

Holdings

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



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		64,861.080	Local	1.000000	64,861.08	1.000000	64,861.08	0.00	0.01
			Base	1.000000	64,861.08	1.000000	64,861.08	0.00	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	64,861.080	Local	64,861.08		64,861.08	0.00	0.01
		Base	64,861.08		64,861.08	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	64,861.080	Base	64,861.08		64,861.08	0.00	0.01

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	99.925944	2,997,778.33	99.962017	2,998,860.51	1,082.18	0.48
			Base	99.925944	2,997,778.33	99.962017	2,998,860.51	1,082.18	0.48

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	99.891111	2,996,733.33	99.948044	2,998,441.32	1,707.99	0.48
			Base	99.891111	2,996,733.33	99.948044	2,998,441.32	1,707.99	0.48

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	99.820556	2,994,616.67	99.904139	2,997,124.17	2,507.50	0.48
			Base	99.820556	2,994,616.67	99.904139	2,997,124.17	2,507.50	0.48

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	99.782222	2,993,466.66	99.885667	2,996,570.01	3,103.35	0.48
			Base	99.782222	2,993,466.66	99.885667	2,996,570.01	3,103.35	0.48

06367BVK2	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	100.022000	5,001,100.00	1,100.00	0.80
			Base	100.000000	5,000,000.00	100.022000	5,001,100.00	1,100.00	0.80

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06417MPH2	BANK OF NOVA SCOTIA	4,000,000.000	Local	100.009568	4,000,382.71	100.016000	4,000,640.00	257.29	0.64
			Base	100.009568	4,000,382.71	100.016000	4,000,640.00	257.29	0.64
07644BA36	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.874000	4,993,700.00	99.905200	4,995,260.00	1,560.00	0.80
			Base	99.874000	4,993,700.00	99.905200	4,995,260.00	1,560.00	0.80
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	3,000,000.000	Local	99.980646	2,999,419.37	99.907000	2,997,210.00	-2,209.37	0.48
			Base	99.980646	2,999,419.37	99.907000	2,997,210.00	-2,209.37	0.48
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.60
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.60
15060XT10	CEDAR SPRING CPTL CO	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.80
15060XUS9	CEDAR SPRING CPTL CO	3,000,000.000	Local	99.969444	2,999,083.33	99.986708	2,999,601.24	517.91	0.48
			Base	99.969444	2,999,083.33	99.986708	2,999,601.24	517.91	0.48
15963TU15	CHARIOT FNDG LLC	1,675,000.000	Local	99.987500	1,674,790.63	99.995833	1,674,930.20	139.57	0.27
			Base	99.987500	1,674,790.63	99.995833	1,674,930.20	139.57	0.27

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
16677JXV3	CHEVRON CORP	5,000,000.000	Local	99.933333	4,996,666.67	99.962500	4,998,125.00	1,458.33	0.80
			Base	99.933333	4,996,666.67	99.962500	4,998,125.00	1,458.33	0.80
17327AW11	CITIGROUP GLOBAL MKTS INC S	3,000,000.000	Local	99.931000	2,997,930.00	99.979300	2,999,379.00	1,449.00	0.48
			Base	99.931000	2,997,930.00	99.979300	2,999,379.00	1,449.00	0.48
20632KTE9	CONCORD MIN CPTL CO	2,805,000.000	Local	99.989889	2,804,716.38	99.989889	2,804,716.38	0.00	0.45
			Base	99.989889	2,804,716.38	99.989889	2,804,716.38	0.00	0.45
2546R2WF9	WALT DISNEY CO	3,000,000.000	Local	99.917555	2,997,526.66	99.955539	2,998,666.17	1,139.51	0.48
			Base	99.917555	2,997,526.66	99.955539	2,998,666.17	1,139.51	0.48
2546R2XV3	WALT DISNEY CO	5,000,000.000	Local	99.895833	4,994,791.67	99.925000	4,996,250.00	1,458.33	0.80
			Base	99.895833	4,994,791.67	99.925000	4,996,250.00	1,458.33	0.80
2546R2YF7	WALT DISNEY CO	3,000,000.000	Local	99.879389	2,996,381.67	99.913717	2,997,411.51	1,029.84	0.48
			Base	99.879389	2,996,381.67	99.913717	2,997,411.51	1,029.84	0.48
2546R3DV3	DISNEY (WALT) CO THE	3,000,000.000	Local	99.751000	2,992,530.00	99.776822	2,993,304.66	774.66	0.48
			Base	99.751000	2,992,530.00	99.776822	2,993,304.66	774.66	0.48
26244HTQ6	DUKE ENERGY CORP	2,000,000.000	Local	99.987222	1,999,744.44	99.987222	1,999,744.44	0.00	0.32
			Base	99.987222	1,999,744.44	99.987222	1,999,744.44	0.00	0.32
26244HU76	DUKE ENERGY CORP	480,000.000	Local	99.981000	479,908.80	99.983900	479,922.72	13.92	0.08
			Base	99.981000	479,908.80	99.983900	479,922.72	13.92	0.08
36955DZ78	GEN DYNAMICS CORP	3,000,000.000	Local	99.889750	2,996,692.50	99.909175	2,997,275.25	582.75	0.48
			Base	99.889750	2,996,692.50	99.909175	2,997,275.25	582.75	0.48

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
40588LTU3	HALKIN FINANCE LLC USC					0.270000	28 Jun 2021		
	3,000,000.000	Local	99.979750	2,999,392.50	99.979750	2,999,392.50	0.00	0.48	
		Base	99.979750	2,999,392.50	99.979750	2,999,392.50	0.00	0.48	
40588LX12	HALKIN FINANCE LLC USC					0.210000	01 Oct 2021		
	5,000,000.000	Local	99.928833	4,996,441.67	99.958994	4,997,949.70	1,508.03	0.80	
		Base	99.928833	4,996,441.67	99.958994	4,997,949.70	1,508.03	0.80	
45856WTQ2	INTERCONTINENTAL EXCHANGE					0.220000	24 Jun 2021		
	1,750,000.000	Local	99.985945	1,749,754.03	99.985945	1,749,754.03	0.00	0.28	
		Base	99.985945	1,749,754.03	99.985945	1,749,754.03	0.00	0.28	
56274LYW8	MANHATTAN ASSET FDG.					0.200000	30 Nov 2021		
	5,000,000.000	Local	99.898889	4,994,944.45	99.919111	4,995,955.55	1,011.10	0.80	
		Base	99.898889	4,994,944.45	99.919111	4,995,955.55	1,011.10	0.80	
59157TT11	METLIFE SHORT TERM FDG					0.220000	01 Jun 2021		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.40	
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.40	
59157TU19	METLIFE SHORT TERM FDG					0.210000	01 Jul 2021		
	1,992,000.000	Local	99.982500	1,991,651.40	99.997500	1,991,950.20	298.80	0.32	
		Base	99.982500	1,991,651.40	99.997500	1,991,950.20	298.80	0.32	
8225X2TM6	SHELL INTNL FNC B.V					0.500000	21 Jun 2021		
	3,000,000.000	Local	99.972222	2,999,166.66	99.972222	2,999,166.66	0.00	0.48	
		Base	99.972222	2,999,166.66	99.972222	2,999,166.66	0.00	0.48	
8225X2W18	SHELL INTNL FNC B.V					0.260000	01 Sep 2021		
	3,000,000.000	Local	99.933556	2,998,006.67	99.974189	2,999,225.67	1,219.00	0.48	
		Base	99.933556	2,998,006.67	99.974189	2,999,225.67	1,219.00	0.48	
8225X2X17	SHELL INTNL FNC B.V					0.150000	01 Oct 2021		
	3,000,000.000	Local	99.949167	2,998,475.00	99.958994	2,998,769.82	294.82	0.48	
		Base	99.949167	2,998,475.00	99.958994	2,998,769.82	294.82	0.48	
86564GUY5	SUMITOMO MITSUI TRUST NY					0.170000	30 Jul 2021		
	5,000,000.000	Local	99.999983	4,999,999.17	99.999983	4,999,999.17	0.00	0.80	
		Base	99.999983	4,999,999.17	99.999983	4,999,999.17	0.00	0.80	

