

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: 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 | | | | | | | |
| | | 50,000.020 | Local | 1.000000 | 50,000.02 | 1.000000 | 50,000.02 | 0.00 |
| | | | Base | 1.000000 | 50,000.02 | 1.000000 | 50,000.02 | 0.00 |
| US DOLLAR Total | | | | | | | | |
| | | 50,000.020 | Local | | 50,000.02 | | 50,000.02 | 0.00 |
| | | | Base | | 50,000.02 | | 50,000.02 | 0.00 |
| CASH Total | | | | | | | | |
| | | 50,000.020 | Base | | 50,000.02 | | 50,000.02 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| US DOLLAR | | | | | | | | |
| | | | | | | | Exchange Rate: | 1.000000 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 5.330000 | 04 Mar 2024 | | |
| | | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 3.60 |
| | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 3.60 |
| 8579929T0 | STATE STR INSTL INVT TR TREASURY PLUS FD PREMIER CL | | | | 5.273630 | 31 Dec 2030 | | |
| | | 6,236,702.370 | Local | 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.22 |
| | | | Base | 100.000000 | 6,236,702.37 | 100.000000 | 6,236,702.37 | 0.22 |
| 912796CX5 | TREASURY BILL 04/24 0.00000 | | | | 5.226500 | 18 Apr 2024 | | |
| | | 50,000,000.000 | Local | 99.303133 | 49,651,566.67 | 99.303133 | 49,651,566.50 | -0.17 |
| | | | Base | 99.303133 | 49,651,566.67 | 99.303133 | 49,651,566.50 | -0.17 |
| 912797FS1 | TREASURY BILL 06/24 0.00000 | | | | 4.935000 | 13 Jun 2024 | | |
| | | 10,000,000.000 | Local | 98.574333 | 9,857,433.33 | 98.492000 | 9,849,200.00 | -8,233.33 |
| | | | Base | 98.574333 | 9,857,433.33 | 98.492000 | 9,849,200.00 | -8,233.33 |
| 912797GY7 | TREASURY BILL 03/24 0.00000 | | | | 5.272500 | 28 Mar 2024 | | |
| | | 40,000,000.000 | Local | 99.604563 | 39,841,825.00 | 99.604563 | 39,841,825.20 | 0.20 |
| | | | Base | 99.604563 | 39,841,825.00 | 99.604563 | 39,841,825.20 | 0.20 |

