

Holdings

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



STATE STREET

As of: April 30, 2020

View Date: May 11, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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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
		24,343.780	Local	1.000000	24,343.78	1.000000	24,343.78	0.01
			Base	1.000000	24,343.78	1.000000	24,343.78	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	24,343.780	Local	24,343.78		24,343.78	0.00	0.01
		Base	24,343.78		24,343.78	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	24,343.780	Base	24,343.78		24,343.78	0.00	0.01

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

03785DE10	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local	100.000000	2,000,000.00	1.150000	01 May 2020	0.51
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.51

136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local	99.960477	2,998,814.32	2.550000	16 Jun 2022	0.76
			Base	99.960477	2,998,814.32	99.907000	2,997,210.00	-1,604.32
						99.907000	2,997,210.00	-1,604.32

19121AP13	COCA-COLA COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.179667	4,958,983.33	1.070000	01 Feb 2021	1.27
			Base	99.179667	4,958,983.33	99.655000	4,982,750.00	23,766.67
						99.655000	4,982,750.00	23,766.67

2284K0H32	CROWN POINT CAP CO.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.509111	4,975,455.56	1.880000	03 Aug 2020	1.27
			Base	99.509111	4,975,455.56	99.886939	4,994,346.95	18,891.39
						99.886939	4,994,346.95	18,891.39

2284K2CK5	CROWN POINT CAP CO.	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	1.254500	01 Jun 2020	1.27
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00
						100.000000	5,000,000.00	0.00

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2546R2HX7	WALT DISNEY CO	3,000,000.000	Local	99.437444	2,983,123.33	99.593333	2,987,799.99	4,676.66	0.76
			Base	99.437444	2,983,123.33	99.593333	2,987,799.99	4,676.66	0.76
30601YF42	FAIRWAY FINANCE CORP	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
45856WE62	INTERCONTINENTAL EXCHANGE	4,000,000.000	Local	99.976111	3,999,044.44	99.976111	3,999,044.44	0.00	1.02
			Base	99.976111	3,999,044.44	99.976111	3,999,044.44	0.00	1.02
45856WEK1	INTERCONTINENTAL EXCHANGE	1,000,000.000	Local	99.914000	999,140.00	99.914000	999,140.00	0.00	0.25
			Base	99.914000	999,140.00	99.914000	999,140.00	0.00	0.25
45856WEV7	INTERCONTINENTAL EXCHANGE	1,000,000.000	Local	99.910556	999,105.56	99.910556	999,105.56	0.00	0.25
			Base	99.910556	999,105.56	99.910556	999,105.56	0.00	0.25
58934AE10	MERCK & CO. INC	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
59157TE17	METLIFE SHORT TERM FDG	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27
59157TH30	METLIFE SHORT TERM FDG	2,000,000.000	Local	99.725833	1,994,516.66	99.725833	1,994,516.66	0.00	0.51
			Base	99.725833	1,994,516.66	99.725833	1,994,516.66	0.00	0.51
8225X2F17	SHELL INTNL FNC B.V	1,790,000.000	Local	99.832083	1,786,994.29	99.832083	1,786,994.29	0.00	0.45
			Base	99.832083	1,786,994.29	99.832083	1,786,994.29	0.00	0.45
91058TEV4	UNITED HEALTHCARE CO	5,000,000.000	Local	99.898889	4,994,944.44	99.898889	4,994,944.44	0.00	1.27
			Base	99.898889	4,994,944.44	99.898889	4,994,944.44	0.00	1.27

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92646KE16	VICTORY RECEIVABLES					1.250000	01 May 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27	
92646KG14	VICTORY RECEIVABLES					1.250000	01 Jul 2020		
	3,000,000.000	Local	99.788195	2,993,645.84	99.788195	2,993,645.84	0.00	0.76	
		Base	99.788195	2,993,645.84	99.788195	2,993,645.84	0.00	0.76	
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	01 May 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.27	
966VMM002	JP MORGAN MONEY MARKET					0.000000	01 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.54	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.54	
979QHR003	SOUTH STREET REPO					0.100000	01 May 2020		
	2,001,466.120	Local	100.000000	2,001,466.12	100.000000	2,001,466.12	0.00	0.51	
		Base	100.000000	2,001,466.12	100.000000	2,001,466.12	0.00	0.51	
US DOLLAR Total									
	77,791,466.120	Local		77,685,233.89			77,730,964.29	45,730.40	19.75
		Base		77,685,233.89			77,730,964.29	45,730.40	19.75
CASH EQUIVALENT Total									
	77,791,466.120	Base		77,685,233.89			77,730,964.29	45,730.40	19.75
FIXED INCOME									
US DOLLAR									
								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
	2,000,000.000	Local	100.344594	2,006,891.87	101.067625	2,021,352.50	14,460.63	0.51	
		Base	100.344594	2,006,891.87	101.067625	2,021,352.50	14,460.63	0.51	
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	4,000,000.000	Local	99.917993	3,996,719.71	102.453304	4,098,132.16	101,412.45	1.04	
		Base	99.917993	3,996,719.71	102.453304	4,098,132.16	101,412.45	1.04	