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89114NPM1	TORONTO-DOMINION	760,000.000	Local	99.994314	759,956.79	100.038643	760,293.69	336.90	0.12
			Base	99.994314	759,956.79	100.038643	760,293.69	336.90	0.12
89116EVC4	TORONTO DOMIN HOLDING	1,774,000.000	Local	99.944000	1,773,006.56	99.987200	1,773,772.93	766.37	0.28
			Base	99.944000	1,773,006.56	99.987200	1,773,772.93	766.37	0.28
89119AUS5	TORONTO DOMINION BANK	3,000,000.000	Local	99.960278	2,998,808.33	99.960278	2,998,808.33	0.00	0.48
			Base	99.960278	2,998,808.33	99.960278	2,998,808.33	0.00	0.48
89120DS34	TORONTO DOMINION BANK	550,000.000	Local	99.994715	549,970.93	99.994715	549,970.93	0.00	0.09
			Base	99.994715	549,970.93	99.994715	549,970.93	0.00	0.09
91842JT33	VW CR INC	3,000,000.000	Local	99.998889	2,999,966.67	99.998889	2,999,966.67	0.00	0.48
			Base	99.998889	2,999,966.67	99.998889	2,999,966.67	0.00	0.48
91842KAA4	VW CR INC	4,830,000.000	Local	99.801778	4,820,425.87	99.830272	4,821,802.14	1,376.27	0.77
			Base	99.801778	4,820,425.87	99.830272	4,821,802.14	1,376.27	0.77
91842KC87	VW CR INC	3,000,000.000	Local	99.805556	2,994,166.67	99.772889	2,993,186.67	-980.00	0.48
			Base	99.805556	2,994,166.67	99.772889	2,993,186.67	-980.00	0.48
92646KU18	VICTORY RECEIVABLES	5,000,000.000	Local	99.987500	4,999,375.00	99.987500	4,999,375.00	0.00	0.80
			Base	99.987500	4,999,375.00	99.987500	4,999,375.00	0.00	0.80
93142WTA1	WALGREENS BOOTS	5,000,000.000	Local	99.993000	4,999,650.00	99.993000	4,999,650.00	0.00	0.80
			Base	99.993000	4,999,650.00	99.993000	4,999,650.00	0.00	0.80
93142WUE1	WALGREENS BOOTS	5,000,000.000	Local	99.967750	4,998,387.50	99.976350	4,998,817.50	430.00	0.80
			Base	99.967750	4,998,387.50	99.976350	4,998,817.50	430.00	0.80

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
93142WUP6	WALGREENS BOOTS	5,750,000.000	Local	99.959556	5,747,674.45	99.969811	5,748,264.13	589.68	0.92
			Base	99.959556	5,747,674.45	99.969811	5,748,264.13	589.68	0.92
94107MWA0	WASTE MANAGEMENT INC	4,050,000.000	Local	99.932667	4,047,273.00	99.946975	4,047,852.49	579.49	0.65
			Base	99.932667	4,047,273.00	99.946975	4,047,852.49	579.49	0.65
94107PAA7	WASTE MANAGEMENT INC	5,000,000.000	Local	99.687389	4,984,369.45	99.650555	4,982,527.75	-1,841.70	0.80
			Base	99.687389	4,984,369.45	99.650555	4,982,527.75	-1,841.70	0.80
9612C0Z10	WESTPAC BANKING CORP.	5,000,000.000	Local	99.908500	4,995,425.00	99.923242	4,996,162.10	737.10	0.80
			Base	99.908500	4,995,425.00	99.923242	4,996,162.10	737.10	0.80
96130AJN9	WESTPAC BKING CORP N	2,050,000.000	Local	99.999999	2,049,999.97	100.029234	2,050,599.30	599.33	0.33
			Base	99.999999	2,049,999.97	100.029234	2,050,599.30	599.33	0.33
979QHR003	SOUTH STREET REPO	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.60
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.60
US DOLLAR Total		190,966,000.000	Local		190,853,147.56		190,877,745.51	24,597.95	30.58
			Base		190,853,147.56		190,877,745.51	24,597.95	30.58
CASH EQUIVALENT Total		190,966,000.000	Base		190,853,147.56		190,877,745.51	24,597.95	30.58
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
001055BK7	AFLAC INC 03/26 1.125	2,500,000.000	Local	99.907498	2,497,687.45	100.086428	2,502,160.70	4,473.25	0.40
			Base	99.907498	2,497,687.45	100.086428	2,502,160.70	4,473.25	0.40

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RMJ8	AT+T INC SR UNSECURED 03/24 0.9					0.900000	25 Mar 2024		
	3,000,000.000	Local	99.923120	2,997,693.60	100.278452	3,008,353.56	10,659.96	0.48	
		Base	99.923120	2,997,693.60	100.278452	3,008,353.56	10,659.96	0.48	
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
	3,000,000.000	Local	99.848970	2,995,469.10	100.939319	3,028,179.57	32,710.47	0.49	
		Base	99.848970	2,995,469.10	100.939319	3,028,179.57	32,710.47	0.49	
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	3,000,000.000	Local	99.917454	2,997,523.63	99.239537	2,977,186.11	-20,337.52	0.48	
		Base	99.917454	2,997,523.63	99.239537	2,977,186.11	-20,337.52	0.48	
023135BW5	AMAZON.COM INC SR UNSECURED 05/24 0.45					0.450000	12 May 2024		
	4,000,000.000	Local	99.856664	3,994,266.57	100.235796	4,009,431.84	15,165.27	0.64	
		Base	99.856664	3,994,266.57	100.235796	4,009,431.84	15,165.27	0.64	
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	4,000,000.000	Local	99.961350	3,998,454.01	102.258650	4,090,346.00	91,891.99	0.66	
		Base	99.961350	3,998,454.01	102.258650	4,090,346.00	91,891.99	0.66	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local	99.796437	4,989,821.84	106.187548	5,309,377.40	319,555.56	0.85	
		Base	99.796437	4,989,821.84	106.187548	5,309,377.40	319,555.56	0.85	
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.420880	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.486980	4,019,479.20	19,479.20	0.64	
	Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.486980	4,019,479.20	19,479.20	0.64	
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR					0.595500	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.527023	5,026,351.15	26,351.15	0.81	
		Base	100.000000	5,000,000.00	100.527023	5,026,351.15	26,351.15	0.81	
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					0.509880	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.307386	7,021,517.02	21,517.02	1.12	
		Base	100.000000	7,000,000.00	100.307386	7,021,517.02	21,517.02	1.12	
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local	99.851851	1,997,037.01	104.320923	2,086,418.46	89,381.45	0.33	
		Base	99.851851	1,997,037.01	104.320923	2,086,418.46	89,381.45	0.33	

