

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 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							
		448,679.740	Local	1.000000	448,679.74	1.000000	448,679.74	0.11
			Base	1.000000	448,679.74	1.000000	448,679.74	0.11

US DOLLAR Total		448,679.740	Local		448,679.74		448,679.74	0.11
			Base		448,679.74		448,679.74	0.11

CASH Total		448,679.740	Base		448,679.74		448,679.74	0.11
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
		3,000,000.000	Local	99.962056	2,998,861.68	99.907000	2,997,210.00	0.76
			Base	99.962056	2,998,861.68	99.907000	2,997,210.00	0.76

138994009	CANTOR FITZGERALD REPO REPO				0.320000	02 Jul 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.26
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.26

138994009	CANTOR FITZGERALD REPO REPO				0.320000	06 Jul 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.26
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.26

19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021		
		5,000,000.000	Local	99.271806	4,963,590.28	99.655000	4,982,750.00	1.26
			Base	99.271806	4,963,590.28	99.655000	4,982,750.00	1.26

2284K0H32	CROWN POINT CAP CO.				1.880000	03 Aug 2020		
		5,000,000.000	Local	99.671000	4,983,550.00	99.671000	4,983,550.00	1.26
			Base	99.671000	4,983,550.00	99.671000	4,983,550.00	1.26

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2284K2CK5	CROWN POINT CAP CO.	5,000,000.000	Local	100.000000	5,000,000.00	0.640130	01 Jun 2020			1.26
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		1.26
2546R2HX7	WALT DISNEY CO	3,000,000.000	Local	99.580389	2,987,411.66	1.660000	31 Aug 2020			0.76
			Base	99.580389	2,987,411.66	99.593333	2,987,799.99	388.33		0.76
30229ALW7	EXXON MOBIL CORP	5,000,000.000	Local	99.828111	4,991,405.56	0.340000	30 Nov 2020			1.26
			Base	99.828111	4,991,405.56	99.828100	4,991,405.00	-0.56		1.26
30601YF42	FAIRWAY FINANCE CORP	5,000,000.000	Local	100.000000	5,000,000.00	0.442750	06 Jul 2020			1.26
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		1.26
59157TH30	METLIFE SHORT TERM FDG	2,000,000.000	Local	99.816250	1,996,325.00	1.050000	03 Aug 2020			0.50
			Base	99.816250	1,996,325.00	99.816250	1,996,325.00	0.00		0.50
8225X2F17	SHELL INTNL FNC B.V	1,790,000.000	Local	100.000000	1,790,000.00	1.950000	01 Jun 2020			0.45
			Base	100.000000	1,790,000.00	100.000000	1,790,000.00	0.00		0.45
91058TFW1	UNITED HEALTHCARE CO	3,000,000.000	Local	99.943611	2,998,308.33	0.700000	30 Jun 2020			0.76
			Base	99.943611	2,998,308.33	99.943611	2,998,308.33	0.00		0.76
92646KG14	VICTORY RECEIVABLES	3,000,000.000	Local	99.895833	2,996,875.00	1.250000	01 Jul 2020			0.76
			Base	99.895833	2,996,875.00	99.895833	2,996,875.00	0.00		0.76
930ABD003	FIDELITY INVESTMENTS MONEY	6,000,026.140	Local	100.000000	6,000,026.14	0.000000	01 Jun 2020			1.52
			Base	100.000000	6,000,026.14	100.000000	6,000,026.14	0.00		1.52
966VMM002	JP MORGAN MONEY MARKET	10,000,054.040	Local	100.000000	10,000,054.04	0.000000	01 Jun 2020			2.53
			Base	100.000000	10,000,054.04	100.000000	10,000,054.04	0.00		2.53