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025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		5,000,000.000	Local	99.726644	4,986,332.18	102.880227	5,144,011.35	157,679.17	1.31
			Base	99.726644	4,986,332.18	102.880227	5,144,011.35	157,679.17	1.31
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				1.134000	15 Oct 2025			
		4,000,000.000	Local	100.000000	4,000,000.00	99.205520	3,968,220.80	-31,779.20	1.01
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	99.205520	3,968,220.80	-31,779.20	1.01
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				1.923130	12 Feb 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	99.188470	4,959,423.50	-40,576.50	1.26
			Base	100.000000	5,000,000.00	99.188470	4,959,423.50	-40,576.50	1.26
037833BE9	APPLE INC SR UNSECURED 05/20 VAR				2.003750	06 May 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	99.998480	4,999,924.00	-76.00	1.27
			Base	100.000000	5,000,000.00	99.998480	4,999,924.00	-76.00	1.27
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				2.080880	11 May 2022			
		7,000,000.000	Local	100.000000	7,000,000.00	99.575877	6,970,311.39	-29,688.61	1.77
			Base	100.000000	7,000,000.00	99.575877	6,970,311.39	-29,688.61	1.77
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024			
		2,000,000.000	Local	99.801579	1,996,031.58	103.687109	2,073,742.18	77,710.60	0.53
			Base	99.801579	1,996,031.58	103.687109	2,073,742.18	77,710.60	0.53
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020			
		97,519.590	Local	99.996944	97,516.61	100.000000	97,519.59	2.98	0.02
		Original Face: 4,000,000.000	Base	99.996944	97,516.61	100.000000	97,519.59	2.98	0.02
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.437092	1,988,741.84	-11,258.16	0.51
			Base	100.000000	2,000,000.00	99.437092	1,988,741.84	-11,258.16	0.51
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	99.045000	1,980,900.00	-19,100.00	0.50
			Base	100.000000	2,000,000.00	99.045000	1,980,900.00	-19,100.00	0.50
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020			
		5,810,000.000	Local	100.078006	5,814,532.15	100.680666	5,849,546.69	35,014.54	1.49
			Base	100.078006	5,814,532.15	100.680666	5,849,546.69	35,014.54	1.49

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06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024			
		3,564,000.000	Local	102.930159	3,668,430.86	105.172384	3,748,343.77	79,912.91	0.95
			Base	102.930159	3,668,430.86	105.172384	3,748,343.77	79,912.91	0.95
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020			
		3,000,000.000	Local	99.999630	2,999,988.91	100.172000	3,005,160.00	5,171.09	0.76
			Base	99.999630	2,999,988.91	100.172000	3,005,160.00	5,171.09	0.76
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR				1.180500	15 Jun 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.005427	5,000,271.35	271.35	1.27
			Base	100.000000	5,000,000.00	100.005427	5,000,271.35	271.35	1.27
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.974833	2,999,244.99	-755.01	0.76
			Base	100.000000	3,000,000.00	99.974833	2,999,244.99	-755.01	0.76
06405LAB7	BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR				1.533750	04 Jun 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	99.451959	1,989,039.18	-10,960.82	0.51
			Base	100.000000	2,000,000.00	99.451959	1,989,039.18	-10,960.82	0.51
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		3,000,000.000	Local	99.843199	2,995,295.98	102.816127	3,084,483.81	89,187.83	0.78
			Base	99.843199	2,995,295.98	102.816127	3,084,483.81	89,187.83	0.78
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		3,000,000.000	Local	99.974474	2,999,234.21	101.354334	3,040,630.02	41,395.81	0.77
			Base	99.974474	2,999,234.21	101.354334	3,040,630.02	41,395.81	0.77
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
		5,000,000.000	Local	99.843914	4,992,195.71	102.276999	5,113,849.95	121,654.24	1.30
			Base	99.843914	4,992,195.71	102.276999	5,113,849.95	121,654.24	1.30
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021			
		2,000,000.000	Local	99.943487	1,998,869.74	100.815000	2,016,300.00	17,430.26	0.51
			Base	99.943487	1,998,869.74	100.815000	2,016,300.00	17,430.26	0.51
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024			
		1,000,000.000	Local	99.559554	995,595.54	104.111553	1,041,115.53	45,519.99	0.26
			Base	99.559554	995,595.54	104.111553	1,041,115.53	45,519.99	0.26