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local	99.859471	4,992,973.55	101.539573	5,076,978.65	84,005.10	0.81	
		Base	99.859471	4,992,973.55	101.539573	5,076,978.65	84,005.10	0.81	
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
	5,000,000.000	Local	99.789164	4,989,458.22	99.035516	4,951,775.80	-37,682.42	0.79	
		Base	99.789164	4,989,458.22	99.035516	4,951,775.80	-37,682.42	0.79	
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95					3.950000	22 Mar 2022		
	3,000,000.000	Local	102.508665	3,075,259.94	102.690229	3,080,706.87	5,446.93	0.49	
		Base	102.508665	3,075,259.94	102.690229	3,080,706.87	5,446.93	0.49	
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					0.650000	23 Dec 2025		
	3,000,000.000	Local	99.702500	2,991,075.00	99.056914	2,971,707.42	-19,367.58	0.48	
		Base	99.702500	2,991,075.00	99.056914	2,971,707.42	-19,367.58	0.48	
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					0.600000	26 Jan 2026		
	3,000,000.000	Local	96.600482	2,898,014.46	97.003993	2,910,119.79	12,105.33	0.47	
		Base	96.600482	2,898,014.46	97.003993	2,910,119.79	12,105.33	0.47	
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	100.305709	2,006,114.18	6,114.18	0.32	
		Base	100.000000	2,000,000.00	100.305709	2,006,114.18	6,114.18	0.32	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	102.103704	3,638,976.00	105.482279	3,759,388.42	120,412.42	0.60	
		Base	102.103704	3,638,976.00	105.482279	3,759,388.42	120,412.42	0.60	
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	100.602716	4,024,108.64	24,108.64	0.64	
		Base	100.000000	4,000,000.00	100.602716	4,024,108.64	24,108.64	0.64	
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	101.400000	3,042,000.00	42,000.00	0.49	
		Base	100.000000	3,000,000.00	101.400000	3,042,000.00	42,000.00	0.49	
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	99.095609	4,190,753.30	-38,246.70	0.67	
		Base	100.000000	4,229,000.00	99.095609	4,190,753.30	-38,246.70	0.67	

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local	99.881130	2,996,433.91	105.232045	3,156,961.35	160,527.44	0.51	
		Base	99.881130	2,996,433.91	105.232045	3,156,961.35	160,527.44	0.51	
06406RAP2	BANK OF NY MELLON CORP SR UNSECURED 12/23 0.35					0.350000	07 Dec 2023		
	2,000,000.000	Local	99.910683	1,998,213.65	100.065425	2,001,308.50	3,094.85	0.32	
		Base	99.910683	1,998,213.65	100.065425	2,001,308.50	3,094.85	0.32	
06406RAS6	BANK OF NY MELLON CORP SR UNSECURED 04/24 0.5					0.500000	26 Apr 2024		
	3,000,000.000	Local	99.896617	2,996,898.51	100.129233	3,003,876.99	6,978.48	0.48	
		Base	99.896617	2,996,898.51	100.129233	3,003,876.99	6,978.48	0.48	
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
	2,420,000.000	Local	98.685460	2,388,188.12	97.591858	2,361,722.96	-26,465.16	0.38	
		Base	98.685460	2,388,188.12	97.591858	2,361,722.96	-26,465.16	0.38	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local	99.985366	2,999,560.99	102.602055	3,078,061.65	78,500.66	0.49	
		Base	99.985366	2,999,560.99	102.602055	3,078,061.65	78,500.66	0.49	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local	99.881397	4,994,069.87	104.921595	5,246,079.75	252,009.88	0.84	
		Base	99.881397	4,994,069.87	104.921595	5,246,079.75	252,009.88	0.84	
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95					1.950000	01 Feb 2024		
	3,000,000.000	Local	99.888196	2,996,645.87	102.773937	3,083,218.11	86,572.24	0.49	
		Base	99.888196	2,996,645.87	102.773937	3,083,218.11	86,572.24	0.49	
097023DD4	BOEING CO SR UNSECURED 02/23 1.167					1.167000	04 Feb 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.454396	2,009,087.92	9,087.92	0.32	
		Base	100.000000	2,000,000.00	100.454396	2,009,087.92	9,087.92	0.32	
12598AAB6	CNH EQUIPMENT TRUST CNH 2021 A A2					0.230000	15 Mar 2024		
	2,250,000.000	Local	99.996433	2,249,919.75	100.049750	2,251,119.38	1,199.63	0.36	
	Original Face:	Base	99.996433	2,249,919.75	100.049750	2,251,119.38	1,199.63	0.36	
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	2,000,000.000	Local	99.999999	1,999,999.98	100.000000	2,000,000.00	0.02	0.32	
		Base	99.999999	1,999,999.98	100.000000	2,000,000.00	0.02	0.32	

