

Holdings

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7
View Date: March 10, 2021



STATE STREET

As of: February 28, 2021

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		238,295.140	Local	1.000000	238,295.14	1.000000	238,295.14	0.00	0.05
			Base	1.000000	238,295.14	1.000000	238,295.14	0.00	0.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	238,295.140	Local	238,295.14		238,295.14	0.00	0.05
		Base	238,295.14		238,295.14	0.00	0.05

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	238,295.140	Base	238,295.14		238,295.14	0.00	0.05

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0020A2VS8	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	99.846722	2,995,401.66	99.857106	2,995,713.18	311.52	0.61
			Base	99.846722	2,995,401.66	99.857106	2,995,713.18	311.52	0.61

0020A2WM0	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	99.801667	2,994,050.00	99.833400	2,995,002.00	952.00	0.61
			Base	99.801667	2,994,050.00	99.833400	2,995,002.00	952.00	0.61

0020A2YJ5	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	99.723444	2,991,703.33	99.772933	2,993,187.99	1,484.66	0.61
			Base	99.723444	2,991,703.33	99.772933	2,993,187.99	1,484.66	0.61

0020A2ZE5	AT&T INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,000,000.000	Local	99.680000	2,990,400.00	99.744000	2,992,320.00	1,920.00	0.61
			Base	99.680000	2,990,400.00	99.744000	2,992,320.00	1,920.00	0.61

02665JRN2	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.968222	4,998,411.11	99.968222	4,998,411.11	0.00	1.02
			Base	99.968222	4,998,411.11	99.968222	4,998,411.11	0.00	1.02

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06367BVK2	BANK OF MONTREAL-				0.210000	22 Sep 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.015000	5,000,750.00	750.00	1.02
			Base	100.000000	5,000,000.00	100.015000	5,000,750.00	750.00	1.02
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022			
		3,000,000.000	Local	99.975960	2,999,278.80	99.975960	2,999,278.80	0.00	0.61
			Base	99.975960	2,999,278.80	99.975960	2,999,278.80	0.00	0.61
138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Mar 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO				0.400000	05 Apr 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO				0.350000	19 Apr 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO				0.350000	03 May 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
15060XQ13	CEDAR SPRING CPTL CO				0.130000	01 Mar 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
16677JSQ0	CHEVRON CORP				0.380000	24 May 2021			
		5,000,000.000	Local	99.911333	4,995,566.67	99.911333	4,995,566.67	0.00	1.02
			Base	99.911333	4,995,566.67	99.911333	4,995,566.67	0.00	1.02
17327AQ18	CITIGROUP GLOBAL MKTS INC S				0.110000	01 Mar 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.41
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.41
17327AW11	CITIGROUP GLOBAL MKTS INC S				0.270000	01 Sep 2021			
		3,000,000.000	Local	99.862000	2,995,860.00	99.912600	2,997,378.00	1,518.00	0.61
			Base	99.862000	2,995,860.00	99.912600	2,997,378.00	1,518.00	0.61

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
20632KTE9	CONCORD MIN CPTL CO	2,805,000.000	Local	99.918333	2,802,709.25	99.944000	2,803,429.20	719.95	0.57
			Base	99.918333	2,802,709.25	99.944000	2,803,429.20	719.95	0.57
2546R2S31	WALT DISNEY CO	3,000,000.000	Local	99.912500	2,997,375.00	99.912500	2,997,375.00	0.00	0.61
			Base	99.912500	2,997,375.00	99.912500	2,997,375.00	0.00	0.61
2546R2WF9	WALT DISNEY CO	3,000,000.000	Local	99.846000	2,995,380.00	99.843800	2,995,314.00	-66.00	0.61
			Base	99.846000	2,995,380.00	99.843800	2,995,314.00	-66.00	0.61
2546R2XV3	WALT DISNEY CO	5,000,000.000	Local	99.831944	4,991,597.22	99.831944	4,991,597.22	0.00	1.02
			Base	99.831944	4,991,597.22	99.831944	4,991,597.22	0.00	1.02
40588LQ10	HALKIN FINANCE LLC USC	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.02
40588LTU3	HALKIN FINANCE LLC USC	3,000,000.000	Local	99.910750	2,997,322.50	99.945458	2,998,363.74	1,041.24	0.61
			Base	99.910750	2,997,322.50	99.945458	2,998,363.74	1,041.24	0.61
45779PQ84	INSTITUTIONAL SECURED	5,000,000.000	Local	99.996500	4,999,825.00	99.996500	4,999,825.00	0.00	1.02
			Base	99.996500	4,999,825.00	99.996500	4,999,825.00	0.00	1.02
45856WQ10	INTERCONTINENTAL EXCHANGE	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.61
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.61
45856WQQ5	INTERCONTINENTAL EXCHANGE	5,000,000.000	Local	99.988500	4,999,425.00	99.988500	4,999,425.00	0.00	1.02
			Base	99.988500	4,999,425.00	99.988500	4,999,425.00	0.00	1.02
59157TT11	METLIFE SHORT TERM FDG	2,500,000.000	Local	99.943778	2,498,594.45	99.968822	2,499,220.55	626.10	0.51
			Base	99.943778	2,498,594.45	99.968822	2,499,220.55	626.10	0.51