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126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023		
		1,000,000.000	Local 99.984051	99,840.51	100.287250	1,002,872.50	3,031.99	0.25
Original Face:		1,000,000.000	Base 99.984051	99,840.51	100.287250	1,002,872.50	3,031.99	0.25
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				1.484000	17 Jul 2023		
		2,000,000.000	Local 100.000000	2,000,000.00	99.977770	1,999,555.40	-444.60	0.51
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	99.977770	1,999,555.40	-444.60	0.51
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				1.460500	16 Jun 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	99.499905	2,984,997.15	-15,002.85	0.76
			Base 100.000000	3,000,000.00	99.499905	2,984,997.15	-15,002.85	0.76
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		903,685.500	Local 99.999509	903,681.06	100.361790	906,954.94	3,273.88	0.23
Original Face:		3,000,000.000	Base 99.999509	903,681.06	100.361790	906,954.94	3,273.88	0.23
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		2,370,000.000	Local 100.095864	2,372,271.97	101.368386	2,402,430.75	30,158.78	0.61
			Base 100.095864	2,372,271.97	101.368386	2,402,430.75	30,158.78	0.61
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	100.264620	2,005,292.40	5,292.40	0.51
			Base 100.000000	2,000,000.00	100.264620	2,005,292.40	5,292.40	0.51
17328VAD2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2				2.000000	31 Mar 2025		
		2,155,000.000	Local 100.000000	2,155,000.00	100.591870	2,167,754.80	12,754.80	0.55
			Base 100.000000	2,155,000.00	100.591870	2,167,754.80	12,754.80	0.55
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.646278	4,982,313.92	101.374477	5,068,723.85	86,409.93	1.29
			Base 99.646278	4,982,313.92	101.374477	5,068,723.85	86,409.93	1.29
278642AR4	EBAY INC SR UNSECURED 06/20 2.15				2.150000	05 Jun 2020		
		2,000,000.000	Local 99.996771	1,999,935.42	100.043163	2,000,863.26	927.84	0.51
			Base 99.996771	1,999,935.42	100.043163	2,000,863.26	927.84	0.51
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A				1.970000	20 Jan 2023		
		123,051.550	Local 100.123013	123,202.92	100.024650	123,081.88	-121.04	0.03
Original Face:		3,000,000.000	Base 100.123013	123,202.92	100.024650	123,081.88	-121.04	0.03

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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	102.678702	5,133,935.10	133,935.10	1.30
			Base 100.000000	5,000,000.00	102.678702	5,133,935.10	133,935.10	1.30
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,608,216.070	Local 100.000000	2,608,216.07	102.844360	2,682,403.12	74,187.05	0.68
Original Face:		5,126,000.000	Base 100.000000	2,608,216.07	102.844360	2,682,403.12	74,187.05	0.68
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		606,802.930	Local 103.305637	626,861.63	110.948706	673,240.00	46,378.37	0.17
Original Face:		2,090,000.000	Base 103.305637	626,861.63	110.948706	673,240.00	46,378.37	0.17
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		1,788.090	Local 100.629163	1,799.34	106.374254	1,902.07	102.73	0.00
Original Face:		250,000.000	Base 100.629163	1,799.34	106.374254	1,902.07	102.73	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		25,826.910	Local 100.077400	25,846.90	106.887296	27,605.69	1,758.79	0.01
Original Face:		1,000,000.000	Base 100.077400	25,846.90	106.887296	27,605.69	1,758.79	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		29,424.540	Local 100.449897	29,556.92	106.889055	31,451.61	1,894.69	0.01
Original Face:		2,206,300.000	Base 100.449897	29,556.92	106.889055	31,451.61	1,894.69	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		553,749.550	Local 101.169903	560,227.88	105.662966	585,108.20	24,880.32	0.15
Original Face:		5,000,000.000	Base 101.169903	560,227.88	105.662966	585,108.20	24,880.32	0.15
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,550,668.900	Local 101.756655	1,577,908.80	104.703701	1,623,607.73	45,698.93	0.41
Original Face:		5,000,000.000	Base 101.756655	1,577,908.80	104.703701	1,623,607.73	45,698.93	0.41
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		23,287.700	Local 100.786767	23,470.92	106.474989	24,795.58	1,324.66	0.01
Original Face:		1,000,000.000	Base 100.786767	23,470.92	106.474989	24,795.58	1,324.66	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		274,375.140	Local 101.018019	277,168.33	105.725055	290,083.27	12,914.94	0.07
Original Face:		6,000,000.000	Base 101.018019	277,168.33	105.725055	290,083.27	12,914.94	0.07