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	0.32
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.32
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	101.030000	3,030,900.00	30,900.00	0.49
		Base		100.000000	3,000,000.00	101.030000	3,030,900.00	30,900.00	0.49
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					0.909500	16 Jun 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.736365	3,022,090.95	22,090.95	0.48
		Base		100.000000	3,000,000.00	100.736365	3,022,090.95	22,090.95	0.48
141781BP8	CARGILL INC SR UNSECURED 144A 02/24 0.4					0.400000	02 Feb 2024		
	2,000,000.000	Local		99.904967	1,998,099.34	99.839187	1,996,783.74	-1,315.60	0.32
		Base		99.904967	1,998,099.34	99.839187	1,996,783.74	-1,315.60	0.32
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1					0.241980	15 Oct 2021		
	0.040	Local		100.000000	0.04	100.000000	0.04	0.00	0.00
	Original Face: 2,500,000.000	Base		100.000000	0.04	100.000000	0.04	0.00	0.00
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	99.630021	4,981,501.05	-18,498.95	0.80
		Base		100.000000	5,000,000.00	99.630021	4,981,501.05	-18,498.95	0.80
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	99.937075	2,998,112.25	-1,887.75	0.48
		Base		100.000000	3,000,000.00	99.937075	2,998,112.25	-1,887.75	0.48
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	97.790338	4,889,516.90	-110,483.10	0.78
		Base		100.000000	5,000,000.00	97.790338	4,889,516.90	-110,483.10	0.78
24422EVN6	JOHN DEERE CAPITAL CORP SR UNSECURED 01/24 0.45					0.450000	17 Jan 2024		
	3,000,000.000	Local		99.935024	2,998,050.71	100.111304	3,003,339.12	5,288.41	0.48
		Base		99.935024	2,998,050.71	100.111304	3,003,339.12	5,288.41	0.48
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	5,000,000.000	Local		99.736590	4,986,829.51	103.580610	5,179,030.50	192,200.99	0.83
		Base		99.736590	4,986,829.51	103.580610	5,179,030.50	192,200.99	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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.827250	11 Mar 2022			
		3,000,000.000	Local	100.371903	3,011,157.09	100.404337	3,012,130.11	973.02	0.48
			Base	100.371903	3,011,157.09	100.404337	3,012,130.11	973.02	0.48
278642AX1	EBAY INC SR UNSECURED 05/26 1.4				1.400000	10 May 2026			
		2,000,000.000	Local	99.871593	1,997,431.85	100.396352	2,007,927.04	10,495.19	0.32
			Base	99.871593	1,997,431.85	100.396352	2,007,927.04	10,495.19	0.32
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	104.676240	5,233,812.00	233,812.00	0.84
			Base	100.000000	5,000,000.00	104.676240	5,233,812.00	233,812.00	0.84
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022			
		2,552,973.170	Local	100.000000	2,552,973.17	101.625370	2,594,468.43	41,495.26	0.42
		Original Face: 5,126,000.000	Base	100.000000	2,552,973.17	101.625370	2,594,468.43	41,495.26	0.42
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041			
		441,281.720	Local	103.133599	455,109.72	110.360500	487,000.71	31,890.99	0.08
		Original Face: 2,090,000.000	Base	103.133599	455,109.72	110.360500	487,000.71	31,890.99	0.08
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023			
		858.360	Local	100.389114	861.70	104.738105	899.03	37.33	0.00
		Original Face: 250,000.000	Base	100.389114	861.70	104.738105	899.03	37.33	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024			
		14,156.400	Local	100.056935	14,164.46	104.880917	14,847.36	682.90	0.00
		Original Face: 1,000,000.000	Base	100.056935	14,164.46	104.880917	14,847.36	682.90	0.00
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024			
		14,616.540	Local	100.320117	14,663.33	104.878762	15,329.65	666.32	0.00
		Original Face: 2,206,300.000	Base	100.320117	14,663.33	104.878762	15,329.65	666.32	0.00
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026			
		355,323.500	Local	100.974841	358,787.34	105.514609	374,918.20	16,130.86	0.06
		Original Face: 5,000,000.000	Base	100.974841	358,787.34	105.514609	374,918.20	16,130.86	0.06
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028			
		1,066,495.700	Local	101.518586	1,082,691.35	104.911602	1,118,877.72	36,186.37	0.18
		Original Face: 5,000,000.000	Base	101.518586	1,082,691.35	104.911602	1,118,877.72	36,186.37	0.18

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		14,173.400	Local 100.577984	14,255.32	104.929111	14,872.02	616.70	0.00
Original Face:		1,000,000.000	Base 100.577984	14,255.32	104.929111	14,872.02	616.70	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		168,213.780	Local 100.804381	169,566.86	106.409887	178,996.09	9,429.23	0.03
Original Face:		6,000,000.000	Base 100.804381	169,566.86	106.409887	178,996.09	9,429.23	0.03
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		164,160.800	Local 101.071303	165,919.46	106.863116	175,427.35	9,507.89	0.03
Original Face:		5,000,000.000	Base 101.071303	165,919.46	106.863116	175,427.35	9,507.89	0.03
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		891,213.050	Local 103.473367	922,168.15	108.111848	963,506.90	41,338.75	0.15
Original Face:		5,000,000.000	Base 103.473367	922,168.15	108.111848	963,506.90	41,338.75	0.15
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		742,399.810	Local 103.341753	767,208.98	110.357330	819,292.61	52,083.63	0.13
Original Face:		5,700,000.000	Base 103.341753	767,208.98	110.357330	819,292.61	52,083.63	0.13
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		331,950.180	Local 103.119730	342,306.13	110.362023	366,346.93	24,040.80	0.06
Original Face:		2,000,000.000	Base 103.119730	342,306.13	110.362023	366,346.93	24,040.80	0.06
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62				0.620000	26 Feb 2026		
		3,000,000.000	Local 100.000000	3,000,000.00	99.035062	2,971,051.86	-28,948.14	0.48
			Base 100.000000	3,000,000.00	99.035062	2,971,051.86	-28,948.14	0.48
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	100.003491	3,000,104.73	104.73	0.48
			Base 100.000000	3,000,000.00	100.003491	3,000,104.73	104.73	0.48
3130ALK29	FEDERAL HOME LOAN BANK BONDS 03/26 1				1.000000	17 Mar 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	100.018003	5,000,900.15	900.15	0.80
			Base 100.000000	5,000,000.00	100.018003	5,000,900.15	900.15	0.80
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	98.498158	2,954,944.74	-45,055.26	0.47
			Base 100.000000	3,000,000.00	98.498158	2,954,944.74	-45,055.26	0.47

Holdings

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



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	100.002621	5,000,131.05	131.05	0.80
			Base 100.000000	5,000,000.00	100.002621	5,000,131.05	131.05	0.80
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
		3,000,000.000	Local 99.992994	2,999,789.83	100.001485	3,000,044.55	254.72	0.48
			Base 99.992994	2,999,789.83	100.001485	3,000,044.55	254.72	0.48
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
		1,953,022.800	Local 102.326126	1,998,452.57	101.477999	1,981,888.46	-16,564.11	0.32
Original Face:		2,000,000.000	Base 102.326126	1,998,452.57	101.477999	1,981,888.46	-16,564.11	0.32
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	99.957138	2,998,714.14	-1,285.86	0.48
			Base 100.000000	3,000,000.00	99.957138	2,998,714.14	-1,285.86	0.48
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	100.004022	5,000,201.10	201.10	0.80
			Base 100.000000	5,000,000.00	100.004022	5,000,201.10	201.10	0.80
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7				0.700000	23 Dec 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	99.633263	2,988,997.89	-11,002.11	0.48
			Base 100.000000	3,000,000.00	99.633263	2,988,997.89	-11,002.11	0.48
3135GOU92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
		2,000,000.000	Local 99.985285	1,999,705.69	101.583053	2,031,661.06	31,955.37	0.33
			Base 99.985285	1,999,705.69	101.583053	2,031,661.06	31,955.37	0.33
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040		
		572,623.990	Local 101.814664	583,015.19	101.335700	580,272.53	-2,742.66	0.09
Original Face:		5,300,000.000	Base 101.814664	583,015.19	101.335700	580,272.53	-2,742.66	0.09
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
		2,677,065.240	Local 102.635575	2,747,621.31	101.811530	2,725,561.08	-22,060.23	0.44
Original Face:		3,000,000.000	Base 102.635575	2,747,621.31	101.811530	2,725,561.08	-22,060.23	0.44
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
		2,411,047.640	Local 102.593607	2,473,580.75	103.192960	2,488,031.43	14,450.68	0.40
Original Face:		3,000,000.000	Base 102.593607	2,473,580.75	103.192960	2,488,031.43	14,450.68	0.40