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|--------------------------------|-----------------------------|-------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 912797GZ4 | TREASURY BILL 04/24 0.00000 | | | | 5.280400 | 04 Apr 2024 | | |
| | 40,000,000.000 | Local | 99.501296 | 39,800,518.22 | 99.501296 | 39,800,518.40 | 0.18 | 1.43 |
| | | Base | 99.501296 | 39,800,518.22 | 99.501296 | 39,800,518.40 | 0.18 | 1.43 |
| 912797HG5 | TREASURY BILL 04/24 0.00000 | | | | 5.277000 | 25 Apr 2024 | | |
| | 50,000,000.000 | Local | 99.193792 | 49,596,895.84 | 99.193792 | 49,596,896.00 | 0.16 | 1.79 |
| | | Base | 99.193792 | 49,596,895.84 | 99.193792 | 49,596,896.00 | 0.16 | 1.79 |
| 912797JL2 | TREASURY BILL 04/24 0.00000 | | | | 5.268000 | 02 Apr 2024 | | |
| | 20,000,000.000 | Local | 99.531733 | 19,906,346.66 | 99.531733 | 19,906,346.60 | -0.06 | 0.72 |
| | | Base | 99.531733 | 19,906,346.66 | 99.531733 | 19,906,346.60 | -0.06 | 0.72 |
| 912797JS7 | TREASURY BILL 07/24 0.00000 | | | | 5.005000 | 18 Jul 2024 | | |
| | 20,000,000.000 | Local | 98.067514 | 19,613,502.78 | 98.017706 | 19,603,541.20 | -9,961.58 | 0.71 |
| | | Base | 98.067514 | 19,613,502.78 | 98.017706 | 19,603,541.20 | -9,961.58 | 0.71 |
| 912797JT5 | TREASURY BILL 07/24 0.00000 | | | | 5.039200 | 25 Jul 2024 | | |
| | 20,000,000.000 | Local | 97.956324 | 19,591,264.89 | 97.919297 | 19,583,859.40 | -7,405.49 | 0.71 |
| | | Base | 97.956324 | 19,591,264.89 | 97.919297 | 19,583,859.40 | -7,405.49 | 0.71 |
| 912797JU2 | TREASURY BILL 08/24 0.00000 | | | | 5.035000 | 01 Aug 2024 | | |
| | 20,000,000.000 | Local | 97.860125 | 19,572,025.00 | 97.819750 | 19,563,950.00 | -8,075.00 | 0.71 |
| | | Base | 97.860125 | 19,572,025.00 | 97.819750 | 19,563,950.00 | -8,075.00 | 0.71 |
| 912797JV0 | TREASURY BILL 05/24 0.00000 | | | | 5.181000 | 07 May 2024 | | |
| | 10,000,000.000 | Local | 99.035758 | 9,903,575.83 | 99.018264 | 9,901,826.40 | -1,749.43 | 0.36 |
| | | Base | 99.035758 | 9,903,575.83 | 99.018264 | 9,901,826.40 | -1,749.43 | 0.36 |
| 912797JZ1 | TREASURY BILL 06/24 0.00000 | | | | 5.182000 | 04 Jun 2024 | | |
| | 30,000,000.000 | Local | 98.632528 | 29,589,758.33 | 98.608646 | 29,582,593.80 | -7,164.53 | 1.07 |
| | | Base | 98.632528 | 29,589,758.33 | 98.608646 | 29,582,593.80 | -7,164.53 | 1.07 |
| 912797KE6 | TREASURY BILL 06/24 0.00000 | | | | 5.176000 | 11 Jun 2024 | | |
| | 30,000,000.000 | Local | 98.533467 | 29,560,040.00 | 98.514058 | 29,554,217.40 | -5,822.60 | 1.07 |
| | | Base | 98.533467 | 29,560,040.00 | 98.514058 | 29,554,217.40 | -5,822.60 | 1.07 |
| 912797LL9 | TREASURY BILL 03/24 0.00000 | | | | 5.271000 | 21 Mar 2024 | | |
| | 50,000,000.000 | Local | 99.707167 | 49,853,583.33 | 99.707167 | 49,853,583.50 | 0.17 | 1.80 |
| | | Base | 99.707167 | 49,853,583.33 | 99.707167 | 49,853,583.50 | 0.17 | 1.80 |

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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|--------------------------------|---|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|-------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | 5.270000 | 01 Mar 2024 | | | |
| | | 80,000,000.000 | Local | 100.000000 | 80,000,000.00 | 100.000000 | 80,000,000.00 | 0.00 | 2.88 |
| | | | Base | 100.000000 | 80,000,000.00 | 100.000000 | 80,000,000.00 | 0.00 | 2.88 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | 5.300000 | 28 Mar 2024 | | | |
| | | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.60 |
| | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.60 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 5.320000 | 21 Mar 2024 | | | |
| | | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.60 |
| | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.60 |
| 926NKW009 | AMHERST PIERPONT 04/15 VAR | | | | 5.330000 | 21 Mar 2024 | | | |
| | | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.60 |
| | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.60 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | 5.270000 | 01 Mar 2024 | | | |
| | | 331,558,942.760 | Local | 100.000000 | 331,558,942.76 | 100.000000 | 331,558,942.76 | 0.00 | 11.95 |
| | | | Base | 100.000000 | 331,558,942.76 | 100.000000 | 331,558,942.76 | 0.00 | 11.95 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | 5.320000 | 21 Mar 2024 | | | |
| | | 75,000,000.000 | Local | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.70 |
| | | | Base | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.70 |
| 942PVL006 | WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS | | | | 5.350000 | 01 Mar 2024 | | | |
| | | 77,417,690.470 | Local | 100.000000 | 77,417,690.47 | 100.000000 | 77,417,690.47 | 0.00 | 2.79 |
| | | | Base | 100.000000 | 77,417,690.47 | 100.000000 | 77,417,690.47 | 0.00 | 2.79 |
| 942PVNII4 | WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7 | | | | 5.600000 | 28 Mar 2024 | | | |
| | | 19,014,787.900 | Local | 100.000000 | 19,014,787.90 | 100.000000 | 19,014,787.90 | 0.00 | 0.69 |
| | | | Base | 100.000000 | 19,014,787.90 | 100.000000 | 19,014,787.90 | 0.00 | 0.69 |
| 95763A914 | WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3 | | | | 5.400000 | 23 May 2024 | | | |
| | | 8,422,288.490 | Local | 100.000000 | 8,422,288.49 | 100.000000 | 8,422,288.49 | 0.00 | 0.30 |
| | | | Base | 100.000000 | 8,422,288.49 | 100.000000 | 8,422,288.49 | 0.00 | 0.30 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | 5.270000 | 01 Mar 2024 | | | |
| | | 102,399,968.410 | Local | 100.000000 | 102,399,968.41 | 100.000000 | 102,399,968.41 | 0.00 | 3.69 |
| | | | Base | 100.000000 | 102,399,968.41 | 100.000000 | 102,399,968.41 | 0.00 | 3.69 |