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979QHR003	SOUTH STREET REPO				0.070000	01 Jun 2020		
		7,000,000.000	Local 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.77
			Base 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.77
US DOLLAR Total								
		73,790,080.180	Local	73,706,407.69		73,724,303.50	17,895.81	18.63
			Base	73,706,407.69		73,724,303.50	17,895.81	18.63
CASH EQUIVALENT Total								
		73,790,080.180	Base	73,706,407.69		73,724,303.50	17,895.81	18.63
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 100.303665	2,006,073.29	101.388108	2,027,762.16	21,688.87	0.51
			Base 100.303665	2,006,073.29	101.388108	2,027,762.16	21,688.87	0.51
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
		4,000,000.000	Local 99.921387	3,996,855.47	103.826945	4,153,077.80	156,222.33	1.05
			Base 99.921387	3,996,855.47	103.826945	4,153,077.80	156,222.33	1.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
		5,000,000.000	Local 99.732107	4,986,605.36	105.319756	5,265,987.80	279,382.44	1.33
			Base 99.732107	4,986,605.36	105.319756	5,265,987.80	279,382.44	1.33
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.503630	15 Oct 2025		
		4,000,000.000	Local 100.000000	4,000,000.00	99.732320	3,989,292.80	-10,707.20	1.01
Original Face:		4,000,000.000	Base 100.000000	4,000,000.00	99.732320	3,989,292.80	-10,707.20	1.01
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				0.644630	12 Feb 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	99.762391	4,988,119.55	-11,880.45	1.26
			Base 100.000000	5,000,000.00	99.762391	4,988,119.55	-11,880.45	1.26
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.797630	11 May 2022		
		7,000,000.000	Local 100.000000	7,000,000.00	99.923658	6,994,656.06	-5,343.94	1.77
			Base 100.000000	7,000,000.00	99.923658	6,994,656.06	-5,343.94	1.77

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037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local	99.805515	1,996,110.29	105.085896	2,101,717.92	105,607.63	0.53	
		Base	99.805515	1,996,110.29	105.085896	2,101,717.92	105,607.63	0.53	
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
	5,000,000.000	Local	99.823093	4,991,154.65	101.651654	5,082,582.70	91,428.05	1.28	
		Base	99.823093	4,991,154.65	101.651654	5,082,582.70	91,428.05	1.28	
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	99.420661	1,988,413.22	-11,586.78	0.50	
		Base	100.000000	2,000,000.00	99.420661	1,988,413.22	-11,586.78	0.50	
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	100.021000	2,000,420.00	420.00	0.51	
		Base	100.000000	2,000,000.00	100.021000	2,000,420.00	420.00	0.51	
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625000	19 Oct 2020		
	5,810,000.000	Local	100.063865	5,813,710.53	100.867830	5,860,420.92	46,710.39	1.48	
		Base	100.063865	5,813,710.53	100.867830	5,860,420.92	46,710.39	1.48	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	102.865462	3,666,125.05	106.184467	3,784,414.40	118,289.35	0.96	
		Base	102.865462	3,666,125.05	106.184467	3,784,414.40	118,289.35	0.96	
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
	3,000,000.000	Local	99.999885	2,999,996.55	100.066350	3,001,990.50	1,993.95	0.76	
		Base	99.999885	2,999,996.55	100.066350	3,001,990.50	1,993.95	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	100.009698	5,000,484.90	484.90	1.26	
		Base	100.000000	5,000,000.00	100.009698	5,000,484.90	484.90	1.26	
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	98.318463	2,949,553.89	-50,446.11	0.75	
		Base	100.000000	3,000,000.00	98.318463	2,949,553.89	-50,446.11	0.75	
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	100.010161	3,000,304.83	304.83	0.76	
		Base	100.000000	3,000,000.00	100.010161	3,000,304.83	304.83	0.76	