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3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
	268,856.700	Local		101.344471	272,471.40	105.568227		283,827.25	11,355.85	0.07
Original Face:	5,000,000.000	Base		101.344471	272,471.40	105.568227		283,827.25	11,355.85	0.07
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	1,640,432.750	Local		103.655548	1,700,399.55	107.959040		1,770,995.45	70,595.90	0.45
Original Face:	5,000,000.000	Base		103.655548	1,700,399.55	107.959040		1,770,995.45	70,595.90	0.45
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	1,016,042.160	Local		103.539382	1,052,003.77	109.453315		1,112,091.83	60,088.06	0.28
Original Face:	5,700,000.000	Base		103.539382	1,052,003.77	109.453315		1,112,091.83	60,088.06	0.28
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	469,406.240	Local		103.293169	484,864.58	110.964009		520,871.98	36,007.40	0.13
Original Face:	2,000,000.000	Base		103.293169	484,864.58	110.964009		520,871.98	36,007.40	0.13
3130AJA90	FEDERAL HOME LOAN BANK BONDS 08/24 1.77						1.770000	28 Aug 2024		
	3,000,000.000	Local		100.168640	3,005,059.20	100.276693		3,008,300.79	3,241.59	0.76
		Base		100.168640	3,005,059.20	100.276693		3,008,300.79	3,241.59	0.76
3133ELRK2	FEDERAL FARM CREDIT BANK BONDS 03/24 1.5						1.500000	05 Mar 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.037191		5,001,859.55	1,859.55	1.27
		Base		100.000000	5,000,000.00	100.037191		5,001,859.55	1,859.55	1.27
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125						1.125000	17 Mar 2025		
	3,000,000.000	Local		100.021041	3,000,631.23	100.232997		3,006,989.91	6,358.68	0.76
		Base		100.021041	3,000,631.23	100.232997		3,006,989.91	6,358.68	0.76
3135G0U92	FANNIE MAE NOTES 01/22 2.625						2.625000	11 Jan 2022		
	2,000,000.000	Local		99.959270	1,999,185.40	103.984096		2,079,681.92	80,496.52	0.53
		Base		99.959270	1,999,185.40	103.984096		2,079,681.92	80,496.52	0.53
3136ALSW2	FANNIE MAE FNR 2014 68 MA						3.000000	25 Nov 2040		
	1,899,781.300	Local		101.915634	1,936,174.16	102.926640		1,955,381.06	19,206.90	0.50
Original Face:	5,300,000.000	Base		101.915634	1,936,174.16	102.926640		1,955,381.06	19,206.90	0.50
3136B7L41	FANNIE MAE FNR 2019 77 LV						3.000000	25 May 2031		
	2,925,243.900	Local		102.921909	3,010,716.87	107.048690		3,131,435.27	120,718.40	0.80
Original Face:	3,000,000.000	Base		102.921909	3,010,716.87	107.048690		3,131,435.27	120,718.40	0.80

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3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	2,696,214.090	Local	99.805598	2,690,972.60	102.436220	2,761,899.80	70,927.20	0.70	
Original Face:	8,190,000.000	Base	99.805598	2,690,972.60	102.436220	2,761,899.80	70,927.20	0.70	
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
	708,651.410	Local	104.707213	742,009.14	105.352760	746,583.82	4,574.68	0.19	
Original Face:	1,212,000.000	Base	104.707213	742,009.14	105.352760	746,583.82	4,574.68	0.19	
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
	2,000,000.000	Local	99.869801	1,997,396.01	101.119482	2,022,389.64	24,993.63	0.51	
		Base	99.869801	1,997,396.01	101.119482	2,022,389.64	24,993.63	0.51	
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.480000	01 Sep 2021		
	0.010	Local	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00	
Original Face:	2,000,000.000	Base	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00	
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
	405,889.170	Local	101.143923	410,532.23	105.206180	427,020.49	16,488.26	0.11	
Original Face:	1,500,000.000	Base	101.143923	410,532.23	105.206180	427,020.49	16,488.26	0.11	
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
	8,205.850	Local	100.164151	8,219.32	101.600984	8,337.22	117.90	0.00	
Original Face:	2,500,000.000	Base	100.164151	8,219.32	101.600984	8,337.22	117.90	0.00	
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	55,952.590	Local	101.440630	56,758.66	111.010483	62,113.24	5,354.58	0.02	
Original Face:	983,845.000	Base	101.440630	56,758.66	111.010483	62,113.24	5,354.58	0.02	
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	21,304.760	Local	100.314625	21,371.79	103.471768	22,044.41	672.62	0.01	
Original Face:	1,800,000.000	Base	100.314625	21,371.79	103.471768	22,044.41	672.62	0.01	
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	5,488.140	Local	100.685296	5,525.75	105.468838	5,788.28	262.53	0.00	
Original Face:	3,350,000.000	Base	100.685296	5,525.75	105.468838	5,788.28	262.53	0.00	
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,223,925.870	Local	103.634871	1,268,414.00	109.308931	1,337,860.28	69,446.28	0.34	
Original Face:	5,200,000.000	Base	103.634871	1,268,414.00	109.308931	1,337,860.28	69,446.28	0.34	