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|--------------------------------|--|-------------------|-----------|------------|------------------|----------------------------|------------------|----------------|----------|
| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund | |
| 985FHY004 | MITSUBISHI UFJ REPO | 14,661,875.380 | Local | 100.000000 | 14,661,875.38 | 5.300000 | 01 Mar 2024 | 0.00 | 0.53 |
| | | | Base | 100.000000 | 14,661,875.38 | 100.000000 | 14,661,875.38 | 0.00 | 0.53 |
| 985FHY004 | MITSUBISHI UFJ REPO | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 5.320000 | 21 Mar 2024 | 0.00 | 3.60 |
| | | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.60 |
| US DOLLAR Total | | 1,604,712,255.780 | Local | | 1,601,050,591.66 | | 1,601,002,180.18 | -48,411.48 | 57.71 |
| | Base | | | | 1,601,050,591.66 | | 1,601,002,180.18 | -48,411.48 | 57.71 |
| CASH EQUIVALENT Total | | 1,604,712,255.780 | Base | | 1,601,050,591.66 | | 1,601,002,180.18 | -48,411.48 | 57.71 |
| EQUITY | | | | | | | | | |
| US DOLLAR | | | | | | | | Exchange Rate: | 1.000000 |
| 38141W323 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST | 34,301,522.820 | Local | 1.000000 | 34,301,522.82 | 1.000000 | 34,301,522.82 | 0.00 | 1.24 |
| | | | Base | 1.000000 | 34,301,522.82 | 1.000000 | 34,301,522.82 | 0.00 | 1.24 |
| 4812CA553 | JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN | 28,323,935.800 | Local | 1.000000 | 28,323,935.80 | 1.000000 | 28,323,935.80 | 0.00 | 1.02 |
| | | | Base | 1.000000 | 28,323,935.80 | 1.000000 | 28,323,935.80 | 0.00 | 1.02 |
| US DOLLAR Total | | 62,625,458.620 | Local | | 62,625,458.62 | | 62,625,458.62 | 0.00 | 2.26 |
| | Base | | | | 62,625,458.62 | | 62,625,458.62 | 0.00 | 2.26 |
| EQUITY Total | | 62,625,458.620 | Base | | 62,625,458.62 | | 62,625,458.62 | 0.00 | 2.26 |