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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	100.000000	2,000,000.00	0.00	0.51	
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local	99.846169	2,995,385.06	104.535798	3,136,073.94	140,688.88	0.79	
		Base	99.846169	2,995,385.06	104.535798	3,136,073.94	140,688.88	0.79	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local	99.975326	2,999,259.79	102.758066	3,082,741.98	83,482.19	0.78	
		Base	99.975326	2,999,259.79	102.758066	3,082,741.98	83,482.19	0.78	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local	99.846849	4,992,342.43	104.440322	5,222,016.10	229,673.67	1.32	
		Base	99.846849	4,992,342.43	104.440322	5,222,016.10	229,673.67	1.32	
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	2,000,000.000	Local	99.948287	1,998,965.74	101.164558	2,023,291.16	24,325.42	0.51	
		Base	99.948287	1,998,965.74	101.164558	2,023,291.16	24,325.42	0.51	
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
	1,000,000.000	Local	99.984473	999,844.73	100.166720	1,001,667.20	1,822.47	0.25	
	Original Face: 1,000,000.000	Base	99.984473	999,844.73	100.166720	1,001,667.20	1,822.47	0.25	
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					0.853630	17 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.025390	2,000,507.80	507.80	0.51	
	Original Face: 2,000,000.000	Base	100.000000	2,000,000.00	100.025390	2,000,507.80	507.80	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	100.116330	3,003,489.90	3,489.90	0.76	
		Base	100.000000	3,000,000.00	100.116330	3,003,489.90	3,489.90	0.76	
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
	752,393.930	Local	99.999496	752,390.14	100.360630	755,107.29	2,717.15	0.19	
	Original Face: 3,000,000.000	Base	99.999496	752,390.14	100.360630	755,107.29	2,717.15	0.19	
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	2,370,000.000	Local	100.086940	2,372,060.47	101.659547	2,409,331.26	37,270.79	0.61	
		Base	100.086940	2,372,060.47	101.659547	2,409,331.26	37,270.79	0.61	

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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	100.279480	2,005,589.60	5,589.60		0.51
			Base 100.000000	2,000,000.00	100.279480	2,005,589.60	5,589.60		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	100.574973	2,167,390.67	12,390.67		0.55
			Base 100.000000	2,155,000.00	100.574973	2,167,390.67	12,390.67		0.55
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024			
		5,000,000.000	Local 99.653348	4,982,667.41	102.958109	5,147,905.45	165,238.04		1.30
			Base 99.653348	4,982,667.41	102.958109	5,147,905.45	165,238.04		1.30
278642AR4	EBAY INC SR UNSECURED 06/20 2.15				2.150000	05 Jun 2020			
		2,000,000.000	Local 99.999631	1,999,992.61	100.012891	2,000,257.82	265.21		0.51
			Base 99.999631	1,999,992.61	100.012891	2,000,257.82	265.21		0.51
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A				1.970000	20 Jan 2023			
		46,190.880	Local 100.118422	46,245.58	100.043540	46,210.99	-34.59		0.01
Original Face:		3,000,000.000	Base 100.118422	46,245.58	100.043540	46,210.99	-34.59		0.01
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	104.526103	5,226,305.15	226,305.15		1.32
			Base 100.000000	5,000,000.00	104.526103	5,226,305.15	226,305.15		1.32
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022			
		2,603,626.180	Local 100.000000	2,603,626.18	102.907040	2,679,314.63	75,688.45		0.68
Original Face:		5,126,000.000	Base 100.000000	2,603,626.18	102.907040	2,679,314.63	75,688.45		0.68
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041			
		591,142.660	Local 103.292171	610,604.09	111.659660	660,067.88	49,463.79		0.17
Original Face:		2,090,000.000	Base 103.292171	610,604.09	111.659660	660,067.88	49,463.79		0.17
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023			
		1,720.790	Local 100.610766	1,731.30	106.075936	1,825.34	94.04		0.00
Original Face:		250,000.000	Base 100.610766	1,731.30	106.075936	1,825.34	94.04		0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024			
		24,902.470	Local 100.075816	24,921.35	106.486662	26,517.81	1,596.46		0.01
Original Face:		1,000,000.000	Base 100.075816	24,921.35	106.486662	26,517.81	1,596.46		0.01