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31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
		493,611.910	Local 101.272903	499,895.11	105.409674	520,314.71	20,419.60	0.13
Original Face:		2,680,283.000	Base 101.272903	499,895.11	105.409674	520,314.71	20,419.60	0.13
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		3,706,458.300	Local 101.915089	3,777,440.27	104.680570	3,879,941.68	102,501.41	0.99
Original Face:		15,000,000.000	Base 101.915089	3,777,440.27	104.680570	3,879,941.68	102,501.41	0.99
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,411,545.200	Local 101.069798	1,426,645.88	104.675506	1,477,542.08	50,896.20	0.38
Original Face:		4,200,000.000	Base 101.069798	1,426,645.88	104.675506	1,477,542.08	50,896.20	0.38
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
		88,024.910	Local 101.610794	89,442.81	105.325174	92,712.39	3,269.58	0.02
Original Face:		1,500,000.000	Base 101.610794	89,442.81	105.325174	92,712.39	3,269.58	0.02
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		126,170.620	Local 100.992719	127,423.14	105.689177	133,348.69	5,925.55	0.03
Original Face:		3,200,000.000	Base 100.992719	127,423.14	105.689177	133,348.69	5,925.55	0.03
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
		125,130.190	Local 102.478283	128,231.27	105.703622	132,267.14	4,035.87	0.03
Original Face:		765,534.000	Base 102.478283	128,231.27	105.703622	132,267.14	4,035.87	0.03
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		1,073,046.300	Local 101.911590	1,093,558.55	104.679691	1,123,261.55	29,703.00	0.29
Original Face:		5,157,070.000	Base 101.911590	1,093,558.55	104.679691	1,123,261.55	29,703.00	0.29
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
		144,689.850	Local 101.182253	146,400.45	106.995823	154,812.10	8,411.65	0.04
Original Face:		5,000,000.000	Base 101.182253	146,400.45	106.995823	154,812.10	8,411.65	0.04
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
		260,991.900	Local 101.659239	265,322.38	105.730888	275,949.05	10,626.67	0.07
Original Face:		5,000,000.000	Base 101.659239	265,322.38	105.730888	275,949.05	10,626.67	0.07
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
		356,862.420	Local 103.426407	369,089.98	109.407272	390,433.44	21,343.46	0.10
Original Face:		2,000,000.000	Base 103.426407	369,089.98	109.407272	390,433.44	21,343.46	0.10

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31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5						4.500000	01 Sep 2040		
	203,152.250	Local		103.259147	209,773.28	111.113789		225,730.16	15,956.88	0.06
Original Face:	5,000,000.000	Base		103.259147	209,773.28	111.113789		225,730.16	15,956.88	0.06
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5						4.500000	01 Nov 2040		
	1,996,526.080	Local		106.452136	2,125,344.65	109.777429		2,191,735.00	66,390.35	0.56
Original Face:	14,750,000.000	Base		106.452136	2,125,344.65	109.777429		2,191,735.00	66,390.35	0.56
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3						3.000000	01 Nov 2025		
	177,822.560	Local		100.945667	179,504.17	105.583112		187,750.59	8,246.42	0.05
Original Face:	2,000,000.000	Base		100.945667	179,504.17	105.583112		187,750.59	8,246.42	0.05
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875						2.875000	27 Jul 2020		
	4,000,000.000	Local		100.028171	4,001,126.84	100.244000		4,009,760.00	8,633.16	1.02
		Base		100.028171	4,001,126.84	100.244000		4,009,760.00	8,633.16	1.02
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR						2.500000	31 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.247620		5,012,381.00	12,381.00	1.27
		Base		100.000000	5,000,000.00	100.247620		5,012,381.00	12,381.00	1.27
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.500000	16 May 2042		
	2,040,921.960	Local		98.887587	2,018,218.48	100.014850		2,041,225.04	23,006.56	0.52
Original Face:	4,000,000.000	Base		98.887587	2,018,218.48	100.014850		2,041,225.04	23,006.56	0.52
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB						1.723000	16 Aug 2042		
	394,155.930	Local		99.159056	390,841.30	100.341140		395,500.55	4,659.25	0.10
Original Face:	1,900,000.000	Base		99.159056	390,841.30	100.341140		395,500.55	4,659.25	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF						2.400000	16 May 2044		
	1,770,842.810	Local		99.572886	1,763,279.30	101.571050		1,798,663.64	35,384.34	0.46
Original Face:	3,050,000.000	Base		99.572886	1,763,279.30	101.571050		1,798,663.64	35,384.34	0.46
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG						2.000000	16 Aug 2048		
	2,606,291.610	Local		99.325164	2,588,703.41	101.151250		2,636,296.54	47,593.13	0.67
Original Face:	3,000,000.000	Base		99.325164	2,588,703.41	101.151250		2,636,296.54	47,593.13	0.67
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD						2.250000	20 Nov 2042		
	2,542,326.250	Local		99.869460	2,539,007.51	101.759270		2,587,052.63	48,045.12	0.66
Original Face:	5,000,000.000	Base		99.869460	2,539,007.51	101.759270		2,587,052.63	48,045.12	0.66