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
59157TU19	METLIFE SHORT TERM FDG		1,992,000.000	Local	99.928833	1,990,582.36	99.950861	1,991,021.15	438.79	0.41
				Base	99.928833	1,990,582.36	99.950861	1,991,021.15	438.79	0.41
8225X2TM6	SHELL INTNL FNC B.V		3,000,000.000	Local	99.844444	2,995,333.33	99.954889	2,998,646.67	3,313.34	0.61
				Base	99.844444	2,995,333.33	99.954889	2,998,646.67	3,313.34	0.61
8225X2W18	SHELL INTNL FNC B.V		3,000,000.000	Local	99.867111	2,996,013.33	99.912600	2,997,378.00	1,364.67	0.61
				Base	99.867111	2,996,013.33	99.912600	2,997,378.00	1,364.67	0.61
8426ELQV2	SOUTHERN CO GAS CAPITAL		3,000,000.000	Local	99.984445	2,999,533.34	99.984445	2,999,533.34	0.00	0.61
				Base	99.984445	2,999,533.34	99.984445	2,999,533.34	0.00	0.61
89114NPM1	TORONTO-DOMINION		760,000.000	Local	99.984059	759,878.85	100.078090	760,593.48	714.63	0.15
				Base	99.984059	759,878.85	100.078090	760,593.48	714.63	0.15
89116EVC4	TORONTO DOMIN HOLDING		1,774,000.000	Local	99.872444	1,771,737.16	99.933944	1,772,828.17	1,091.01	0.36
				Base	99.872444	1,771,737.16	99.933944	1,772,828.17	1,091.01	0.36
89119AUS5	TORONTO DOMINION BANK		3,000,000.000	Local	99.893833	2,996,815.00	99.944058	2,998,321.74	1,506.74	0.61
				Base	99.893833	2,996,815.00	99.944058	2,998,321.74	1,506.74	0.61
89120DS34	TORONTO DOMINION BANK		550,000.000	Local	99.940695	549,673.82	100.035000	550,192.50	518.68	0.11
				Base	99.940695	549,673.82	100.035000	550,192.50	518.68	0.11
93142WS79	WALGREENS BOOTS		5,000,000.000	Local	99.940444	4,997,022.22	99.940444	4,997,022.22	0.00	1.02
				Base	99.940444	4,997,022.22	99.940444	4,997,022.22	0.00	1.02
94107MR16	WASTE MANAGEMENT INC		2,000,000.000	Local	99.974167	1,999,483.33	99.974167	1,999,483.33	0.00	0.41
				Base	99.974167	1,999,483.33	99.974167	1,999,483.33	0.00	0.41

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
979QHR003	SOUTH STREET REPO				0.020000	01 Mar 2021		
		1,000,000.000	Local 100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.20
			Base 100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.20
US DOLLAR Total								
		122,381,000.000	Local	122,298,972.73		122,317,178.06	18,205.33	24.89
			Base	122,298,972.73		122,317,178.06	18,205.33	24.89
CASH EQUIVALENT Total								
		122,381,000.000	Base	122,298,972.73		122,317,178.06	18,205.33	24.89
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
		3,000,000.000	Local 99.912408	2,997,372.25	98.324453	2,949,733.59	-47,638.66	0.60
			Base 99.912408	2,997,372.25	98.324453	2,949,733.59	-47,638.66	0.60
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
		4,000,000.000	Local 99.951277	3,998,051.09	102.770837	4,110,833.48	112,782.39	0.84
			Base 99.951277	3,998,051.09	102.770837	4,110,833.48	112,782.39	0.84
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
		5,000,000.000	Local 99.780222	4,989,011.11	105.931453	5,296,572.65	307,561.54	1.08
			Base 99.780222	4,989,011.11	105.931453	5,296,572.65	307,561.54	1.08
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.427380	15 Oct 2025		
		4,000,000.000	Local 100.000000	4,000,000.00	100.436130	4,017,445.20	17,445.20	0.82
Original Face:		4,000,000.000	Base 100.000000	4,000,000.00	100.436130	4,017,445.20	17,445.20	0.82
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				0.645880	08 Sep 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	100.487170	5,024,358.50	24,358.50	1.02
			Base 100.000000	5,000,000.00	100.487170	5,024,358.50	24,358.50	1.02
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.552500	11 May 2022		
		7,000,000.000	Local 100.000000	7,000,000.00	100.458689	7,032,108.23	32,108.23	1.43
			Base 100.000000	7,000,000.00	100.458689	7,032,108.23	32,108.23	1.43