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	Units								
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
	28,293.480	Local	100.439677	28,417.88	106.395450	30,102.98		1,685.10	0.01
Original Face:	2,206,300.000	Base	100.439677	28,417.88	106.395450	30,102.98		1,685.10	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	539,691.400	Local	101.154632	545,922.85	105.630102	570,076.58		24,153.73	0.14
Original Face:	5,000,000.000	Base	101.154632	545,922.85	105.630102	570,076.58		24,153.73	0.14
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,520,570.050	Local	101.738019	1,546,997.84	104.933928	1,595,593.88		48,596.04	0.40
Original Face:	5,000,000.000	Base	101.738019	1,546,997.84	104.933928	1,595,593.88		48,596.04	0.40
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	22,048.340	Local	100.770398	22,218.20	105.941681	23,358.38		1,140.18	0.01
Original Face:	1,000,000.000	Base	100.770398	22,218.20	105.941681	23,358.38		1,140.18	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
	265,144.320	Local	101.001296	267,799.20	105.934595	280,879.56		13,080.36	0.07
Original Face:	6,000,000.000	Base	101.001296	267,799.20	105.934595	280,879.56		13,080.36	0.07
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
	261,707.350	Local	101.323085	265,169.96	105.538923	276,203.12		11,033.16	0.07
Original Face:	5,000,000.000	Base	101.323085	265,169.96	105.538923	276,203.12		11,033.16	0.07
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	1,568,310.550	Local	103.641285	1,625,417.21	108.349328	1,699,253.94		73,836.73	0.43
Original Face:	5,000,000.000	Base	103.641285	1,625,417.21	108.349328	1,699,253.94		73,836.73	0.43
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
	1,012,667.020	Local	103.523910	1,048,352.49	110.166395	1,115,618.75		67,266.26	0.28
Original Face:	5,700,000.000	Base	103.523910	1,048,352.49	110.166395	1,115,618.75		67,266.26	0.28
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
	457,116.140	Local	103.279593	472,107.69	111.667689	510,451.03		38,343.34	0.13
Original Face:	2,000,000.000	Base	103.279593	472,107.69	111.667689	510,451.03		38,343.34	0.13
3130AJA90	FEDERAL HOME LOAN BANK BONDS 08/24 1.77					1.770000	28 Aug 2024		
	3,000,000.000	Local	100.124709	3,003,741.26	100.216426	3,006,492.78		2,751.52	0.76
		Base	100.124709	3,003,741.26	100.216426	3,006,492.78		2,751.52	0.76

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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	100.005489	5,000,274.45	274.45	1.26
			Base	100.000000	5,000,000.00	100.005489	5,000,274.45	274.45	1.26
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025			
		3,000,000.000	Local	100.019003	3,000,570.08	100.240069	3,007,202.07	6,631.99	0.76
			Base	100.019003	3,000,570.08	100.240069	3,007,202.07	6,631.99	0.76
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		2,000,000.000	Local	99.961307	1,999,226.13	103.901488	2,078,029.76	78,803.63	0.53
			Base	99.961307	1,999,226.13	103.901488	2,078,029.76	78,803.63	0.53
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040			
		1,811,697.730	Local	101.907730	1,846,260.03	102.850150	1,863,333.83	17,073.80	0.47
		Original Face: 5,300,000.000	Base	101.907730	1,846,260.03	102.850150	1,863,333.83	17,073.80	0.47
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		2,906,437.920	Local	102.899494	2,990,709.91	106.966980	3,108,928.87	118,218.96	0.79
		Original Face: 3,000,000.000	Base	102.899494	2,990,709.91	106.966980	3,108,928.87	118,218.96	0.79
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		2,641,194.490	Local	99.807530	2,636,110.98	102.408170	2,704,798.94	68,687.96	0.68
		Original Face: 8,190,000.000	Base	99.807530	2,636,110.98	102.408170	2,704,798.94	68,687.96	0.68
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026			
		699,780.250	Local	104.639151	732,244.11	104.024810	727,945.08	-4,299.03	0.18
		Original Face: 1,212,000.000	Base	104.639151	732,244.11	104.024810	727,945.08	-4,299.03	0.18
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021			
		2,000,000.000	Local	99.878425	1,997,568.49	101.106724	2,022,134.48	24,565.99	0.51
			Base	99.878425	1,997,568.49	101.106724	2,022,134.48	24,565.99	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			
		396,380.970	Local	101.130983	400,863.97	105.277543	417,300.15	16,436.18	0.11
		Original Face: 1,500,000.000	Base	101.130983	400,863.97	105.277543	417,300.15	16,436.18	0.11