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38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		2,050,354.950	Local 102.921252	2,110,250.98	103.576857	2,123,693.21	13,442.23	0.54
Original Face:		3,000,000.000	Base 102.921252	2,110,250.98	103.576857	2,123,693.21	13,442.23	0.54
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		851,282.540	Local 100.418385	854,844.18	103.042969	877,186.80	22,342.62	0.22
Original Face:		1,000,000.000	Base 100.418385	854,844.18	103.042969	877,186.80	22,342.62	0.22
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2				2.200000	08 Sep 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	103.041757	3,091,252.71	91,252.71	0.79
			Base 100.000000	3,000,000.00	103.041757	3,091,252.71	91,252.71	0.79
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	102.365000	2,047,300.00	47,300.00	0.52
			Base 100.000000	2,000,000.00	102.365000	2,047,300.00	47,300.00	0.52
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				1.884280	06 Aug 2024		
		3,000,000.000	Local 100.082903	3,002,487.08	99.914305	2,997,429.15	-5,057.93	0.76
			Base 100.082903	3,002,487.08	99.914305	2,997,429.15	-5,057.93	0.76
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	102.461000	5,123,050.00	123,050.00	1.30
			Base 100.000000	5,000,000.00	102.461000	5,123,050.00	123,050.00	1.30
45905U6T6	INTL BK RECON + DEVELOP SR UNSECURED 07/24 2.2				2.200000	01 Jul 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	100.281130	2,005,622.60	5,622.60	0.51
			Base 100.000000	2,000,000.00	100.281130	2,005,622.60	5,622.60	0.51
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		3,000,000.000	Local 98.780027	2,963,400.80	103.514742	3,105,442.26	142,041.46	0.79
			Base 98.780027	2,963,400.80	103.514742	3,105,442.26	142,041.46	0.79
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	101.311919	5,065,595.95	65,595.95	1.29
			Base 100.000000	5,000,000.00	101.311919	5,065,595.95	65,595.95	1.29
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	99.176402	2,975,292.06	-24,707.94	0.76
			Base 100.000000	3,000,000.00	99.176402	2,975,292.06	-24,707.94	0.76

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: April 30, 2020

View Date: May 11, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2					2.000000	31 Jan 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	95.140640	2,854,219.20	-145,780.80	0.73	
		Base	100.000000	3,000,000.00	95.140640	2,854,219.20	-145,780.80	0.73	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.957455	2,998,723.64	100.060883	3,001,826.49	3,102.85	0.76	
		Base	99.957455	2,998,723.64	100.060883	3,001,826.49	3,102.85	0.76	
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.050000	17 Aug 2020		
	2,000,000.000	Local	99.991723	1,999,834.45	100.205363	2,004,107.26	4,272.81	0.51	
		Base	99.991723	1,999,834.45	100.205363	2,004,107.26	4,272.81	0.51	
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					1.261380	25 Jan 2021		
	7,000,000.000	Local	100.000000	7,000,000.00	99.319359	6,952,355.13	-47,644.87	1.77	
		Base	100.000000	7,000,000.00	99.319359	6,952,355.13	-47,644.87	1.77	
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	971,225.110	Local	99.995715	971,183.49	100.127320	972,461.67	1,278.18	0.25	
Original Face:	1,000,000.000	Base	99.995715	971,183.49	100.127320	972,461.67	1,278.18	0.25	
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local	99.961276	2,998,838.29	101.420090	3,042,602.70	43,764.41	0.77	
		Base	99.961276	2,998,838.29	101.420090	3,042,602.70	43,764.41	0.77	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local	99.803878	2,994,116.34	100.514089	3,015,422.67	21,306.33	0.77	
		Base	99.803878	2,994,116.34	100.514089	3,015,422.67	21,306.33	0.77	
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.660650	4,983,032.48	101.763652	5,088,182.60	105,150.12	1.29	
		Base	99.660650	4,983,032.48	101.763652	5,088,182.60	105,150.12	1.29	
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	2,000,000.000	Local	100.046492	2,000,929.84	100.644485	2,012,889.70	11,959.86	0.51	
		Base	100.046492	2,000,929.84	100.644485	2,012,889.70	11,959.86	0.51	
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.950000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51	
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51	

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: April 30, 2020

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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
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
	3,790,000.000	Local		99.978251	3,789,175.71	100.672355	3,815,482.25	26,306.54	0.97
		Base		99.978251	3,789,175.71	100.672355	3,815,482.25	26,306.54	0.97
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.052880	19 May 2020		
	2,000,000.000	Local		100.000000	2,000,000.00	100.004856	2,000,097.12	97.12	0.51
		Base		100.000000	2,000,000.00	100.004856	2,000,097.12	97.12	0.51
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					1.296000	06 Mar 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	97.984965	4,899,248.25	-100,751.75	1.25
		Base		100.000000	5,000,000.00	97.984965	4,899,248.25	-100,751.75	1.25
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	102.194000	2,043,880.00	43,880.00	0.52
		Base		100.000000	2,000,000.00	102.194000	2,043,880.00	43,880.00	0.52
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	101.572987	3,514,425.35	54,425.35	0.89
		Base		100.000000	3,460,000.00	101.572987	3,514,425.35	54,425.35	0.89
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	101.771000	3,053,130.00	53,130.00	0.78
		Base		100.000000	3,000,000.00	101.771000	3,053,130.00	53,130.00	0.78
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local		99.982105	2,999,463.16	104.379651	3,131,389.53	131,926.37	0.80
		Base		99.982105	2,999,463.16	104.379651	3,131,389.53	131,926.37	0.80
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.210000	15 May 2024		
	500,000.000	Local		99.998022	499,990.11	100.020540	500,102.70	112.59	0.13
	Original Face: 500,000.000	Base		99.998022	499,990.11	100.020540	500,102.70	112.59	0.13
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.205191	3,006,155.73	6,155.73	0.76
		Base		100.000000	3,000,000.00	100.205191	3,006,155.73	6,155.73	0.76
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	102.942960	3,088,288.80	88,288.80	0.78
		Base		100.000000	3,000,000.00	102.942960	3,088,288.80	88,288.80	0.78