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local	99.840172	1,996,803.43	104.392999	2,087,859.98	91,056.55	0.42	
		Base	99.840172	1,996,803.43	104.392999	2,087,859.98	91,056.55	0.42	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local	99.850302	4,992,515.09	100.820000	5,041,000.00	48,484.91	1.03	
		Base	99.850302	4,992,515.09	100.820000	5,041,000.00	48,484.91	1.03	
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.777632	4,988,881.62	98.584730	4,929,236.50	-59,645.12	1.00	
		Base	99.777632	4,988,881.62	98.584730	4,929,236.50	-59,645.12	1.00	
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95					3.950000	22 Mar 2022		
	3,000,000.000	Local	103.376323	3,101,289.69	103.505995	3,105,179.85	3,890.16	0.63	
		Base	103.376323	3,101,289.69	103.505995	3,105,179.85	3,890.16	0.63	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
	3,000,000.000	Local	99.686071	2,990,582.14	99.088732	2,972,661.96	-17,920.18	0.60	
		Base	99.686071	2,990,582.14	99.088732	2,972,661.96	-17,920.18	0.60	
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.514173	2,010,283.46	10,283.46	0.41	
		Base	100.000000	2,000,000.00	100.514173	2,010,283.46	10,283.46	0.41	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	102.295708	3,645,819.05	106.021463	3,778,604.94	132,785.89	0.77	
		Base	102.295708	3,645,819.05	106.021463	3,778,604.94	132,785.89	0.77	
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR					0.981000	25 Sep 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.417708	4,016,708.32	16,708.32	0.82	
		Base	100.000000	4,000,000.00	100.417708	4,016,708.32	16,708.32	0.82	
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	101.417000	3,042,510.00	42,510.00	0.62	
		Base	100.000000	3,000,000.00	101.417000	3,042,510.00	42,510.00	0.62	
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	98.685373	4,173,404.42	-55,595.58	0.85	
		Base	100.000000	4,229,000.00	98.685373	4,173,404.42	-55,595.58	0.85	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.872318	2,996,169.54	105.276367	3,158,291.01	162,121.47	0.64
		Base		99.872318	2,996,169.54	105.276367	3,158,291.01	162,121.47	0.64
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	2,000,000.000	Local		99.901440	1,998,028.79	100.085965	2,001,719.30	3,690.51	0.41
		Base		99.901440	1,998,028.79	100.085965	2,001,719.30	3,690.51	0.41
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local		99.982836	2,999,485.07	102.742790	3,082,283.70	82,798.63	0.63
		Base		99.982836	2,999,485.07	102.742790	3,082,283.70	82,798.63	0.63
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local		99.872689	4,993,634.46	104.958218	5,247,910.90	254,276.44	1.07
		Base		99.872689	4,993,634.46	104.958218	5,247,910.90	254,276.44	1.07
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
	3,000,000.000	Local		99.877646	2,996,329.38	102.401306	3,072,039.18	75,709.80	0.63
		Base		99.877646	2,996,329.38	102.401306	3,072,039.18	75,709.80	0.63
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
	2,000,000.000	Local		100.000000	2,000,000.00	100.375124	2,007,502.48	7,502.48	0.41
		Base		100.000000	2,000,000.00	100.375124	2,007,502.48	7,502.48	0.41
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	2,000,000.000	Local		99.990555	1,999,811.09	100.310174	2,006,203.48	6,392.39	0.41
		Base		99.990555	1,999,811.09	100.310174	2,006,203.48	6,392.39	0.41
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					0.939250	16 Jun 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.883385	3,026,501.55	26,501.55	0.62
		Base		100.000000	3,000,000.00	100.883385	3,026,501.55	26,501.55	0.62
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	2,000,000.000	Local		99.895715	1,997,914.30	99.420344	1,988,406.88	-9,507.42	0.40
		Base		99.895715	1,997,914.30	99.420344	1,988,406.88	-9,507.42	0.40
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
	751,260.100	Local		100.000000	751,260.10	100.003900	751,289.40	29.30	0.15
	Original Face: 2,500,000.000	Base		100.000000	751,260.10	100.003900	751,289.40	29.30	0.15

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	98.561480	4,928,074.00	-71,926.00	1.00
			Base 100.000000	5,000,000.00	98.561480	4,928,074.00	-71,926.00	1.00
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		2,370,000.000	Local 100.008349	2,370,197.87	100.191000	2,374,526.70	4,328.83	0.48
			Base 100.008349	2,370,197.87	100.191000	2,374,526.70	4,328.83	0.48
17328VAD2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2				2.000000	31 Mar 2025		
		2,155,000.000	Local 100.000000	2,155,000.00	100.024208	2,155,521.68	521.68	0.44
			Base 100.000000	2,155,000.00	100.024208	2,155,521.68	521.68	0.44
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	97.695028	4,884,751.40	-115,248.60	0.99
			Base 100.000000	5,000,000.00	97.695028	4,884,751.40	-115,248.60	0.99
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.715609	4,985,780.43	103.713407	5,185,670.35	199,889.92	1.06
			Base 99.715609	4,985,780.43	103.713407	5,185,670.35	199,889.92	1.06
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.870630	11 Mar 2022		
		3,000,000.000	Local 100.492805	3,014,784.14	100.570800	3,017,124.00	2,339.86	0.61
			Base 100.492805	3,014,784.14	100.570800	3,017,124.00	2,339.86	0.61
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	104.521162	5,226,058.10	226,058.10	1.06
			Base 100.000000	5,000,000.00	104.521162	5,226,058.10	226,058.10	1.06
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,567,198.780	Local 100.000000	2,567,198.78	101.886370	2,615,625.65	48,426.87	0.53
Original Face:		5,126,000.000	Base 100.000000	2,567,198.78	101.886370	2,615,625.65	48,426.87	0.53
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		470,702.090	Local 103.173568	485,640.14	111.496928	524,818.37	39,178.23	0.11
Original Face:		2,090,000.000	Base 103.173568	485,640.14	111.496928	524,818.37	39,178.23	0.11
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		1,070.420	Local 100.444685	1,075.18	105.002255	1,123.97	48.79	0.00
Original Face:		250,000.000	Base 100.444685	1,075.18	105.002255	1,123.97	48.79	0.00