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31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
	7,253.830	Local	100.150128		7,264.72	101.411734	7,356.23	91.51	0.00
Original Face:	2,500,000.000	Base	100.150128		7,264.72	101.411734	7,356.23	91.51	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	53,293.260	Local	101.434234		54,057.61	111.020169	59,166.27	5,108.66	0.01
Original Face:	983,845.000	Base	101.434234		54,057.61	111.020169	59,166.27	5,108.66	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	20,435.580	Local	100.302707		20,497.44	103.417987	21,134.07	636.63	0.01
Original Face:	1,800,000.000	Base	100.302707		20,497.44	103.417987	21,134.07	636.63	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	4,110.750	Local	100.646597		4,137.33	105.443151	4,334.50	197.17	0.00
Original Face:	3,350,000.000	Base	100.646597		4,137.33	105.443151	4,334.50	197.17	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,203,353.630	Local	103.619885		1,246,913.65	110.128204	1,325,231.74	78,318.09	0.33
Original Face:	5,200,000.000	Base	103.619885		1,246,913.65	110.128204	1,325,231.74	78,318.09	0.33
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	485,549.990	Local	101.256705		491,651.92	105.454816	512,035.85	20,383.93	0.13
Original Face:	2,680,283.000	Base	101.256705		491,651.92	105.454816	512,035.85	20,383.93	0.13
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	3,591,936.900	Local	101.892669		3,659,920.39	104.888510	3,767,529.09	107,608.70	0.95
Original Face:	15,000,000.000	Base	101.892669		3,659,920.39	104.888510	3,767,529.09	107,608.70	0.95
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,373,341.580	Local	101.058448		1,387,877.68	104.905996	1,440,717.66	52,839.98	0.36
Original Face:	4,200,000.000	Base	101.058448		1,387,877.68	104.905996	1,440,717.66	52,839.98	0.36
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	86,329.350	Local	101.580436		87,693.73	105.732127	91,277.86	3,584.13	0.02
Original Face:	1,500,000.000	Base	101.580436		87,693.73	105.732127	91,277.86	3,584.13	0.02
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	123,366.880	Local	100.974670		124,569.30	105.944110	130,699.94	6,130.64	0.03
Original Face:	3,200,000.000	Base	100.974670		124,569.30	105.944110	130,699.94	6,130.64	0.03

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31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5						3.500000	01 Feb 2027		
		118,380.340	Local	102.447146	121,277.28	105.643386		125,061.00	3,783.72	0.03
Original Face:		765,534.000	Base	102.447146	121,277.28	105.643386		125,061.00	3,783.72	0.03
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5						2.500000	01 Aug 2027		
		1,044,723.060	Local	101.889213	1,064,460.10	104.891961		1,095,830.50	31,370.40	0.28
Original Face:		5,157,070.000	Base	101.889213	1,064,460.10	104.891961		1,095,830.50	31,370.40	0.28
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5						4.500000	01 Mar 2025		
		141,702.950	Local	101.161486	143,348.81	106.775111		151,303.48	7,954.67	0.04
Original Face:		5,000,000.000	Base	101.161486	143,348.81	106.775111		151,303.48	7,954.67	0.04
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR						4.000000	01 Aug 2025		
		251,718.900	Local	101.632424	255,828.02	105.951974		266,701.14	10,873.12	0.07
Original Face:		5,000,000.000	Base	101.632424	255,828.02	105.951974		266,701.14	10,873.12	0.07
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR						4.000000	01 Feb 2041		
		348,612.920	Local	103.412401	360,508.99	110.038841		383,609.62	23,100.63	0.10
Original Face:		2,000,000.000	Base	103.412401	360,508.99	110.038841		383,609.62	23,100.63	0.10
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5						4.500000	01 Sep 2040		
		202,587.250	Local	103.245545	209,162.31	111.317613		225,515.29	16,352.98	0.06
Original Face:		5,000,000.000	Base	103.245545	209,162.31	111.317613		225,515.29	16,352.98	0.06
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5						4.500000	01 Nov 2040		
		1,913,609.100	Local	106.425427	2,036,566.66	109.999009		2,104,951.05	68,384.39	0.53
Original Face:		14,750,000.000	Base	106.425427	2,036,566.66	109.999009		2,104,951.05	68,384.39	0.53
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3						3.000000	01 Nov 2025		
		173,772.680	Local	100.931078	175,390.64	105.546562		183,411.09	8,020.45	0.05
Original Face:		2,000,000.000	Base	100.931078	175,390.64	105.546562		183,411.09	8,020.45	0.05
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875						2.875000	27 Jul 2020		
		4,000,000.000	Local	100.012850	4,000,514.00	100.155000		4,006,200.00	5,686.00	1.01
			Base	100.012850	4,000,514.00	100.155000		4,006,200.00	5,686.00	1.01
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	100.257780		5,012,889.00	12,889.00	1.27
			Base	100.000000	5,000,000.00	100.257780		5,012,889.00	12,889.00	1.27