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: April 30, 2020

View Date: May 11, 2020

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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
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
		3,000,000.000	Local 99.993547	2,999,806.42	100.525655	3,015,769.65	15,963.23	0.77
Original Face:		3,000,000.000	Base 99.993547	2,999,806.42	100.525655	3,015,769.65	15,963.23	0.77
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
		2,000,000.000	Local 99.959131	1,999,182.61	102.509503	2,050,190.06	51,007.45	0.52
			Base 99.959131	1,999,182.61	102.509503	2,050,190.06	51,007.45	0.52
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				1.832250	13 Aug 2021		
		1,000,000.000	Local 100.000000	1,000,000.00	98.682324	986,823.24	-13,176.76	0.25
			Base 100.000000	1,000,000.00	98.682324	986,823.24	-13,176.76	0.25
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
		5,000,000.000	Local 99.935860	4,996,793.02	100.820499	5,041,024.95	44,231.93	1.28
			Base 99.935860	4,996,793.02	100.820499	5,041,024.95	44,231.93	1.28
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
		3,000,000.000	Local 99.800069	2,994,002.07	99.578120	2,987,343.60	-6,658.47	0.76
			Base 99.800069	2,994,002.07	99.578120	2,987,343.60	-6,658.47	0.76
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
		1,000,000.000	Local 99.877122	998,771.22	100.821809	1,008,218.09	9,446.87	0.26
			Base 99.877122	998,771.22	100.821809	1,008,218.09	9,446.87	0.26
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
		2,000,000.000	Local 100.251265	2,005,025.29	104.471113	2,089,422.26	84,396.97	0.53
			Base 100.251265	2,005,025.29	104.471113	2,089,422.26	84,396.97	0.53
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				1.398880	09 Dec 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	98.443650	4,922,182.50	-77,817.50	1.25
			Base 100.000000	5,000,000.00	98.443650	4,922,182.50	-77,817.50	1.25
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
		5,000,000.000	Local 99.916850	4,995,842.50	104.215544	5,210,777.20	214,934.70	1.32
			Base 99.916850	4,995,842.50	104.215544	5,210,777.20	214,934.70	1.32
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
		2,000,000.000	Local 99.927097	1,998,541.94	99.948465	1,998,969.30	427.36	0.51
			Base 99.927097	1,998,541.94	99.948465	1,998,969.30	427.36	0.51

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STATE OF ARIZONA

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STATE STREET

As of: April 30, 2020

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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	
9128282Q2	US TREASURY N/B 08/20 1.5				1.500000	15 Aug 2020			
	2,000,000.000	Local	99.912303	1,998,246.06	100.414051	2,008,281.02	10,034.96	0.51	
		Base	99.912303	1,998,246.06	100.414051	2,008,281.02	10,034.96	0.51	
9128284J6	US TREASURY N/B 04/20 2.375				2.375000	30 Apr 2020			
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
	1,000,000.000	Local	99.958791	999,587.91	100.835938	1,008,359.38	8,771.47	0.26	
		Base	99.958791	999,587.91	100.835938	1,008,359.38	8,771.47	0.26	
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021			
	2,000,000.000	Local	100.586397	2,011,727.94	101.765625	2,035,312.50	23,584.56	0.52	
		Base	100.586397	2,011,727.94	101.765625	2,035,312.50	23,584.56	0.52	
912828XH8	US TREASURY N/B 06/20 1.625				1.625000	30 Jun 2020			
	2,000,000.000	Local	99.959797	1,999,195.94	100.251242	2,005,024.84	5,828.90	0.51	
		Base	99.959797	1,999,195.94	100.251242	2,005,024.84	5,828.90	0.51	
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021			
	2,000,000.000	Local	99.979725	1,999,594.50	102.427242	2,048,544.84	48,950.34	0.52	
		Base	99.979725	1,999,594.50	102.427242	2,048,544.84	48,950.34	0.52	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024			
	3,000,000.000	Local	99.978801	2,999,364.04	105.292881	3,158,786.43	159,422.39	0.80	
		Base	99.978801	2,999,364.04	105.292881	3,158,786.43	159,422.39	0.80	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
	2,000,000.000	Local	99.985024	1,999,700.48	102.194270	2,043,885.40	44,184.92	0.52	
Original Face:	2,000,000.000	Base	99.985024	1,999,700.48	102.194270	2,043,885.40	44,184.92	0.52	
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024			
	2,000,000.000	Local	99.988956	1,999,779.11	100.612990	2,012,259.80	12,480.69	0.51	
Original Face:	2,000,000.000	Base	99.988956	1,999,779.11	100.612990	2,012,259.80	12,480.69	0.51	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023			
	1,000,000.000	Local	99.998977	999,989.77	102.001960	1,020,019.60	20,029.83	0.26	
Original Face:	1,000,000.000	Base	99.998977	999,989.77	102.001960	1,020,019.60	20,029.83	0.26	