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025		
		3,000,000.000	100.000000	3,000,000.00	98.739280	2,962,178.40	-37,821.60	0.47
			100.000000	3,000,000.00	98.739280	2,962,178.40	-37,821.60	0.47
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
		1,881,618.430	99.830272	1,878,424.80	102.943200	1,936,998.22	58,573.42	0.31
Original Face:		8,190,000.000	99.830272	1,878,424.80	102.943200	1,936,998.22	58,573.42	0.31
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
		590,991.210	103.837785	613,672.18	102.153410	603,717.67	-9,954.51	0.10
Original Face:		1,212,000.000	103.837785	613,672.18	102.153410	603,717.67	-9,954.51	0.10
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021		
		2,000,000.000	99.979969	1,999,599.38	100.214836	2,004,296.72	4,697.34	0.32
			99.979969	1,999,599.38	100.214836	2,004,296.72	4,697.34	0.32
3137F8AW3	FREDDIE MAC FHR 5058 BD				3.000000	25 Dec 2035		
		1,785,075.240	102.563008	1,830,826.87	102.269760	1,825,592.16	-5,234.71	0.29
Original Face:		2,000,000.000	102.563008	1,830,826.87	102.269760	1,825,592.16	-5,234.71	0.29
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
		2,210,107.590	102.641580	2,268,489.34	103.075650	2,278,082.76	9,593.42	0.36
Original Face:		3,000,000.000	102.641580	2,268,489.34	103.075650	2,278,082.76	9,593.42	0.36
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
		292,832.010	100.978599	295,697.66	104.970591	307,387.49	11,689.83	0.05
Original Face:		1,500,000.000	100.978599	295,697.66	104.970591	307,387.49	11,689.83	0.05
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
		0.880	101.136364	0.89	100.000000	0.88	-0.01	0.00
Original Face:		2,500,000.000	101.136364	0.89	100.000000	0.88	-0.01	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
		38,772.130	101.359095	39,299.08	111.823784	43,356.46	4,057.38	0.01
Original Face:		983,845.000	101.359095	39,299.08	111.823784	43,356.46	4,057.38	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
		8,434.040	100.163267	8,447.81	102.019054	8,604.33	156.52	0.00
Original Face:		1,800,000.000	100.163267	8,447.81	102.019054	8,604.33	156.52	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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	876,022.990	Local		103.443437	906,188.29	110.297296	966,229.67	60,041.38	0.15
Original Face:	5,200,000.000	Base		103.443437	906,188.29	110.297296	966,229.67	60,041.38	0.15
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	328,663.080	Local		101.065985	332,166.58	105.004694	345,111.66	12,945.08	0.06
Original Face:	2,680,283.000	Base		101.065985	332,166.58	105.004694	345,111.66	12,945.08	0.06
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	2,598,950.100	Local		101.628694	2,641,279.04	104.891993	2,726,090.56	84,811.52	0.44
Original Face:	15,000,000.000	Base		101.628694	2,641,279.04	104.891993	2,726,090.56	84,811.52	0.44
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	950,131.270	Local		100.924815	958,918.23	104.885813	996,552.91	37,634.68	0.16
Original Face:	4,200,000.000	Base		100.924815	958,918.23	104.885813	996,552.91	37,634.68	0.16
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	57,616.170	Local		101.223042	58,320.84	104.253825	60,067.06	1,746.22	0.01
Original Face:	1,500,000.000	Base		101.223042	58,320.84	104.253825	60,067.06	1,746.22	0.01
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	76,958.910	Local		100.762290	77,545.56	106.330558	81,830.84	4,285.28	0.01
Original Face:	3,200,000.000	Base		100.762290	77,545.56	106.330558	81,830.84	4,285.28	0.01
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	74,559.300	Local		102.080478	76,110.49	106.897754	79,702.22	3,591.73	0.01
Original Face:	765,534.000	Base		102.080478	76,110.49	106.897754	79,702.22	3,591.73	0.01
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	690,713.980	Local		101.625721	701,943.06	104.888523	724,479.69	22,536.63	0.12
Original Face:	5,157,070.000	Base		101.625721	701,943.06	104.888523	724,479.69	22,536.63	0.12
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	84,521.500	Local		100.917009	85,296.57	105.438722	89,118.39	3,821.82	0.01
Original Face:	5,000,000.000	Base		100.917009	85,296.57	105.438722	89,118.39	3,821.82	0.01
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	163,512.800	Local		101.316668	165,665.72	106.447961	174,056.04	8,390.32	0.03
Original Face:	5,000,000.000	Base		101.316668	165,665.72	106.447961	174,056.04	8,390.32	0.03

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	218,235.000	Local		103.247431	225,322.03	109.637880	239,268.23	13,946.20	0.04
Original Face:	2,000,000.000	Base		103.247431	225,322.03	109.637880	239,268.23	13,946.20	0.04
31419CZLO	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	124,899.800	Local		103.085393	128,753.45	111.820393	139,663.45	10,910.00	0.02
Original Face:	5,000,000.000	Base		103.085393	128,753.45	111.820393	139,663.45	10,910.00	0.02
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	1,386,948.250	Local		106.110962	1,471,704.13	111.872103	1,551,608.17	79,904.04	0.25
Original Face:	14,750,000.000	Base		106.110962	1,471,704.13	111.872103	1,551,608.17	79,904.04	0.25
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	101,124.180	Local		100.759353	101,892.07	105.393752	106,578.57	4,686.50	0.02
Original Face:	2,000,000.000	Base		100.759353	101,892.07	105.393752	106,578.57	4,686.50	0.02
341081GD3	FLORIDA POWER + LIGHT CO SR UNSECURED 05/23 VAR					0.260000	10 May 2023		
	3,000,000.000	Local		100.000000	3,000,000.00	100.053900	3,001,617.00	1,617.00	0.48
		Base		100.000000	3,000,000.00	100.053900	3,001,617.00	1,617.00	0.48
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.332000	17 Sep 2021		
	5,000,000.000	Local		100.000000	5,000,000.00	100.023714	5,001,185.70	1,185.70	0.80
		Base		100.000000	5,000,000.00	100.023714	5,001,185.70	1,185.70	0.80
38141GXZ2	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 VAR					0.673000	08 Mar 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	100.284716	3,008,541.48	8,541.48	0.48
		Base		100.000000	3,000,000.00	100.284716	3,008,541.48	8,541.48	0.48
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR					0.800000	24 Nov 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	98.612807	2,958,384.21	-41,615.79	0.47
		Base		100.000000	3,000,000.00	98.612807	2,958,384.21	-41,615.79	0.47
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.350000	30 Apr 2026		
	3,000,000.000	Local		100.000000	3,000,000.00	99.816509	2,994,495.27	-5,504.73	0.48
		Base		100.000000	3,000,000.00	99.816509	2,994,495.27	-5,504.73	0.48
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	1,061,217.040	Local		98.942308	1,049,992.63	100.675270	1,068,383.12	18,390.49	0.17
Original Face:	4,000,000.000	Base		98.942308	1,049,992.63	100.675270	1,068,383.12	18,390.49	0.17