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38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		2,031,820.840	Local 98.891871	2,009,305.65	100.128940	2,034,440.67	25,135.02	0.51
Original Face:		4,000,000.000	Base 98.891871	2,009,305.65	100.128940	2,034,440.67	25,135.02	0.51
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
		392,071.180	Local 99.162257	388,786.63	100.446400	393,821.39	5,034.76	0.10
Original Face:		1,900,000.000	Base 99.162257	388,786.63	100.446400	393,821.39	5,034.76	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
		1,761,253.670	Local 99.574394	1,753,757.67	100.978080	1,778,480.14	24,722.47	0.45
Original Face:		3,050,000.000	Base 99.574394	1,753,757.67	100.978080	1,778,480.14	24,722.47	0.45
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
		2,576,672.310	Local 99.327188	2,559,336.15	101.297180	2,610,096.39	50,760.24	0.66
Original Face:		3,000,000.000	Base 99.327188	2,559,336.15	101.297180	2,610,096.39	50,760.24	0.66
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD				2.250000	20 Nov 2042		
		2,173,878.150	Local 99.869952	2,171,051.06	101.352810	2,203,286.59	32,235.53	0.56
Original Face:		5,000,000.000	Base 99.869952	2,171,051.06	101.352810	2,203,286.59	32,235.53	0.56
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,975,387.230	Local 102.916223	2,032,993.93	103.508085	2,044,685.49	11,691.56	0.52
Original Face:		3,000,000.000	Base 102.916223	2,032,993.93	103.508085	2,044,685.49	11,691.56	0.52
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		814,211.320	Local 100.417669	817,612.03	102.952077	838,247.47	20,635.44	0.21
Original Face:		1,000,000.000	Base 100.417669	817,612.03	102.952077	838,247.47	20,635.44	0.21
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	103.765040	3,112,951.20	112,951.20	0.79
			Base 100.000000	3,000,000.00	103.765040	3,112,951.20	112,951.20	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	102.295000	2,045,900.00	45,900.00	0.52
			Base 100.000000	2,000,000.00	102.295000	2,045,900.00	45,900.00	0.52
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.354240	06 Aug 2024		
		3,000,000.000	Local 100.081253	3,002,437.60	99.915703	2,997,471.09	-4,966.51	0.76
			Base 100.081253	3,002,437.60	99.915703	2,997,471.09	-4,966.51	0.76

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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	102.443000	5,122,150.00	122,150.00	1.29
		Base		100.000000	5,000,000.00	102.443000	5,122,150.00	122,150.00	1.29
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	100.158620	2,003,172.40	3,172.40	0.51
		Base		100.000000	2,000,000.00	100.158620	2,003,172.40	3,172.40	0.51
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	3,000,000.000	Local		98.816011	2,964,480.32	104.696903	3,140,907.09	176,426.77	0.79
		Base		98.816011	2,964,480.32	104.696903	3,140,907.09	176,426.77	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	101.285918	5,064,295.90	64,295.90	1.28
		Base		100.000000	5,000,000.00	101.285918	5,064,295.90	64,295.90	1.28
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	99.325783	2,979,773.49	-20,226.51	0.75
		Base		100.000000	3,000,000.00	99.325783	2,979,773.49	-20,226.51	0.75
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	95.399999	2,861,999.97	-138,000.03	0.72
		Base		100.000000	3,000,000.00	95.399999	2,861,999.97	-138,000.03	0.72
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local		99.958719	2,998,761.57	101.264630	3,037,938.90	39,177.33	0.77
		Base		99.958719	2,998,761.57	101.264630	3,037,938.90	39,177.33	0.77
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.050000	17 Aug 2020		
	2,000,000.000	Local		99.994098	1,999,881.96	100.191605	2,003,832.10	3,950.14	0.51
		Base		99.994098	1,999,881.96	100.191605	2,003,832.10	3,950.14	0.51
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					1.261380	25 Jan 2021		
	5,000,000.000	Local		100.000000	5,000,000.00	100.070665	5,003,533.25	3,533.25	1.26
		Base		100.000000	5,000,000.00	100.070665	5,003,533.25	3,533.25	1.26
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	919,280.260	Local		99.995897	919,242.54	100.178320	920,919.52	1,676.98	0.23
	Original Face:	1,000,000.000	Base	99.995897	919,242.54	100.178320	920,919.52	1,676.98	0.23