FIXED INCOME

Holdings

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|------------------|-----------------------------|-------|-----------|---------------|--------------------|-------------------------------|------------------|------------------|
| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
| 912796CX5 | TREASURY BILL 04/24 0.00000 | | | | | 18 Apr 2024 | | |
| | 10,000,000.000 | Local | 99.288333 | 9,928,833.33 | 99.296367 | 9,929,636.70 | 803.37 | 0.36 |
| | | Base | 99.288333 | 9,928,833.33 | 99.296367 | 9,929,636.70 | 803.37 | 0.36 |
| 912797FH5 | TREASURY BILL 05/24 0.00000 | | | | | 16 May 2024 | | |
| | 50,000,000.000 | Local | 98.896417 | 49,448,208.26 | 98.894517 | 49,447,258.50 | -949.76 | 1.78 |
| | | Base | 98.896417 | 49,448,208.26 | 98.894517 | 49,447,258.50 | -949.76 | 1.78 |
| 912797GK7 | TREASURY BILL 08/24 0.00000 | | | | | 08 Aug 2024 | | |
| | 20,000,000.000 | Local | 97.761778 | 19,552,355.52 | 97.720889 | 19,544,177.80 | -8,177.72 | 0.70 |
| | | Base | 97.761778 | 19,552,355.52 | 97.720889 | 19,544,177.80 | -8,177.72 | 0.70 |
| 912797GQ4 | TREASURY BILL 03/24 0.00000 | | | | 0.010000 | 07 Mar 2024 | | |
| | 10,000,000.000 | Local | 99.911417 | 9,991,141.67 | 99.912367 | 9,991,236.70 | 95.03 | 0.36 |
| | | Base | 99.911417 | 9,991,141.67 | 99.912367 | 9,991,236.70 | 95.03 | 0.36 |
| 912797GX9 | TREASURY BILL 03/24 0.00000 | | | | | 14 Mar 2024 | | |
| | 50,000,000.000 | Local | 99.810001 | 49,905,000.71 | 99.809568 | 49,904,784.00 | -216.71 | 1.80 |
| | | Base | 99.810001 | 49,905,000.71 | 99.809568 | 49,904,784.00 | -216.71 | 1.80 |
| 912797GY7 | TREASURY BILL 03/24 0.00000 | | | | 0.010000 | 28 Mar 2024 | | |
| | 10,000,000.000 | Local | 99.601938 | 9,960,193.75 | 99.604056 | 9,960,405.60 | 211.85 | 0.36 |
| | | Base | 99.601938 | 9,960,193.75 | 99.604056 | 9,960,405.60 | 211.85 | 0.36 |
| 912797GZ4 | TREASURY BILL 04/24 0.00000 | | | | 0.010000 | 04 Apr 2024 | | |
| | 10,000,000.000 | Local | 99.498028 | 9,949,802.77 | 99.500719 | 9,950,071.90 | 269.13 | 0.36 |
| | | Base | 99.498028 | 9,949,802.77 | 99.500719 | 9,950,071.90 | 269.13 | 0.36 |
| 912797HH3 | TREASURY BILL 05/24 0.00000 | | | | 0.010000 | 02 May 2024 | | |
| | 20,000,000.000 | Local | 99.083761 | 19,816,752.12 | 99.092389 | 19,818,477.80 | 1,725.68 | 0.71 |
| | | Base | 99.083761 | 19,816,752.12 | 99.092389 | 19,818,477.80 | 1,725.68 | 0.71 |
| 912797HQ3 | TREASURY BILL 05/24 0.00000 | | | | 0.010000 | 09 May 2024 | | |
| | 100,000,000.000 | Local | 99.001033 | 99,001,033.16 | 98.992792 | 98,992,792.00 | -8,241.16 | 3.57 |
| | | Base | 99.001033 | 99,001,033.16 | 98.992792 | 98,992,792.00 | -8,241.16 | 3.57 |
| 912797HR1 | TREASURY BILL 05/24 0.00000 | | | | 0.010000 | 23 May 2024 | | |
| | 60,000,000.000 | Local | 98.794367 | 59,276,620.25 | 98.791889 | 59,275,133.40 | -1,486.85 | 2.14 |