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
		199,176.340	Local 99.199950	197,582.83	100.731810	200,633.93	3,051.10	0.03
Original Face:		1,900,000.000	Base 99.199950	197,582.83	100.731810	200,633.93	3,051.10	0.03
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
		870,714.270	Local 99.592147	867,163.04	101.467470	883,491.74	16,328.70	0.14
Original Face:		3,050,000.000	Base 99.592147	867,163.04	101.467470	883,491.74	16,328.70	0.14
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
		1,566,111.450	Local 99.351023	1,555,947.75	101.732730	1,593,247.93	37,300.18	0.26
Original Face:		3,000,000.000	Base 99.351023	1,555,947.75	101.732730	1,593,247.93	37,300.18	0.26
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,326,466.070	Local 102.857012	1,364,363.37	103.805228	1,376,941.13	12,577.76	0.22
Original Face:		3,000,000.000	Base 102.857012	1,364,363.37	103.805228	1,376,941.13	12,577.76	0.22
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		630,712.220	Local 100.409231	633,293.29	103.103923	650,289.04	16,995.75	0.10
Original Face:		1,000,000.000	Base 100.409231	633,293.29	103.103923	650,289.04	16,995.75	0.10
41284NAB6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A2				0.220000	15 Apr 2024		
		2,750,000.000	Local 99.990985	2,749,752.10	100.037780	2,751,038.95	1,286.85	0.44
Original Face:		2,750,000.000	Base 99.990985	2,749,752.10	100.037780	2,751,038.95	1,286.85	0.44
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR				0.379630	19 Aug 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.059932	3,001,797.96	1,797.96	0.48
			Base 100.000000	3,000,000.00	100.059932	3,001,797.96	1,797.96	0.48
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	100.232881	2,004,657.62	4,657.62	0.32
			Base 100.000000	2,000,000.00	100.232881	2,004,657.62	4,657.62	0.32
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.310000	06 Aug 2024		
		3,000,000.000	Local 100.061831	3,001,854.94	100.516000	3,015,480.00	13,625.06	0.48
			Base 100.061831	3,001,854.94	100.516000	3,015,480.00	13,625.06	0.48
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	100.499419	5,024,970.95	24,970.95	0.81
			Base 100.000000	5,000,000.00	100.499419	5,024,970.95	24,970.95	0.81

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		3,000,000.000	Local	99.239693	2,977,190.79	104.351107	3,130,533.21	153,342.42	0.50
			Base	99.239693	2,977,190.79	104.351107	3,130,533.21	153,342.42	0.50
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		2,000,000.000	Local	99.907937	1,998,158.73	99.494018	1,989,880.36	-8,278.37	0.32
			Base	99.907937	1,998,158.73	99.494018	1,989,880.36	-8,278.37	0.32
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	100.249216	5,012,460.80	12,460.80	0.80
			Base	100.000000	5,000,000.00	100.249216	5,012,460.80	12,460.80	0.80
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	99.973607	2,999,208.21	-791.79	0.48
			Base	100.000000	3,000,000.00	99.973607	2,999,208.21	-791.79	0.48
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	97.461341	1,949,226.82	-50,773.18	0.31
			Base	100.000000	2,000,000.00	97.461341	1,949,226.82	-50,773.18	0.31
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.973608	2,999,208.23	101.683190	3,050,495.70	51,287.47	0.49
			Base	99.973608	2,999,208.23	101.683190	3,050,495.70	51,287.47	0.49
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023			
		3,000,000.000	Local	99.976813	2,999,304.39	102.695574	3,080,867.22	81,562.83	0.49
			Base	99.976813	2,999,304.39	102.695574	3,080,867.22	81,562.83	0.49
59217GEK1	MET LIFE GLOB FUNDING I SECURED 144A 09/23 0.45				0.450000	01 Sep 2023			
		2,335,000.000	Local	99.989040	2,334,744.08	100.014526	2,335,339.18	595.10	0.37
			Base	99.989040	2,334,744.08	100.014526	2,335,339.18	595.10	0.37
63743HEU2	NATIONAL RURAL UTIL COOP SR UNSECURED 02/24 0.35				0.350000	08 Feb 2024			
		5,000,000.000	Local	99.938121	4,996,906.03	99.818734	4,990,936.70	-5,969.33	0.80
			Base	99.938121	4,996,906.03	99.818734	4,990,936.70	-5,969.33	0.80
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025			
		3,000,000.000	Local	99.847339	2,995,420.16	102.226227	3,066,786.81	71,366.65	0.49
			Base	99.847339	2,995,420.16	102.226227	3,066,786.81	71,366.65	0.49

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
637639AC9	NATIONAL SECS CLEARING SR UNSECURED 144A 12/23 0.4					0.400000	07 Dec 2023		
	2,000,000.000	Local		99.895657	1,997,913.14	100.200410	2,004,008.20	6,095.06	0.32
		Base		99.895657	1,997,913.14	100.200410	2,004,008.20	6,095.06	0.32
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	5,000,000.000	Local		99.810289	4,990,514.46	99.712196	4,985,609.80	-4,904.66	0.80
		Base		99.810289	4,990,514.46	99.712196	4,985,609.80	-4,904.66	0.80
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local		99.738462	4,986,923.12	103.672292	5,183,614.60	196,691.48	0.83
		Base		99.738462	4,986,923.12	103.672292	5,183,614.60	196,691.48	0.83
65339KAS9	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/21 2.403					2.403000	01 Sep 2021		
	5,000,000.000	Local		100.527284	5,026,364.18	100.570524	5,028,526.20	2,162.02	0.81
		Base		100.527284	5,026,364.18	100.570524	5,028,526.20	2,162.02	0.81
65339KBU3	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/23 0.65					0.650000	01 Mar 2023		
	4,000,000.000	Local		99.991065	3,999,642.58	100.496920	4,019,876.80	20,234.22	0.64
		Base		99.991065	3,999,642.58	100.496920	4,019,876.80	20,234.22	0.64
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
	2,000,000.000	Local		99.953841	1,999,076.82	101.300610	2,026,012.20	26,935.38	0.32
		Base		99.953841	1,999,076.82	101.300610	2,026,012.20	26,935.38	0.32
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	2,000,000.000	Local		99.955337	1,999,106.74	100.281679	2,005,633.58	6,526.84	0.32
		Base		99.955337	1,999,106.74	100.281679	2,005,633.58	6,526.84	0.32
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local		99.991946	2,999,758.39	100.997740	3,029,932.20	30,173.81	0.49
		Base		99.991946	2,999,758.39	100.997740	3,029,932.20	30,173.81	0.49
74256LEM7	PRINCIPAL LFE GLB FND II SECURED 144A 04/24 VAR					0.460000	12 Apr 2024		
	2,500,000.000	Local		100.000000	2,500,000.00	100.206185	2,505,154.63	5,154.63	0.40
		Base		100.000000	2,500,000.00	100.206185	2,505,154.63	5,154.63	0.40
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
	2,000,000.000	Local		99.961833	1,999,236.66	100.828532	2,016,570.64	17,333.98	0.32
		Base		99.961833	1,999,236.66	100.828532	2,016,570.64	17,333.98	0.32