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STATE OF ARIZONA

FUND: ATZ7



STATE STREET

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931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
		2,000,000.000	Local 99.901977	1,998,039.54	107.463042	2,149,260.84	151,221.30	0.55
			Base 99.901977	1,998,039.54	107.463042	2,149,260.84	151,221.30	0.55
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
		3,000,000.000	Local 99.996133	2,999,883.98	101.081661	3,032,449.83	32,565.85	0.77
			Base 99.996133	2,999,883.98	101.081661	3,032,449.83	32,565.85	0.77
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
		1,000,000.000	Local 99.388239	993,882.39	100.880508	1,008,805.08	14,922.69	0.26
			Base 99.388239	993,882.39	100.880508	1,008,805.08	14,922.69	0.26
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.660880	11 Feb 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	99.319000	2,979,570.00	-20,430.00	0.76
			Base 100.000000	3,000,000.00	99.319000	2,979,570.00	-20,430.00	0.76
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR				2.300000	28 Feb 2023		
		3,000,000.000	Local 100.000000	3,000,000.00	100.309642	3,009,289.26	9,289.26	0.76
			Base 100.000000	3,000,000.00	100.309642	3,009,289.26	9,289.26	0.76
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
		2,000,000.000	Local 99.929658	1,998,593.16	102.905147	2,058,102.94	59,509.78	0.52
			Base 99.929658	1,998,593.16	102.905147	2,058,102.94	59,509.78	0.52
US DOLLAR Total								
		311,184,225.060	Local	311,828,148.03		315,755,878.58	3,927,730.55	80.24
Original Face:		196,111,032.000	Base	311,828,148.03		315,755,878.58	3,927,730.55	80.24
FIXED INCOME Total								
		311,184,225.060	Base	311,828,148.03		315,755,878.58	3,927,730.55	80.24
Original Face:		196,111,032.000						

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



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		389,000,034.960	Base	389,537,725.70		393,511,186.65	3,973,460.95	100.00
Original Face:		196,111,032.000						

Holdings

Currency Summary

As of: April 30, 2020

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
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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								
	24,343.780	Local	24,343.78	24,343.78	0.01	0.00		0.00
		Base	24,343.78	24,343.78	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	77,791,466.120	Local	77,685,233.89	77,730,964.29	19.75	45,730.40		45,730.40
		Base	77,685,233.89	77,730,964.29	19.75	45,730.40	0.00	45,730.40
FIXED INCOME								
	311,184,225.060	Local	311,828,148.03	315,755,878.58	80.24	3,927,730.55		3,927,730.55
Original Face:	196,111,032.000	Base	311,828,148.03	315,755,878.58	80.24	3,927,730.55	0.00	3,927,730.55
US DOLLAR Total								
	389,000,034.960	Local	389,537,725.70	393,511,186.65	100.00	3,973,460.95		3,973,460.95
Original Face:	196,111,032.000	Base	389,537,725.70	393,511,186.65	100.00	3,973,460.95	0.00	3,973,460.95
FUND Total								
	389,000,034.960	Base	389,537,725.70	393,511,186.65	100.00	3,973,460.95	0.00	3,973,460.95
Original Face:	196,111,032.000							

Holdings

Asset Summary

As of: April 30, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

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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	24,343.780	24,343.78	24,343.78	0.01	0.00	0.00	0.00
CASH Total	24,343.780	24,343.78	24,343.78	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: April 30, 2020

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
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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	77,791,466.120	77,685,233.89	77,730,964.29	19.75	45,730.40	0.00	45,730.40
CASH EQUIVALENT Total	77,791,466.120	77,685,233.89	77,730,964.29	19.75	45,730.40	0.00	45,730.40

Holdings

Asset Summary

As of: April 30, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

May 11, 2020



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	311,184,225.060	311,828,148.03	315,755,878.58	80.24	3,927,730.55	0.00	3,927,730.55
FIXED INCOME Total	311,184,225.060	311,828,148.03	315,755,878.58	80.24	3,927,730.55	0.00	3,927,730.55

Holdings

Asset Summary

As of: *April 30, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

May 11, 2020



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	389,000,034.960	389,537,725.70	393,511,186.65	100.00	3,973,460.95	0.00	3,973,460.95

Holdings

Fund Summary

As of: April 30, 2020

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

View Date: May 11, 2020



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		24,343.780	24,343.78	24,343.78	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		77,791,466.120	77,685,233.89	77,730,964.29	19.75	45,730.40 47,334.72 GN -1,604.32 LS	0.00 0.00 GN 0.00 LS	45,730.40 47,334.72 GN -1,604.32 LS
FIXED INCOME		311,184,225.060	311,828,148.03	315,755,878.58	80.24	3,927,730.55 4,529,519.36 GN -601,788.81 LS	0.00 0.00 GN 0.00 LS	3,927,730.55 4,529,519.36 GN -601,788.81 LS
Original Face:	196,111,032.000							
<hr/>								
FUND Total	0.000	389,000,034.960	389,537,725.70	393,511,186.65	100.00	3,973,460.95 4,576,854.08 GN -603,393.13 LS	0.00 0.00 GN 0.00 LS	3,973,460.95 4,576,854.08 GN -603,393.13 LS
Original Face:	196,111,032.000							