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| | | Base | 98.794367 | 59,276,620.25 | 98.791889 | 59,275,133.40 | -1,486.85 | 2.14 |
| 912797HS9 | TREASURY BILL 05/24 0.00000 | | | | 0.010000 | 30 May 2024 | | |
| | 60,000,000.000 | Local | 98.690875 | 59,214,524.90 | 98.688750 | 59,213,250.00 | -1,274.90 | 2.13 |
| | | Base | 98.690875 | 59,214,524.90 | 98.688750 | 59,213,250.00 | -1,274.90 | 2.13 |
| 912797JG3 | TREASURY BILL 03/24 0.00000 | | | | 0.010000 | 05 Mar 2024 | | |
| | 100,000,000.000 | Local | 99.941364 | 99,941,363.89 | 99.941474 | 99,941,474.00 | 110.11 | 3.60 |
| | | Base | 99.941364 | 99,941,363.89 | 99.941474 | 99,941,474.00 | 110.11 | 3.60 |
| 912797JH1 | TREASURY BILL 03/24 0.00000 | | | | 0.010000 | 12 Mar 2024 | | |
| | 50,000,000.000 | Local | 99.838722 | 49,919,360.84 | 99.838712 | 49,919,356.00 | -4.84 | 1.80 |
| | | Base | 99.838722 | 49,919,360.84 | 99.838712 | 49,919,356.00 | -4.84 | 1.80 |
| 912797JJ7 | TREASURY BILL 03/24 0.00000 | | | | | 19 Mar 2024 | | |
| | 50,000,000.000 | Local | 99.735900 | 49,867,950.07 | 99.735200 | 49,867,600.00 | -350.07 | 1.80 |
| | | Base | 99.735900 | 49,867,950.07 | 99.735200 | 49,867,600.00 | -350.07 | 1.80 |
| 912797JK4 | TREASURY BILL 03/24 0.00000 | | | | | 26 Mar 2024 | | |
| | 50,000,000.000 | Local | 99.633924 | 49,816,961.83 | 99.632639 | 49,816,319.50 | -642.33 | 1.80 |
| | | Base | 99.633924 | 49,816,961.83 | 99.632639 | 49,816,319.50 | -642.33 | 1.80 |
| 912797JL2 | TREASURY BILL 04/24 0.00000 | | | | | 02 Apr 2024 | | |
| | 40,000,000.000 | Local | 99.532178 | 39,812,871.09 | 99.529274 | 39,811,709.60 | -1,161.49 | 1.44 |
| | | Base | 99.532178 | 39,812,871.09 | 99.529274 | 39,811,709.60 | -1,161.49 | 1.44 |
| 912797JM0 | TREASURY BILL 04/24 0.00000 | | | | 0.010000 | 09 Apr 2024 | | |
| | 60,000,000.000 | Local | 99.429232 | 59,657,539.33 | 99.427061 | 59,656,236.60 | -1,302.73 | 2.15 |
| | | Base | 99.429232 | 59,657,539.33 | 99.427061 | 59,656,236.60 | -1,302.73 | 2.15 |
| 912797JN8 | TREASURY BILL 04/24 0.00000 | | | | | 16 Apr 2024 | | |
| | 60,000,000.000 | Local | 99.326036 | 59,595,621.80 | 99.324439 | 59,594,663.40 | -958.40 | 2.15 |
| | | Base | 99.326036 | 59,595,621.80 | 99.324439 | 59,594,663.40 | -958.40 | 2.15 |
| 912797JP3 | TREASURY BILL 04/24 0.00000 | | | | | 23 Apr 2024 | | |
| | 50,000,000.000 | Local | 99.223035 | 49,611,517.57 | 99.221931 | 49,610,965.50 | -552.07 | 1.79 |
| | | Base | 99.223035 | 49,611,517.57 | 99.221931 | 49,610,965.50 | -552.07 | 1.79 |
| 912797JQ1 | TREASURY BILL 04/24 0.00000 | | | | | 30 Apr 2024 | | |
| | 50,000,000.000 | Local | 99.177889 | 49,588,944.50 | 99.124750 | 49,562,375.00 | -26,569.50 | 1.79 |