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
	16,883.230	Local		100.061540	16,893.62	105.106261		17,745.33	851.71	0.00
Original Face:	1,000,000.000	Base		100.061540	16,893.62	105.106261		17,745.33	851.71	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5						4.500000	01 Feb 2024		
	17,289.180	Local		100.350219	17,349.73	105.021143		18,157.29	807.56	0.00
Original Face:	2,206,300.000	Base		100.350219	17,349.73	105.021143		18,157.29	807.56	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3						3.000000	01 Nov 2026		
	397,973.400	Local		101.020159	402,033.36	105.607358		420,289.19	18,255.83	0.09
Original Face:	5,000,000.000	Base		101.020159	402,033.36	105.607358		420,289.19	18,255.83	0.09
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5						2.500000	01 May 2028		
	1,176,553.450	Local		101.573896	1,195,071.18	104.515037		1,229,675.27	34,604.09	0.25
Original Face:	5,000,000.000	Base		101.573896	1,195,071.18	104.515037		1,229,675.27	34,604.09	0.25
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
	15,682.070	Local		100.626512	15,780.32	105.140127		16,488.15	707.83	0.00
Original Face:	1,000,000.000	Base		100.626512	15,780.32	105.140127		16,488.15	707.83	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
	190,817.520	Local		100.854020	192,447.14	106.505802		203,231.73	10,784.59	0.04
Original Face:	6,000,000.000	Base		100.854020	192,447.14	106.505802		203,231.73	10,784.59	0.04
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
	186,144.850	Local		101.134767	188,257.16	106.613988		198,456.45	10,199.29	0.04
Original Face:	5,000,000.000	Base		101.134767	188,257.16	106.613988		198,456.45	10,199.29	0.04
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	1,030,239.650	Local		103.515693	1,066,459.71	108.485215		1,117,657.70	51,197.99	0.23
Original Face:	5,000,000.000	Base		103.515693	1,066,459.71	108.485215		1,117,657.70	51,197.99	0.23
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	806,672.660	Local		103.387665	834,000.03	110.813397		893,901.38	59,901.35	0.18
Original Face:	5,700,000.000	Base		103.387665	834,000.03	110.813397		893,901.38	59,901.35	0.18
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	369,790.620	Local		103.160026	381,476.10	111.539497		412,462.60	30,986.50	0.08
Original Face:	2,000,000.000	Base		103.160026	381,476.10	111.539497		412,462.60	30,986.50	0.08

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	98.701753	2,961,052.59	-38,947.41	0.60
			Base	100.000000	3,000,000.00	98.701753	2,961,052.59	-38,947.41	0.60
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	23 Mar 2026			
		3,000,000.000	Local	100.000000	3,000,000.00	99.434443	2,983,033.29	-16,966.71	0.61
			Base	100.000000	3,000,000.00	99.434443	2,983,033.29	-16,966.71	0.61
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	98.266843	2,948,005.29	-51,994.71	0.60
			Base	100.000000	3,000,000.00	98.266843	2,948,005.29	-51,994.71	0.60
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58				0.580000	03 Jun 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.099035	5,004,951.75	4,951.75	1.02
			Base	100.000000	5,000,000.00	100.099035	5,004,951.75	4,951.75	1.02
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025			
		3,000,000.000	Local	100.001052	3,000,031.56	100.046576	3,001,397.28	1,365.72	0.61
			Base	100.001052	3,000,031.56	100.046576	3,001,397.28	1,365.72	0.61
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	99.980357	2,999,410.71	100.177083	3,005,312.49	5,901.78	0.61
			Base	99.980357	2,999,410.71	100.177083	3,005,312.49	5,901.78	0.61
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036			
		2,000,000.000	Local	102.359375	2,047,187.50	101.190074	2,023,801.48	-23,386.02	0.41
		Original Face: 2,000,000.000	Base	102.359375	2,047,187.50	101.190074	2,023,801.48	-23,386.02	0.41
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.024107	3,000,723.21	723.21	0.61
			Base	100.000000	3,000,000.00	100.024107	3,000,723.21	723.21	0.61
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.986133	4,949,306.65	-50,693.35	1.01
			Base	100.000000	5,000,000.00	98.986133	4,949,306.65	-50,693.35	1.01
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.025034	2,970,751.02	-29,248.98	0.60
			Base	100.000000	3,000,000.00	99.025034	2,970,751.02	-29,248.98	0.60

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
	2,000,000.000	Local	99.979241	1,999,584.81	102.170039	2,043,400.78	43,815.97	0.42	
		Base	99.979241	1,999,584.81	102.170039	2,043,400.78	43,815.97	0.42	
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040			
	912,440.370	Local	101.838122	929,212.14	101.495230	926,083.45	-3,128.69	0.19	
Original Face:	5,300,000.000	Base	101.838122	929,212.14	101.495230	926,083.45	-3,128.69	0.19	
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
	2,735,054.310	Local	102.702097	2,808,958.14	102.934860	2,815,324.32	6,366.18	0.57	
Original Face:	3,000,000.000	Base	102.702097	2,808,958.14	102.934860	2,815,324.32	6,366.18	0.57	
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
	2,683,808.430	Local	102.621929	2,754,175.98	102.474870	2,750,229.20	-3,946.78	0.56	
Original Face:	3,000,000.000	Base	102.621929	2,754,175.98	102.474870	2,750,229.20	-3,946.78	0.56	
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025			
	3,000,000.000	Local	100.000000	3,000,000.00	99.360120	2,980,803.60	-19,196.40	0.61	
		Base	100.000000	3,000,000.00	99.360120	2,980,803.60	-19,196.40	0.61	
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
	2,067,832.330	Local	99.824539	2,064,204.10	102.602730	2,121,652.42	57,448.32	0.43	
Original Face:	8,190,000.000	Base	99.824539	2,064,204.10	102.602730	2,121,652.42	57,448.32	0.43	
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026			
	618,597.100	Local	104.039772	643,587.01	103.124770	637,926.84	-5,660.17	0.13	
Original Face:	1,212,000.000	Base	104.039772	643,587.01	103.124770	637,926.84	-5,660.17	0.13	
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021			
	2,000,000.000	Local	99.954374	1,999,087.48	100.452646	2,009,052.92	9,965.44	0.41	
		Base	99.954374	1,999,087.48	100.452646	2,009,052.92	9,965.44	0.41	
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035			
	1,922,234.780	Local	102.607331	1,972,353.81	102.402250	1,968,411.67	-3,942.14	0.40	
Original Face:	2,000,000.000	Base	102.607331	1,972,353.81	102.402250	1,968,411.67	-3,942.14	0.40	
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044			
	2,671,667.640	Local	102.670114	2,743,004.22	102.147890	2,729,052.12	-13,952.10	0.56	
Original Face:	3,000,000.000	Base	102.670114	2,743,004.22	102.147890	2,729,052.12	-13,952.10	0.56	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