& Issue has redenominated but Local is not converted
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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: May 31, 2020

View Date: June 9, 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
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local	99.962493	2,998,874.78	102.587213	3,077,616.39	78,741.61	0.78	
		Base	99.962493	2,998,874.78	102.587213	3,077,616.39	78,741.61	0.78	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local	99.807280	2,994,218.41	101.350329	3,040,509.87	46,291.46	0.77	
		Base	99.807280	2,994,218.41	101.350329	3,040,509.87	46,291.46	0.77	
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.666741	4,983,337.05	103.427314	5,171,365.70	188,028.65	1.31	
		Base	99.666741	4,983,337.05	103.427314	5,171,365.70	188,028.65	1.31	
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	2,000,000.000	Local	100.034775	2,000,695.49	100.673002	2,013,460.04	12,764.55	0.51	
		Base	100.034775	2,000,695.49	100.673002	2,013,460.04	12,764.55	0.51	
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.650000	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	
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
	3,790,000.000	Local	99.982518	3,789,337.44	100.612769	3,813,223.95	23,886.51	0.96	
		Base	99.982518	3,789,337.44	100.612769	3,813,223.95	23,886.51	0.96	
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	98.772938	4,938,646.90	-61,353.10	1.25	
		Base	100.000000	5,000,000.00	98.772938	4,938,646.90	-61,353.10	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	102.897000	2,057,940.00	57,940.00	0.52	
		Base	100.000000	2,000,000.00	102.897000	2,057,940.00	57,940.00	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	101.570608	3,514,343.04	54,343.04	0.89	
		Base	100.000000	3,460,000.00	101.570608	3,514,343.04	54,343.04	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	103.852000	3,115,560.00	115,560.00	0.79	
		Base	100.000000	3,000,000.00	103.852000	3,115,560.00	115,560.00	0.79	

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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: May 31, 2020

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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
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local		99.982657	2,999,479.70	106.238268	3,187,148.04	187,668.34	0.81
		Base		99.982657	2,999,479.70	106.238268	3,187,148.04	187,668.34	0.81
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
	3,000,000.000	Local		99.935295	2,998,058.84	101.300863	3,039,025.89	40,967.05	0.77
		Base		99.935295	2,998,058.84	101.300863	3,039,025.89	40,967.05	0.77
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	100.138684	3,004,160.52	4,160.52	0.76
		Base		100.000000	3,000,000.00	100.138684	3,004,160.52	4,160.52	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	105.156200	3,154,686.00	154,686.00	0.80
		Base		100.000000	3,000,000.00	105.156200	3,154,686.00	154,686.00	0.80
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	3,000,000.000	Local		99.993718	2,999,811.55	100.634375	3,019,031.25	19,219.70	0.76
	Original Face: 3,000,000.000	Base		99.993718	2,999,811.55	100.634375	3,019,031.25	19,219.70	0.76
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local		99.960913	1,999,218.25	103.391469	2,067,829.38	68,611.13	0.52
		Base		99.960913	1,999,218.25	103.391469	2,067,829.38	68,611.13	0.52
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.558500	13 Aug 2021		
	1,000,000.000	Local		100.000000	1,000,000.00	99.450352	994,503.52	-5,496.48	0.25
		Base		100.000000	1,000,000.00	99.450352	994,503.52	-5,496.48	0.25
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local		99.936997	4,996,849.86	102.307260	5,115,363.00	118,513.14	1.29
		Base		99.936997	4,996,849.86	102.307260	5,115,363.00	118,513.14	1.29
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local		99.803619	2,994,108.56	101.920334	3,057,610.02	63,501.46	0.77
		Base		99.803619	2,994,108.56	101.920334	3,057,610.02	63,501.46	0.77
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local		99.880601	998,806.01	101.821553	1,018,215.53	19,409.52	0.26
		Base		99.880601	998,806.01	101.821553	1,018,215.53	19,409.52	0.26

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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: May 31, 2020

