01 | 13,401,021.01 | 0.19 | 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 | | 5,112,171,391.940 | 5,111,113,076.84 | 5,110,417,442.66 | 71.35 | -695,634.18 85,460.66 GN -781,094.84 LS | 0.00 0.00 GN 0.00 LS | -695,634.18 85,460.66 GN -781,094.84 LS |
| FIXED INCOME | | 2,057,355,710.380 | 2,067,226,202.20 | 2,038,399,580.45 | 28.46 | -28,826,621.75 2,502,936.05 GN -31,329,557.80 LS | 0.00 0.00 GN 0.00 LS | -28,826,621.75 2,502,936.05 GN -31,329,557.80 LS |
| Original Face: | 477,309,328.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 7,182,928,123.330 | 7,191,740,300.05 | 7,162,218,044.12 | 100.00 | -29,522,255.93 2,588,396.71 GN -32,110,652.64 LS | 0.00 0.00 GN 0.00 LS | -29,522,255.93 2,588,396.71 GN -32,110,652.64 LS |
| Original Face: | 477,309,328.000 | | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-----------------|----------------|--------|--|----------------------------|--|
| CASH | -419,252.350 | -419,252.35 | -419,252.35 | 0.37 | 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 | 2,830,813.380 | 2,831,662.03 | 2,831,379.54 | 2.49 | -282.49 0.00 GN -282.49 LS | 0.00 0.00 GN 0.00 LS | -282.49 0.00 GN -282.49 LS |
| FIXED INCOME | 110,212,467.510 | 110,865,487.78 | 110,268,345.87 | 97.14 | -597,141.91 123,289.94 GN -720,431.85 LS | 0.00 0.00 GN 0.00 LS | -597,141.91 123,289.94 GN -720,431.85 LS |
| Original Face: | 52,245,000.000 | | | | | | |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 112,624,028.540 | 112,680,473.06 | 100.00 | -597,424.40 123,289.94 GN -720,714.34 LS | 0.00 0.00 GN 0.00 LS | -597,424.40 123,289.94 GN -720,714.34 LS |
| Original Face: | 52,245,000.000 | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| | Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-------------------|------------------|------------------|--------|--|----------------------------|--|
| CASH | | -19,985,500.000 | -19,985,500.00 | -19,985,500.00 | 1.59 | 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 | | 750,061,256.140 | 749,856,981.10 | 749,856,981.10 | 59.49 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| FIXED INCOME | | 492,961,146.110 | 494,642,306.22 | 490,600,720.56 | 38.92 | -4,041,585.66 817,269.70 GN -4,858,855.36 LS | 0.00 0.00 GN 0.00 LS | -4,041,585.66 817,269.70 GN -4,858,855.36 LS |
| Original Face: | 318,393,263.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 1,223,036,902.250 | 1,224,513,787.32 | 1,220,472,201.66 | 100.00 | -4,041,585.66 817,269.70 GN -4,858,855.36 LS | 0.00 0.00 GN 0.00 LS | -4,041,585.66 817,269.70 GN -4,858,855.36 LS |
| Original Face: | 318,393,263.000 | | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|-------------------|------------------|------------------|--|--|--|
| CASH | -0.020 | -0.02 | -0.02 | 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 | 2,105,275,087.500 | 2,104,803,701.13 | 2,104,803,701.13 | 91.70 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| FIXED INCOME | 190,675,432.250 | 190,617,943.30 | 190,519,959.57 | 8.30 | -97,983.73 260.60 GN -98,244.33 LS | 0.00 0.00 GN 0.00 LS | -97,983.73 260.60 GN -98,244.33 LS |
| Original Face: | 39,825,000.000 | | | | | | |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 2,295,950,519.730 | 2,295,421,644.41 | 2,295,323,660.68 | 100.00 | -97,983.73 260.60 GN -98,244.33 LS | 0.00 0.00 GN 0.00 LS |
| Original Face: | 39,825,000.000 | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-------------------|-------------------|------------------|------------------|---|---|---|---|
| CASH | 9,588.230 | 9,588.23 | 9,588.23 | 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 | 1,180,114,416.740 | 1,180,071,740.52 | 1,180,071,740.52 | 53.17 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | |
| FIXED INCOME | 1,040,000,000.000 | 1,039,930,480.40 | 1,039,405,064.55 | 46.83 | -525,415.85 31,575.43 GN -556,991.28 LS | 0.00 0.00 GN 0.00 LS | -525,415.85 31,575.43 GN -556,991.28 LS | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 2,220,124,004.970 | 2,220,011,809.15 | 2,219,486,393.30 | 100.00 | -525,415.85 31,575.43 GN -556,991.28 LS | 0.00 0.00 GN 0.00 LS | -525,415.85 31,575.43 GN -556,991.28 LS |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST MED NONAMT
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-----------------|-----------------|----------------|----------------|---|--|---|--|
| CASH | -27,124.070 | -27,124.07 | -27,124.07 | 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 | 1,698.690 | 1,698.52 | 1,698.52 | 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 | |
| EQUITY | 314,338,101.296 | 314,404,703.84 | 314,338,101.30 | 54.17 | -66,602.54 0.00 GN -66,602.54 LS | 0.00 0.00 GN 0.00 LS | -66,602.54 0.00 GN -66,602.54 LS | |
| FIXED INCOME | 265,130,000.000 | 265,974,283.70 | 265,954,441.32 | 45.83 | -19,842.38 68,202.57 GN -88,044.95 LS | 0.00 0.00 GN 0.00 LS | -19,842.38 68,202.57 GN -88,044.95 LS | |
| Original Face: | 154,835,000.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 579,442,675.916 | 580,353,561.99 | 580,267,117.07 | 100.00 | -86,444.92 68,202.57 GN -154,647.49 LS | 0.00 0.00 GN 0.00 LS | -86,444.92 68,202.57 GN -154,647.49 LS |
| Original Face: | 154,835,000.000 | | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-----------------|----------------|--------|---|----------------------------|---|
| CASH | 274,423.720 | 274,423.72 | 274,423.72 | 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 | 166,500,000.000 | 166,430,014.60 | 166,430,014.60 | 29.18 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| FIXED INCOME | 406,855,519.820 | 411,734,061.75 | 403,674,898.27 | 70.77 | -8,059,163.48 1,993,968.14 GN -10,053,131.62 LS | 0.00 0.00 GN 0.00 LS | -8,059,163.48 1,993,968.14 GN -10,053,131.62 LS |
| Original Face: | 204,663,419.000 | | | | | | |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 573,629,943.540 | 570,379,336.59 | 100.00 | -8,059,163.48 1,993,968.14 GN -10,053,131.62 LS | 0.00 0.00 GN 0.00 LS | -8,059,163.48 1,993,968.14 GN -10,053,131.62 LS |
| Original Face: | 204,663,419.000 | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 15 ST OPER LIQ