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								
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
	318,195.080	Local	101.017005	321,431.14	105.393369	335,356.51		13,925.37	0.07
Original Face:	1,500,000.000	Base	101.017005	321,431.14	105.393369	335,356.51		13,925.37	0.07
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
	335.080	Local	100.029844	335.18	100.206248	335.77		0.59	0.00
Original Face:	2,500,000.000	Base	100.029844	335.18	100.206248	335.77		0.59	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	43,000.080	Local	101.378067	43,592.65	112.650800	48,439.93		4,847.28	0.01
Original Face:	983,845.000	Base	101.378067	43,592.65	112.650800	48,439.93		4,847.28	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	11,726.190	Local	100.198359	11,749.45	102.464721	12,015.21		265.76	0.00
Original Face:	1,800,000.000	Base	100.198359	11,749.45	102.464721	12,015.21		265.76	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	970,823.000	Local	103.487911	1,004,684.44	110.789947	1,075,574.29		70,889.85	0.22
Original Face:	5,200,000.000	Base	103.487911	1,004,684.44	110.789947	1,075,574.29		70,889.85	0.22
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	365,114.660	Local	101.114053	369,182.23	105.376929	384,746.62		15,564.39	0.08
Original Face:	2,680,283.000	Base	101.114053	369,182.23	105.376929	384,746.62		15,564.39	0.08
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	2,829,812.100	Local	101.695230	2,877,783.91	104.494552	2,956,999.48		79,215.57	0.60
Original Face:	15,000,000.000	Base	101.695230	2,877,783.91	104.494552	2,956,999.48		79,215.57	0.60
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,065,793.220	Local	100.958498	1,076,008.83	104.494552	1,113,695.85		37,687.02	0.23
Original Face:	4,200,000.000	Base	100.958498	1,076,008.83	104.494552	1,113,695.85		37,687.02	0.23
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	65,320.430	Local	101.313127	66,178.17	105.025684	68,603.23		2,425.06	0.01
Original Face:	1,500,000.000	Base	101.313127	66,178.17	105.025684	68,603.23		2,425.06	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	94,488.830	Local	100.815832	95,259.70	106.502486	100,632.95		5,373.25	0.02
Original Face:	3,200,000.000	Base	100.815832	95,259.70	106.502486	100,632.95		5,373.25	0.02

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5						3.500000	01 Feb 2027		
		84,384.150	Local	102.172920	86,217.75	106.644800		89,991.31	3,773.56	0.02
Original Face:		765,534.000	Base	102.172920	86,217.75	106.644800		89,991.31	3,773.56	0.02
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5						2.500000	01 Aug 2027		
		772,668.580	Local	101.692134	785,743.17	104.494552		807,396.57	21,653.40	0.16
Original Face:		5,157,070.000	Base	101.692134	785,743.17	104.494552		807,396.57	21,653.40	0.16
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5						4.500000	01 Mar 2025		
		98,488.100	Local	100.978636	99,451.94	105.671012		104,073.37	4,621.43	0.02
Original Face:		5,000,000.000	Base	100.978636	99,451.94	105.671012		104,073.37	4,621.43	0.02
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR						4.000000	01 Aug 2025		
		178,078.150	Local	101.396258	180,564.58	106.492474		189,639.83	9,075.25	0.04
Original Face:		5,000,000.000	Base	101.396258	180,564.58	106.492474		189,639.83	9,075.25	0.04
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR						4.000000	01 Feb 2041		
		248,791.320	Local	103.289017	256,974.11	110.206963		274,185.36	17,211.25	0.06
Original Face:		2,000,000.000	Base	103.289017	256,974.11	110.206963		274,185.36	17,211.25	0.06
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5						4.500000	01 Sep 2040		
		132,785.100	Local	103.125757	136,935.64	112.273650		149,082.68	12,147.04	0.03
Original Face:		5,000,000.000	Base	103.125757	136,935.64	112.273650		149,082.68	12,147.04	0.03
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5						4.500000	01 Nov 2040		
		1,441,303.920	Local	106.190225	1,530,523.87	111.699597		1,609,930.67	79,406.80	0.33
Original Face:		14,750,000.000	Base	106.190225	1,530,523.87	111.699597		1,609,930.67	79,406.80	0.33
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3						3.000000	01 Nov 2025		
		117,439.920	Local	100.802657	118,382.56	105.486122		123,882.82	5,500.26	0.03
Original Face:		2,000,000.000	Base	100.802657	118,382.56	105.486122		123,882.82	5,500.26	0.03
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR						0.378750	17 Sep 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.061781		5,003,089.05	3,089.05	1.02
			Base	100.000000	5,000,000.00	100.061781		5,003,089.05	3,089.05	1.02
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR						0.800000	24 Nov 2025		
		3,000,000.000	Local	100.000000	3,000,000.00	98.540421		2,956,212.63	-43,787.37	0.60
			Base	100.000000	3,000,000.00	98.540421		2,956,212.63	-43,787.37	0.60