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
771196BR2	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 VAR				0.250000	05 Mar 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	100.338022	3,010,140.66	10,140.66	0.48
			Base 100.000000	3,000,000.00	100.338022	3,010,140.66	10,140.66	0.48
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.575500	06 Mar 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	100.093339	5,004,666.95	4,666.95	0.80
			Base 100.000000	5,000,000.00	100.093339	5,004,666.95	4,666.95	0.80
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
		2,000,000.000	Local 100.000000	2,000,000.00	100.996454	2,019,929.08	19,929.08	0.32
			Base 100.000000	2,000,000.00	100.996454	2,019,929.08	19,929.08	0.32
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025		
		3,460,000.000	Local 100.000000	3,460,000.00	100.359206	3,472,428.53	12,428.53	0.56
			Base 100.000000	3,460,000.00	100.359206	3,472,428.53	12,428.53	0.56
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	101.903000	3,057,090.00	57,090.00	0.49
			Base 100.000000	3,000,000.00	101.903000	3,057,090.00	57,090.00	0.49
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	97.735100	2,932,053.00	-67,947.00	0.47
			Base 100.000000	3,000,000.00	97.735100	2,932,053.00	-67,947.00	0.47
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR				0.560250	13 Nov 2023		
		1,950,000.000	Local 100.205693	1,954,011.02	100.746109	1,964,549.13	10,538.11	0.31
			Base 100.205693	1,954,011.02	100.746109	1,964,549.13	10,538.11	0.31
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
		3,000,000.000	Local 99.989149	2,999,674.47	104.630096	3,138,902.88	139,228.41	0.50
			Base 99.989149	2,999,674.47	104.630096	3,138,902.88	139,228.41	0.50
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022		
		3,000,000.000	Local 99.968794	2,999,063.83	101.019244	3,030,577.32	31,513.49	0.49
			Base 99.968794	2,999,063.83	101.019244	3,030,577.32	31,513.49	0.49
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.533750	22 Jul 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.134050	3,004,021.50	4,021.50	0.48
			Base 100.000000	3,000,000.00	100.134050	3,004,021.50	4,021.50	0.48

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	102.330781	3,069,923.43	69,923.43	0.49	
		Base	100.000000	3,000,000.00	102.330781	3,069,923.43	69,923.43	0.49	
89114QCR7	TORONTO DOMINION BANK SR UNSECURED 03/24 VAR					0.365000	04 Mar 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.301470	3,009,044.10	9,044.10	0.48	
		Base	100.000000	3,000,000.00	100.301470	3,009,044.10	9,044.10	0.48	
89114RXN1	TORONTO DOMINION BANK SR UNSECURED 05/24 0.5					0.500000	20 May 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	98.425487	2,952,764.61	-47,235.39	0.47	
		Base	100.000000	3,000,000.00	98.425487	2,952,764.61	-47,235.39	0.47	
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.988979	2,999,669.37	-330.63	0.48	
		Base	100.000000	3,000,000.00	99.988979	2,999,669.37	-330.63	0.48	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	458,603.500	Local	99.995685	458,583.71	100.168710	459,377.21	793.50	0.07	
	Original Face: 3,000,000.000	Base	99.995685	458,583.71	100.168710	459,377.21	793.50	0.07	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.981893	1,999,637.86	102.120175	2,042,403.50	42,765.64	0.33	
		Base	99.981893	1,999,637.86	102.120175	2,042,403.50	42,765.64	0.33	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.285250	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.018923	1,000,189.23	189.23	0.16	
		Base	100.000000	1,000,000.00	100.018923	1,000,189.23	189.23	0.16	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.950383	4,997,519.13	103.907124	5,195,356.20	197,837.07	0.83	
		Base	99.950383	4,997,519.13	103.907124	5,195,356.20	197,837.07	0.83	
89236THS7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/22 VAR					0.310000	13 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.165861	3,004,975.83	4,975.83	0.48	
		Base	100.000000	3,000,000.00	100.165861	3,004,975.83	4,975.83	0.48	
89236TJD8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/23 0.4					0.400000	06 Apr 2023		
	5,000,000.000	Local	99.924905	4,996,245.25	100.245553	5,012,277.65	16,032.40	0.80	
		Base	99.924905	4,996,245.25	100.245553	5,012,277.65	16,032.40	0.80	

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		3,000,000.000	Local	99.845414	2,995,362.42	102.530725	3,075,921.75	80,559.33	0.49
			Base	99.845414	2,995,362.42	102.530725	3,075,921.75	80,559.33	0.49
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023			
		1,000,000.000	Local	99.921560	999,215.60	102.148625	1,021,486.25	22,270.65	0.16
			Base	99.921560	999,215.60	102.148625	1,021,486.25	22,270.65	0.16
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023			
		2,000,000.000	Local	100.151465	2,003,029.29	104.206547	2,084,130.94	81,101.65	0.33
			Base	100.151465	2,003,029.29	104.206547	2,084,130.94	81,101.65	0.33
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.585380	09 Dec 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.521239	5,026,061.95	26,061.95	0.81
			Base	100.000000	5,000,000.00	100.521239	5,026,061.95	26,061.95	0.81
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		5,000,000.000	Local	99.938080	4,996,903.99	105.714371	5,285,718.55	288,814.56	0.85
			Base	99.938080	4,996,903.99	105.714371	5,285,718.55	288,814.56	0.85
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025			
		3,000,000.000	Local	99.909652	2,997,289.56	102.540199	3,076,205.97	78,916.41	0.49
			Base	99.909652	2,997,289.56	102.540199	3,076,205.97	78,916.41	0.49
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		2,000,000.000	Local	99.499681	1,989,993.61	98.851562	1,977,031.24	-12,962.37	0.32
			Base	99.499681	1,989,993.61	98.851562	1,977,031.24	-12,962.37	0.32
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021			
		2,000,000.000	Local	99.999308	1,999,986.15	100.106474	2,002,129.48	2,143.33	0.32
			Base	99.999308	1,999,986.15	100.106474	2,002,129.48	2,143.33	0.32
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024			
		3,000,000.000	Local	99.984158	2,999,524.75	105.807759	3,174,232.77	174,708.02	0.51
			Base	99.984158	2,999,524.75	105.807759	3,174,232.77	174,708.02	0.51
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025			
		3,250,000.000	Local	99.982722	3,249,438.47	100.397250	3,262,910.63	13,472.16	0.52
		Original Face:	Base	99.982722	3,249,438.47	100.397250	3,262,910.63	13,472.16	0.52