STATE OF ARIZONA

FUND: ATZJ

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| | Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|--------------|-------------------|------------------|------------------|--------|----------------------------|----------------------------|----------------------------|
| CASH | | 279,315.990 | 279,315.99 | 279,315.99 | 0.02 | 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 | | 1,794,495,073.680 | 1,793,876,679.06 | 1,793,876,679.06 | 99.98 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 1,794,774,389.670 | 1,794,155,995.05 | 1,794,155,995.05 | 100.00 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

February 8, 2022



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-----------------|-----------------|----------------|----------------|--|--|--|--|
| CASH | 40,671.920 | 40,671.92 | 40,671.92 | 0.02 | 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 | 22,000,000.000 | 21,992,158.37 | 21,992,158.37 | 9.12 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | |
| FIXED INCOME | 219,190,851.800 | 220,807,637.59 | 219,039,815.72 | 90.86 | -1,767,821.87 2,039,216.09 GN -3,807,037.96 LS | 0.00 0.00 GN 0.00 LS | -1,767,821.87 2,039,216.09 GN -3,807,037.96 LS | |
| Original Face: | 157,922,434.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 241,231,523.720 | 242,840,467.88 | 241,072,646.01 | 100.00 | -1,767,821.87 2,039,216.09 GN -3,807,037.96 LS | 0.00 0.00 GN 0.00 LS | -1,767,821.87 2,039,216.09 GN -3,807,037.96 LS |
| Original Face: | 157,922,434.000 | | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|-----------------|-----------------|----------------|----------------|--|--|--|--|
| CASH | 2,356,178.090 | 2,356,178.09 | 2,356,178.09 | 0.49 | 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 | 334,177,831.490 | 334,162,922.73 | 334,162,922.73 | 69.11 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | |
| FIXED INCOME | 146,856,703.910 | 147,425,522.19 | 147,018,575.15 | 30.40 | -406,947.04 699,710.54 GN -1,106,657.58 LS | 0.00 0.00 GN 0.00 LS | -406,947.04 699,710.54 GN -1,106,657.58 LS | |
| Original Face: | 302,834,878.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 483,390,713.490 | 483,944,623.01 | 483,537,675.97 | 100.00 | -406,947.04 699,710.54 GN -1,106,657.58 LS | 0.00 0.00 GN 0.00 LS | -406,947.04 699,710.54 GN -1,106,657.58 LS |
| Original Face: | 302,834,878.000 | | | | | | | |