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,280,559.040	Local 98.929595	1,266,851.87	100.716640	1,289,736.04	22,884.17	0.26
Original Face:		4,000,000.000	Base 98.929595	1,266,851.87	100.716640	1,289,736.04	22,884.17	0.26
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
		318,584.440	Local 99.190453	316,005.35	100.969290	321,672.45	5,667.10	0.07
Original Face:		1,900,000.000	Base 99.190453	316,005.35	100.969290	321,672.45	5,667.10	0.07
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
		967,704.060	Local 99.587672	963,713.95	101.529760	982,507.61	18,793.66	0.20
Original Face:		3,050,000.000	Base 99.587672	963,713.95	101.529760	982,507.61	18,793.66	0.20
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
		2,034,825.870	Local 99.345016	2,021,498.08	101.867110	2,072,818.31	51,320.23	0.42
Original Face:		3,000,000.000	Base 99.345016	2,021,498.08	101.867110	2,072,818.31	51,320.23	0.42
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,433,693.790	Local 102.871937	1,474,868.57	103.721288	1,487,045.66	12,177.09	0.30
Original Face:		3,000,000.000	Base 102.871937	1,474,868.57	103.721288	1,487,045.66	12,177.09	0.30
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		661,203.220	Local 100.411359	663,923.14	103.149559	682,028.21	18,105.07	0.14
Original Face:		1,000,000.000	Base 100.411359	663,923.14	103.149559	682,028.21	18,105.07	0.14
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
		2,750,000.000	Local 99.990329	2,749,734.04	99.861330	2,746,186.58	-3,547.46	0.56
Original Face:		2,750,000.000	Base 99.990329	2,749,734.04	99.861330	2,746,186.58	-3,547.46	0.56
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.411380	19 Aug 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.089900	3,002,697.00	2,697.00	0.61
			Base 100.000000	3,000,000.00	100.089900	3,002,697.00	2,697.00	0.61
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2				2.200000	08 Sep 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	102.864039	3,085,921.17	85,921.17	0.63
			Base 100.000000	3,000,000.00	102.864039	3,085,921.17	85,921.17	0.63
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53				2.530000	06 Jul 2023		
		2,000,000.000	Local 100.000000	2,000,000.00	100.788477	2,015,769.54	15,769.54	0.41
			Base 100.000000	2,000,000.00	100.788477	2,015,769.54	15,769.54	0.41

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.325630	06 Aug 2024			
		3,000,000.000	Local	100.066727	3,002,001.80	100.507000	3,015,210.00	13,208.20	0.61
			Base	100.066727	3,002,001.80	100.507000	3,015,210.00	13,208.20	0.61
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.647261	5,032,363.05	32,363.05	1.02
			Base	100.000000	5,000,000.00	100.647261	5,032,363.05	32,363.05	1.02
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		3,000,000.000	Local	99.132902	2,973,987.05	104.802650	3,144,079.50	170,092.45	0.64
			Base	99.132902	2,973,987.05	104.802650	3,144,079.50	170,092.45	0.64
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		2,000,000.000	Local	99.902372	1,998,047.43	98.919764	1,978,395.28	-19,652.15	0.40
			Base	99.902372	1,998,047.43	98.919764	1,978,395.28	-19,652.15	0.40
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.458004	5,022,900.20	22,900.20	1.02
			Base	100.000000	5,000,000.00	100.458004	5,022,900.20	22,900.20	1.02
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024			
		3,000,000.000	Local	100.000000	3,000,000.00	100.196672	3,005,900.16	5,900.16	0.61
			Base	100.000000	3,000,000.00	100.196672	3,005,900.16	5,900.16	0.61
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	97.382256	1,947,645.12	-52,354.88	0.40
			Base	100.000000	2,000,000.00	97.382256	1,947,645.12	-52,354.88	0.40
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.969855	2,999,095.64	101.808743	3,054,262.29	55,166.65	0.62
			Base	99.969855	2,999,095.64	101.808743	3,054,262.29	55,166.65	0.62
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021			
		169,199.180	Local	99.997482	169,194.92	100.149500	169,452.13	257.21	0.03
		Original Face: 1,000,000.000	Base	99.997482	169,194.92	100.149500	169,452.13	257.21	0.03
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023			
		3,000,000.000	Local	99.973203	2,999,196.10	102.985147	3,089,554.41	90,358.31	0.63
			Base	99.973203	2,999,196.10	102.985147	3,089,554.41	90,358.31	0.63