& 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: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR				0.800000	20 Mar 2026			
		3,000,000.000	Local 100.000000	3,000,000.00	101.881979	3,056,459.37	56,459.37		0.49
			Base 100.000000	3,000,000.00	101.881979	3,056,459.37	56,459.37		0.49
92343VGF5	VERIZON COMMUNICATIONS SR UNSECURED 03/24 0.75				0.750000	22 Mar 2024			
		2,000,000.000	Local 99.994389	1,999,887.77	100.779000	2,015,580.00	15,692.23		0.32
			Base 99.994389	1,999,887.77	100.779000	2,015,580.00	15,692.23		0.32
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45				1.450000	20 Mar 2026			
		2,000,000.000	Local 99.810788	1,996,215.76	101.011873	2,020,237.46	24,021.70		0.32
			Base 99.810788	1,996,215.76	101.011873	2,020,237.46	24,021.70		0.32
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		1,534,521.480	Local 99.989818	1,534,365.24	101.307310	1,554,582.43	20,217.19		0.25
Original Face:		2,000,000.000	Base 99.989818	1,534,365.24	101.307310	1,554,582.43	20,217.19		0.25
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024			
		2,000,000.000	Local 99.991790	1,999,835.80	101.897850	2,037,957.00	38,121.20		0.33
Original Face:		2,000,000.000	Base 99.991790	1,999,835.80	101.897850	2,037,957.00	38,121.20		0.33
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023			
		357,340.980	Local 99.999348	357,338.65	100.964780	360,788.53	3,449.88		0.06
Original Face:		1,000,000.000	Base 99.999348	357,338.65	100.964780	360,788.53	3,449.88		0.06
928668BJ0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 11/23 0.875				0.875000	22 Nov 2023			
		3,000,000.000	Local 99.875938	2,996,278.13	100.497221	3,014,916.63	18,638.50		0.48
			Base 99.875938	2,996,278.13	100.497221	3,014,916.63	18,638.50		0.48
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024			
		2,000,000.000	Local 99.927364	1,998,547.28	107.257458	2,145,149.16	146,601.88		0.34
			Base 99.927364	1,998,547.28	107.257458	2,145,149.16	146,601.88		0.34
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021			
		1,000,000.000	Local 99.925394	999,253.94	100.288021	1,002,880.21	3,626.27		0.16
			Base 99.925394	999,253.94	100.288021	1,002,880.21	3,626.27		0.16
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	99.929363	2,997,880.89	-2,119.11		0.48
			Base 100.000000	3,000,000.00	99.929363	2,997,880.89	-2,119.11		0.48

& 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 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
		2,000,000.000	99.965008	1,999,300.15	102.498447	2,049,968.94	50,668.79	0.33
			99.965008	1,999,300.15	102.498447	2,049,968.94	50,668.79	0.33
US DOLLAR Total								
		428,125,128.330		428,618,535.23		433,274,434.93	4,655,899.70	69.41
Original Face:		190,011,032.000		428,618,535.23		433,274,434.93	4,655,899.70	69.41
FIXED INCOME Total								
		428,125,128.330		428,618,535.23		433,274,434.93	4,655,899.70	69.41
Original Face:		190,011,032.000						

Holdings

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



STATE STREET

As of: May 31, 2021

View Date: June 8, 2021

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		619,155,989.410	Base	619,536,543.87		624,217,041.52	4,680,497.65	100.00
Original Face:		190,011,032.000						

Holdings

Currency Summary

As of: May 31, 2021

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

View Date: June 8, 2021



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	64,861.080	Local	64,861.08	64,861.08	0.01	0.00		0.00
		Base	64,861.08	64,861.08	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	190,966,000.000	Local	190,853,147.56	190,877,745.51	30.58	24,597.95		24,597.95
		Base	190,853,147.56	190,877,745.51	30.58	24,597.95	0.00	24,597.95
FIXED INCOME								
	428,125,128.330	Local	428,618,535.23	433,274,434.93	69.41	4,655,899.70		4,655,899.70
Original Face:	190,011,032.000	Base	428,618,535.23	433,274,434.93	69.41	4,655,899.70	0.00	4,655,899.70
US DOLLAR Total								
	619,155,989.410	Local	619,536,543.87	624,217,041.52	100.00	4,680,497.65		4,680,497.65
Original Face:	190,011,032.000	Base	619,536,543.87	624,217,041.52	100.00	4,680,497.65	0.00	4,680,497.65
FUND Total								
	619,155,989.410	Base	619,536,543.87	624,217,041.52	100.00	4,680,497.65	0.00	4,680,497.65
Original Face:	190,011,032.000							

Holdings

Asset Summary

As of: *May 31, 2021*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	64,861.080	64,861.08	64,861.08	0.01	0.00	0.00	0.00
CASH Total	64,861.080	64,861.08	64,861.08	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2021*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	190,966,000.000	190,853,147.56	190,877,745.51	30.58	24,597.95	0.00	24,597.95
CASH EQUIVALENT Total							
	190,966,000.000	190,853,147.56	190,877,745.51	30.58	24,597.95	0.00	24,597.95

Holdings

Asset Summary

As of: *May 31, 2021*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	428,125,128.330	428,618,535.23	433,274,434.93	69.41	4,655,899.70	0.00	4,655,899.70
FIXED INCOME Total							
	428,125,128.330	428,618,535.23	433,274,434.93	69.41	4,655,899.70	0.00	4,655,899.70

Holdings

Asset Summary

As of: *May 31, 2021*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 8, 2021



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	619,155,989.410	619,536,543.87	624,217,041.52	100.00	4,680,497.65	0.00	4,680,497.65

Holdings

Fund Summary

As of: *May 31, 2021*

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

View Date: *June 8, 2021*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	64,861.080	64,861.08	64,861.08	0.01	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	190,966,000.000	190,853,147.56	190,877,745.51	30.58	24,597.95 29,629.02 GN -5,031.07 LS	0.00 0.00 GN 0.00 LS	24,597.95 29,629.02 GN -5,031.07 LS
FIXED INCOME	428,125,128.330	428,618,535.23	433,274,434.93	69.41	4,655,899.70 5,390,146.03 GN -734,246.33 LS	0.00 0.00 GN 0.00 LS	4,655,899.70 5,390,146.03 GN -734,246.33 LS
Original Face:	190,011,032.000						
<hr/>							
FUND Total	0.000	619,155,989.410	619,536,543.87	100.00	4,680,497.65 5,419,775.05 GN -739,277.40 LS	0.00 0.00 GN 0.00 LS	4,680,497.65 5,419,775.05 GN -739,277.40 LS
Original Face:	190,011,032.000						