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| | | Base | 99.177889 | 49,588,944.50 | 99.124750 | 49,562,375.00 | -26,569.50 | 1.79 |
| 912797JV0 | TREASURY BILL 05/24 0.00000 | | | | 0.010000 | 07 May 2024 | | |
| | 20,000,000.000 | Local | 99.032204 | 19,806,440.72 | 99.018264 | 19,803,652.80 | -2,787.92 | 0.71 |
| | | Base | 99.032204 | 19,806,440.72 | 99.018264 | 19,803,652.80 | -2,787.92 | 0.71 |
| 912797JW8 | TREASURY BILL 05/24 0.00000 | | | | 0.010000 | 14 May 2024 | | |
| | 20,000,000.000 | Local | 98.934914 | 19,786,982.73 | 98.914153 | 19,782,830.60 | -4,152.13 | 0.71 |
| | | Base | 98.934914 | 19,786,982.73 | 98.914153 | 19,782,830.60 | -4,152.13 | 0.71 |
| 912797JX6 | TREASURY BILL 05/24 0.00000 | | | | 0.010000 | 21 May 2024 | | |
| | 20,000,000.000 | Local | 98.834320 | 19,766,864.03 | 98.823925 | 19,764,785.00 | -2,079.03 | 0.71 |
| | | Base | 98.834320 | 19,766,864.03 | 98.823925 | 19,764,785.00 | -2,079.03 | 0.71 |
| 912797KB2 | TREASURY BILL 08/24 0.00000 | | | | 0.010000 | 15 Aug 2024 | | |
| | 20,000,000.000 | Local | 97.654949 | 19,530,989.86 | 97.620250 | 19,524,050.00 | -6,939.86 | 0.70 |
| | | Base | 97.654949 | 19,530,989.86 | 97.620250 | 19,524,050.00 | -6,939.86 | 0.70 |
| 912797KC0 | TREASURY BILL 08/24 0.00000 | | | | 0.010000 | 22 Aug 2024 | | |
| | 20,000,000.000 | Local | 97.525334 | 19,505,066.75 | 97.527589 | 19,505,517.80 | 451.05 | 0.70 |
| | | Base | 97.525334 | 19,505,066.75 | 97.527589 | 19,505,517.80 | 451.05 | 0.70 |
| 912797KD8 | WI TREASURY SEC 08/24 0 | | | | 0.010000 | 29 Aug 2024 | | |
| | 20,000,000.000 | Local | 97.423013 | 19,484,602.50 | 97.428292 | 19,485,658.40 | 1,055.90 | 0.70 |
| | | Base | 97.423013 | 19,484,602.50 | 97.428292 | 19,485,658.40 | 1,055.90 | 0.70 |
| 912797KE6 | TREASURY BILL 06/24 0.00000 | | | | 0.010000 | 11 Jun 2024 | | |
| | 30,000,000.000 | Local | 98.531908 | 29,559,572.40 | 98.514058 | 29,554,217.40 | -5,355.00 | 1.07 |
| | | Base | 98.531908 | 29,559,572.40 | 98.514058 | 29,554,217.40 | -5,355.00 | 1.07 |
| 912797KF3 | TREASURY BILL 06/24 0.00000 | | | | 0.010000 | 18 Jun 2024 | | |
| | 20,000,000.000 | Local | 98.422528 | 19,684,505.64 | 98.411779 | 19,682,355.80 | -2,149.84 | 0.71 |
| | | Base | 98.422528 | 19,684,505.64 | 98.411779 | 19,682,355.80 | -2,149.84 | 0.71 |
| 912797KG1 | TREASURY BILL 06/24 0.00000 | | | | 0.010000 | 25 Jun 2024 | | |
| | 30,000,000.000 | Local | 98.319451 | 29,495,835.15 | 98.316389 | 29,494,916.70 | -918.45 | 1.06 |
| | | Base | 98.319451 | 29,495,835.15 | 98.316389 | 29,494,916.70 | -918.45 | 1.06 |
| 91282CEL1 | US TREASURY FRN 04/24 VAR | | | | 5.250744 | 30 Apr 2024 | | |
| | 10,000,000.000 | Local | 99.992493 | 9,999,249.31 | 99.980004 | 9,998,000.40 | -1,248.91 | 0.36 |

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

Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|---------------------------|-------------------|-------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| | | Base | 99.992493 | 9,999,249.31 | 99.980004 | 9,998,000.40 | -1,248.91 | 0.36 |
| US DOLLAR Total | | | | | | | | |
| | 1,120,000,000.000 | Local | | 1,110,476,706.45 | | 1,110,403,908.90 | -72,797.55 | 40.03 |
| | | Base | | 1,110,476,706.45 | | 1,110,403,908.90 | -72,797.55 | 40.03 |
| FIXED INCOME Total | | | | | | | | |
| | 1,120,000,000.000 | Base | | 1,110,476,706.45 | | 1,110,403,908.90 | -72,797.55 | 40.03 |

Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

Base Currency: USD - US DOLLAR

| Asset ID | Asset Description | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-------------------|-------------------|-------------------|-----------|------------------|--------------------|-------------------------------|------------------|------------------|
| FUND Total | | | | | | | | |
| | | 2,787,387,714.420 | Base | 2,774,202,756.75 | | 2,774,081,547.72 | -121,209.03 | 100.00 |

Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: March 1, 2024



| 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 | | | | | | | | |
| | 50,000.020 | Local | 50,000.02 | 50,000.02 | 0.00 | 0.00 | | 0.00 |
| | | Base | 50,000.02 | 50,000.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 1,604,712,255.780 | Local | 1,601,050,591.66 | 1,601,002,180.18 | 57.71 | -48,411.48 | | -48,411.48 |
| | | Base | 1,601,050,591.66 | 1,601,002,180.18 | 57.71 | -48,411.48 | 0.00 | -48,411.48 |
| EQUITY | | | | | | | | |
| | 62,625,458.620 | Local | 62,625,458.62 | 62,625,458.62 | 2.26 | 0.00 | | 0.00 |
| | | Base | 62,625,458.62 | 62,625,458.62 | 2.26 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 1,120,000,000.000 | Local | 1,110,476,706.45 | 1,110,403,908.90 | 40.03 | -72,797.55 | | -72,797.55 |
| | | Base | 1,110,476,706.45 | 1,110,403,908.90 | 40.03 | -72,797.55 | 0.00 | -72,797.55 |
| US DOLLAR Total | | | | | | | | |
| | 2,787,387,714.420 | Local | 2,774,202,756.75 | 2,774,081,547.72 | 100.00 | -121,209.03 | | -121,209.03 |
| | | Base | 2,774,202,756.75 | 2,774,081,547.72 | 100.00 | -121,209.03 | 0.00 | -121,209.03 |
| FUND Total | | | | | | | | |
| | 2,787,387,714.420 | Base | 2,774,202,756.75 | 2,774,081,547.72 | 100.00 | -121,209.03 | 0.00 | -121,209.03 |

Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



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 | 50,000.020 | 50,000.02 | 50,000.02 | 0.00 | 0.00 | 0.00 | 0.00 |
| CASH Total | 50,000.020 | 50,000.02 | 50,000.02 | 0.00 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|------------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| CASH EQUIVALENT | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,604,712,255.780 | 1,601,050,591.66 | 1,601,002,180.18 | 57.71 | -48,411.48 | 0.00 | -48,411.48 |
| CASH EQUIVALENT Total | | | | | | | |
| | 1,604,712,255.780 | 1,601,050,591.66 | 1,601,002,180.18 | 57.71 | -48,411.48 | 0.00 | -48,411.48 |

Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------|----------------|---------------|---------------|--------|------------------|-------------------|--------------------|
| EQUITY | | | | | | | |
| US DOLLAR | 62,625,458.620 | 62,625,458.62 | 62,625,458.62 | 2.26 | 0.00 | 0.00 | 0.00 |
| EQUITY Total | 62,625,458.620 | 62,625,458.62 | 62,625,458.62 | 2.26 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---------------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FIXED INCOME | | | | | | | |
| US DOLLAR | | | | | | | |
| | 1,120,000,000.000 | 1,110,476,706.45 | 1,110,403,908.90 | 40.03 | -72,797.55 | 0.00 | -72,797.55 |
| FIXED INCOME Total | | | | | | | |
| | 1,120,000,000.000 | 1,110,476,706.45 | 1,110,403,908.90 | 40.03 | -72,797.55 | 0.00 | -72,797.55 |

Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



Base Currency: USD - US DOLLAR

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|-------------------|-------------------|------------------|------------------|--------|------------------|-------------------|--------------------|
| FUND Total | 2,787,387,714.420 | 2,774,202,756.75 | 2,774,081,547.72 | 100.00 | -121,209.03 | 0.00 | -121,209.03 |

Holdings

Fund Summary

As of: February 29, 2024

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

March 1, 2024



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 | 50,000.020 | 50,000.02 | 50,000.02 | 0.00 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| CASH EQUIVALENT | 1,604,712,255.780 | 1,601,050,591.66 | 1,601,002,180.18 | 57.71 | -48,411.48 0.71 GN -48,412.19 LS | 0.00 0.00 GN 0.00 LS | -48,411.48 0.71 GN -48,412.19 LS |
| EQUITY | 62,625,458.620 | 62,625,458.62 | 62,625,458.62 | 2.26 | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS | 0.00 0.00 GN 0.00 LS |
| FIXED INCOME | 1,120,000,000.000 | 1,110,476,706.45 | 1,110,403,908.90 | 40.03 | -72,797.55 4,722.12 GN -77,519.67 LS | 0.00 0.00 GN 0.00 LS | -72,797.55 4,722.12 GN -77,519.67 LS |
| FUND Total | | | | | | | |
| 0.000 | 2,787,387,714.420 | 2,774,202,756.75 | 2,774,081,547.72 | 100.00 | -121,209.03 4,722.83 GN -125,931.86 LS | 0.00 0.00 GN 0.00 LS | -121,209.03 4,722.83 GN -125,931.86 LS |