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35					0.350000	08 Feb 2024		
	5,000,000.000	Local	99.932323	4,996,616.16	99.730266	4,986,513.30	-10,102.86	1.01	
		Base	99.932323	4,996,616.16	99.730266	4,986,513.30	-10,102.86	1.01	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local	99.837242	2,995,117.25	101.637789	3,049,133.67	54,016.42	0.62	
		Base	99.837242	2,995,117.25	101.637789	3,049,133.67	54,016.42	0.62	
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	2,000,000.000	Local	99.884859	1,997,697.18	100.208102	2,004,162.04	6,464.86	0.41	
		Base	99.884859	1,997,697.18	100.208102	2,004,162.04	6,464.86	0.41	
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	5,000,000.000	Local	99.792071	4,989,603.53	99.586030	4,979,301.50	-10,302.03	1.01	
		Base	99.792071	4,989,603.53	99.586030	4,979,301.50	-10,302.03	1.01	
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.720385	4,986,019.24	103.724497	5,186,224.85	200,205.61	1.06	
		Base	99.720385	4,986,019.24	103.724497	5,186,224.85	200,205.61	1.06	
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403					2.403000	01 Sep 2021		
	5,000,000.000	Local	101.054567	5,052,728.36	101.072587	5,053,629.35	900.99	1.03	
		Base	101.054567	5,052,728.36	101.072587	5,053,629.35	900.99	1.03	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	2,000,000.000	Local	99.950548	1,999,010.96	100.331588	2,006,631.76	7,620.80	0.41	
		Base	99.950548	1,999,010.96	100.331588	2,006,631.76	7,620.80	0.41	
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local	99.991433	2,999,743.00	100.242311	3,007,269.33	7,526.33	0.61	
		Base	99.991433	2,999,743.00	100.242311	3,007,269.33	7,526.33	0.61	
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					0.625380	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.130569	5,006,528.45	6,528.45	1.02	
		Base	100.000000	5,000,000.00	100.130569	5,006,528.45	6,528.45	1.02	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	101.599445	2,031,988.90	31,988.90	0.41	
		Base	100.000000	2,000,000.00	101.599445	2,031,988.90	31,988.90	0.41	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2					2.200000	31 Jan 2025		
	3,460,000.000	Local		100.000000	3,460,000.00	100.504653	3,477,460.99	17,460.99	0.71
		Base		100.000000	3,460,000.00	100.504653	3,477,460.99	17,460.99	0.71
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	101.868000	3,056,040.00	56,040.00	0.62
		Base		100.000000	3,000,000.00	101.868000	3,056,040.00	56,040.00	0.62
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	97.966500	2,938,995.00	-61,005.00	0.60
		Base		100.000000	3,000,000.00	97.966500	2,938,995.00	-61,005.00	0.60
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					0.593750	13 Nov 2023		
	1,950,000.000	Local		100.226837	1,954,423.32	100.630000	1,962,285.00	7,861.68	0.40
		Base		100.226837	1,954,423.32	100.630000	1,962,285.00	7,861.68	0.40
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local		99.987513	2,999,625.38	105.142215	3,154,266.45	154,641.07	0.64
		Base		99.987513	2,999,625.38	105.142215	3,154,266.45	154,641.07	0.64
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
	3,000,000.000	Local		99.960351	2,998,810.52	101.192516	3,035,775.48	36,964.96	0.62
		Base		99.960351	2,998,810.52	101.192516	3,035,775.48	36,964.96	0.62
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.572380	22 Jul 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.163324	3,004,899.72	4,899.72	0.61
		Base		100.000000	3,000,000.00	100.163324	3,004,899.72	4,899.72	0.61
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	102.399600	3,071,988.00	71,988.00	0.62
		Base		100.000000	3,000,000.00	102.399600	3,071,988.00	71,988.00	0.62
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
	3,000,000.000	Local		99.609123	2,988,273.68	99.108421	2,973,252.63	-15,021.05	0.60
		Base		99.609123	2,988,273.68	99.108421	2,973,252.63	-15,021.05	0.60
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	1,106,907.190	Local		99.995218	1,106,854.26	100.425470	1,111,616.75	4,762.49	0.23
Original Face:	3,000,000.000	Base		99.995218	1,106,854.26	100.425470	1,111,616.75	4,762.49	0.23

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022			
		2,000,000.000	Local	99.976605	1,999,532.10	102.597871	2,051,957.42	52,425.32	0.42
			Base	99.976605	1,999,532.10	102.597871	2,051,957.42	52,425.32	0.42
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.318750	13 Aug 2021			
		1,000,000.000	Local	100.000000	1,000,000.00	100.037307	1,000,373.07	373.07	0.20
			Base	100.000000	1,000,000.00	100.037307	1,000,373.07	373.07	0.20
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		5,000,000.000	Local	99.947009	4,997,350.44	103.118527	5,155,926.35	158,575.91	1.05
			Base	99.947009	4,997,350.44	103.118527	5,155,926.35	158,575.91	1.05
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR				0.320000	13 Jun 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	100.220990	3,006,629.70	6,629.70	0.61
			Base	100.000000	3,000,000.00	100.220990	3,006,629.70	6,629.70	0.61
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		3,000,000.000	Local	99.834879	2,995,046.38	102.320753	3,069,622.59	74,576.21	0.62
			Base	99.834879	2,995,046.38	102.320753	3,069,622.59	74,576.21	0.62
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023			
		1,000,000.000	Local	99.911236	999,112.36	102.489208	1,024,892.08	25,779.72	0.21
			Base	99.911236	999,112.36	102.489208	1,024,892.08	25,779.72	0.21
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023			
		2,000,000.000	Local	100.174651	2,003,493.01	104.623006	2,092,460.12	88,967.11	0.43
			Base	100.174651	2,003,493.01	104.623006	2,092,460.12	88,967.11	0.43
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.630380	09 Dec 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.653813	5,032,690.65	32,690.65	1.02
			Base	100.000000	5,000,000.00	100.653813	5,032,690.65	32,690.65	1.02
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		5,000,000.000	Local	99.933148	4,996,657.38	106.028821	5,301,441.05	304,783.67	1.08
			Base	99.933148	4,996,657.38	106.028821	5,301,441.05	304,783.67	1.08
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025			
		3,000,000.000	Local	99.903761	2,997,112.83	102.055806	3,061,674.18	64,561.35	0.62
			Base	99.903761	2,997,112.83	102.055806	3,061,674.18	64,561.35	0.62