Holdings

Fund Summary

As of: *January 31, 2022*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-----------------|-----------------|----------------|--------|--|----------------------------|--|
| CASH | -0.010 | -0.01 | -0.01 | 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 | 434,402,226.330 | 434,180,452.60 | 434,167,522.95 | 96.80 | -12,929.65 0.00 GN -12,929.65 LS | 0.00 0.00 GN 0.00 LS | -12,929.65 0.00 GN -12,929.65 LS |
| EQUITY | 14,367,269.890 | 14,366,983.37 | 14,367,269.89 | 3.20 | 286.52 286.52 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 286.52 286.52 GN 0.00 LS |
| FIXED INCOME | 0.000 | -0.07 | 0.00 | 0.00 | 0.07 0.07 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.07 0.07 GN 0.00 LS |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 448,769,496.210 | 448,534,792.83 | 100.00 | -12,643.06 286.59 GN -12,929.65 LS | 0.00 0.00 GN 0.00 LS | -12,643.06 286.59 GN -12,929.65 LS |

Holdings

Fund Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| | 48,281.820 | 48,281.82 | 48,281.82 | 0.34 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 32,083.510 | 12,476,326.22 | 14,344,036.09 | 99.66 | 1,867,709.87 | 0.00 | 1,867,709.87 |
| | | | | | 1,867,709.87 GN | 0.00 GN | 1,867,709.87 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| <hr/> | | | | | | | |
| FUND Total | | | | | | | |
| 0.000 | 80,365.330 | 12,524,608.04 | 14,392,317.91 | 100.00 | 1,867,709.87 | 0.00 | 1,867,709.87 |
| | | | | | 1,867,709.87 GN | 0.00 GN | 1,867,709.87 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |

Holdings

Fund Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls | |
|-------------------|------------|--------------|--------------|--------------|--|--|--|--|
| CASH EQUIVALENT | 18,615.900 | 18,615.90 | 18,615.90 | 0.33 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | |
| EQUITY | 11,981.450 | 5,274,181.95 | 5,680,461.77 | 99.67 | 406,279.82 406,279.82 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 406,279.82 406,279.82 GN 0.00 LS | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 30,597.350 | 5,292,797.85 | 5,699,077.67 | 100.00 | 406,279.82 406,279.82 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 406,279.82 406,279.82 GN 0.00 LS |

Holdings

Fund Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|------------|--------------|--------------|--------|--|----------------------------|--|
| CASH EQUIVALENT | 2,131.240 | 2,131.24 | 2,131.24 | 0.06 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| EQUITY | 35,744.520 | 3,553,137.41 | 3,773,066.77 | 99.94 | 219,929.36 219,929.36 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 219,929.36 219,929.36 GN 0.00 LS |
| <hr/> | | | | | | | |
| FUND Total | 0.000 | 37,875.760 | 3,555,268.65 | 100.00 | 219,929.36 219,929.36 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 219,929.36 219,929.36 GN 0.00 LS |

Holdings

Fund Summary

As of: *January 31, 2022*

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: *February 8, 2022*



STATE STREET

Base Currency: USD - US DOLLAR

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|---------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| | 2,189,285.130 | 2,189,285.13 | 2,189,285.13 | 13.96 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 120,953.810 | 13,828,682.78 | 13,490,525.01 | 86.04 | -338,157.77 | 0.00 | -338,157.77 |
| | | | | | 1.09 GN | 0.00 GN | 1.09 GN |
| | | | | | -338,158.86 LS | 0.00 LS | -338,158.86 LS |
| <hr/> | | | | | | | |
| FUND Total | | | | | | | |
| 0.000 | 2,310,238.940 | 16,017,967.91 | 15,679,810.14 | 100.00 | -338,157.77 | 0.00 | -338,157.77 |
| | | | | | 1.09 GN | 0.00 GN | 1.09 GN |
| | | | | | -338,158.86 LS | 0.00 LS | -338,158.86 LS |