& 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 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.473120	1,989,462.40	98.646600	1,972,932.00	-16,530.40	0.40
		Base		99.473120	1,989,462.40	98.646600	1,972,932.00	-16,530.40	0.40
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local		99.994758	1,999,895.16	100.831059	2,016,621.18	16,726.02	0.41
		Base		99.994758	1,999,895.16	100.831059	2,016,621.18	16,726.02	0.41
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.982914	2,999,487.42	105.945338	3,178,360.14	178,872.72	0.65
		Base		99.982914	2,999,487.42	105.945338	3,178,360.14	178,872.72	0.65
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
	3,250,000.000	Local		99.981554	3,249,400.49	100.365170	3,261,868.03	12,467.54	0.66
Original Face:	3,250,000.000	Base		99.981554	3,249,400.49	100.365170	3,261,868.03	12,467.54	0.66
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local		99.988705	1,999,774.09	101.594690	2,031,893.80	32,119.71	0.41
Original Face:	2,000,000.000	Base		99.988705	1,999,774.09	101.594690	2,031,893.80	32,119.71	0.41
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local		99.991132	1,999,822.63	102.188310	2,043,766.20	43,943.57	0.42
Original Face:	2,000,000.000	Base		99.991132	1,999,822.63	102.188310	2,043,766.20	43,943.57	0.42
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	585,681.140	Local		99.999264	585,676.83	101.236230	592,921.51	7,244.68	0.12
Original Face:	1,000,000.000	Base		99.999264	585,676.83	101.236230	592,921.51	7,244.68	0.12
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875					0.875000	22 Nov 2023		
	3,000,000.000	Local		99.863312	2,995,899.36	100.489494	3,014,684.82	18,785.46	0.61
		Base		99.863312	2,995,899.36	100.489494	3,014,684.82	18,785.46	0.61
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.921466	1,998,429.32	107.540907	2,150,818.14	152,388.82	0.44
		Base		99.921466	1,998,429.32	107.540907	2,150,818.14	152,388.82	0.44
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local		99.999962	2,999,998.86	100.012910	3,000,387.30	388.44	0.61
		Base		99.999962	2,999,998.86	100.012910	3,000,387.30	388.44	0.61

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021			
		1,000,000.000	Local	99.800600	998,006.00	100.761684	1,007,616.84	9,610.84	0.21
			Base	99.800600	998,006.00	100.761684	1,007,616.84	9,610.84	0.21
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1				1.000000	17 Jun 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	99.490943	2,984,728.29	-15,271.71	0.61
			Base	100.000000	3,000,000.00	99.490943	2,984,728.29	-15,271.71	0.61
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022			
		2,000,000.000	Local	99.956795	1,999,135.90	102.930975	2,058,619.50	59,483.60	0.42
			Base	99.956795	1,999,135.90	102.930975	2,058,619.50	59,483.60	0.42
US DOLLAR Total									
	363,734,818.820	Local		364,499,133.61		368,963,157.61	4,464,024.00	75.07	
Original Face:	188,761,032.000	Base		364,499,133.61		368,963,157.61	4,464,024.00	75.07	
FIXED INCOME Total									
	363,734,818.820	Base		364,499,133.61		368,963,157.61	4,464,024.00	75.07	
Original Face:	188,761,032.000								

Holdings

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		486,354,113.960	Base	487,036,401.48		491,518,630.81	4,482,229.33	100.00
Original Face:		188,761,032.000						

Holdings

Currency Summary

As of: February 28, 2021

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

View Date: March 10, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	238,295.140	Local	238,295.14	238,295.14	0.05	0.00		0.00
		Base	238,295.14	238,295.14	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	122,381,000.000	Local	122,298,972.73	122,317,178.06	24.89	18,205.33		18,205.33
		Base	122,298,972.73	122,317,178.06	24.89	18,205.33	0.00	18,205.33
FIXED INCOME								
	363,734,818.820	Local	364,499,133.61	368,963,157.61	75.07	4,464,024.00		4,464,024.00
Original Face:	188,761,032.000	Base	364,499,133.61	368,963,157.61	75.07	4,464,024.00	0.00	4,464,024.00
US DOLLAR Total								
	486,354,113.960	Local	487,036,401.48	491,518,630.81	100.00	4,482,229.33		4,482,229.33
Original Face:	188,761,032.000	Base	487,036,401.48	491,518,630.81	100.00	4,482,229.33	0.00	4,482,229.33
FUND Total								
	486,354,113.960	Base	487,036,401.48	491,518,630.81	100.00	4,482,229.33	0.00	4,482,229.33
Original Face:	188,761,032.000							

Holdings

Asset Summary

As of: February 28, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: March 10, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	238,295.140	238,295.14	238,295.14	0.05	0.00	0.00	0.00
CASH Total	238,295.140	238,295.14	238,295.14	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: February 28, 2021

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

View Date: March 10, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	122,381,000.000	122,298,972.73	122,317,178.06	24.89	18,205.33	0.00	18,205.33
CASH EQUIVALENT Total	122,381,000.000	122,298,972.73	122,317,178.06	24.89	18,205.33	0.00	18,205.33

Holdings

Asset Summary

As of: February 28, 2021

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

View Date: March 10, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	363,734,818.820	364,499,133.61	368,963,157.61	75.07	4,464,024.00	0.00	4,464,024.00
FIXED INCOME Total	363,734,818.820	364,499,133.61	368,963,157.61	75.07	4,464,024.00	0.00	4,464,024.00

Holdings

Asset Summary

As of: February 28, 2021

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

March 10, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	486,354,113.960	487,036,401.48	491,518,630.81	100.00	4,482,229.33	0.00	4,482,229.33

Holdings

Fund Summary

As of: February 28, 2021

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

View Date: March 10, 2021



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	238,295.140	238,295.14	238,295.14	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	122,381,000.000	122,298,972.73	122,317,178.06	24.89	18,205.33 18,271.33 GN -66.00 LS	0.00 0.00 GN 0.00 LS	18,205.33 18,271.33 GN -66.00 LS
FIXED INCOME	363,734,818.820	364,499,133.61	368,963,157.61	75.07	4,464,024.00 5,350,143.93 GN -886,119.93 LS	0.00 0.00 GN 0.00 LS	4,464,024.00 5,350,143.93 GN -886,119.93 LS
Original Face:	188,761,032.000						
<hr/>							
FUND Total	0.000	486,354,113.960	487,036,401.48	100.00	4,482,229.33 5,368,415.26 GN -886,185.93 LS	0.00 0.00 GN 0.00 LS	4,482,229.33 5,368,415.26 GN -886,185.93 LS
Original Face:	188,761,032.000						