View Date: June 9, 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
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.243452	2,004,869.04	105.498558	2,109,971.16	105,102.12	0.53	
		Base	100.243452	2,004,869.04	105.498558	2,109,971.16	105,102.12	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	99.264742	4,963,237.10	-36,762.90	1.25	
		Base	100.000000	5,000,000.00	99.264742	4,963,237.10	-36,762.90	1.25	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.918512	4,995,925.60	105.846837	5,292,341.85	296,416.25	1.34	
		Base	99.918512	4,995,925.60	105.846837	5,292,341.85	296,416.25	1.34	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local	99.886281	2,996,588.42	102.432038	3,072,961.14	76,372.72	0.78	
		Base	99.886281	2,996,588.42	102.432038	3,072,961.14	76,372.72	0.78	
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
	2,000,000.000	Local	99.939583	1,998,791.66	99.928125	1,998,562.50	-229.16	0.51	
		Base	99.939583	1,998,791.66	99.928125	1,998,562.50	-229.16	0.51	
9127963B3	TREASURY BILL 11/20 0.00000					0.010000	27 Nov 2020		
	2,000,000.000	Local	99.925417	1,998,508.33	99.914900	1,998,298.00	-210.33	0.51	
		Base	99.925417	1,998,508.33	99.914900	1,998,298.00	-210.33	0.51	
9128282Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
	2,000,000.000	Local	99.937950	1,998,759.00	100.282087	2,005,641.74	6,882.74	0.51	
		Base	99.937950	1,998,759.00	100.282087	2,005,641.74	6,882.74	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	99.969262	999,692.62	100.616559	1,006,165.59	6,472.97	0.25	
		Base	99.969262	999,692.62	100.616559	1,006,165.59	6,472.97	0.25	
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local	100.520294	2,010,405.88	101.539062	2,030,781.24	20,375.36	0.51	
		Base	100.520294	2,010,405.88	101.539062	2,030,781.24	20,375.36	0.51	

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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: May 31, 2020

View Date: June 9, 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
912828XH8	US TREASURY N/B 06/20 1.625					1.625000	30 Jun 2020		
	2,000,000.000	Local	99.980569	1,999,611.37	100.120630	2,002,412.60	2,801.23	0.51	
		Base	99.980569	1,999,611.37	100.120630	2,002,412.60	2,801.23	0.51	
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local	99.981258	1,999,625.16	102.897924	2,057,958.48	58,333.32	0.52	
		Base	99.981258	1,999,625.16	102.897924	2,057,958.48	58,333.32	0.52	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local	99.979221	2,999,376.62	106.182297	3,185,468.91	186,092.29	0.81	
		Base	99.979221	2,999,376.62	106.182297	3,185,468.91	186,092.29	0.81	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local	99.985400	1,999,707.99	102.958840	2,059,176.80	59,468.81	0.52	
Original Face:	2,000,000.000	Base	99.985400	1,999,707.99	102.958840	2,059,176.80	59,468.81	0.52	
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local	99.989178	1,999,783.55	102.547870	2,050,957.40	51,173.85	0.52	
Original Face:	2,000,000.000	Base	99.989178	1,999,783.55	102.547870	2,050,957.40	51,173.85	0.52	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,000,000.000	Local	99.999006	999,990.06	102.375580	1,023,755.80	23,765.74	0.26	
Original Face:	1,000,000.000	Base	99.999006	999,990.06	102.375580	1,023,755.80	23,765.74	0.26	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local	99.903964	1,998,079.28	108.420989	2,168,419.78	170,340.50	0.55	
		Base	99.903964	1,998,079.28	108.420989	2,168,419.78	170,340.50	0.55	
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local	99.996523	2,999,895.70	101.477240	3,044,317.20	44,421.50	0.77	
		Base	99.996523	2,999,895.70	101.477240	3,044,317.20	44,421.50	0.77	
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local	99.430289	994,302.89	101.611844	1,016,118.44	21,815.55	0.26	
		Base	99.430289	994,302.89	101.611844	1,016,118.44	21,815.55	0.26	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.012315	3,000,369.45	369.45	0.76	
		Base	100.000000	3,000,000.00	100.012315	3,000,369.45	369.45	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
 View Date: June 9, 2020



STATE STREET

As of: May 31, 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
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	100.250356	3,007,510.68	7,510.68	0.76
		Base		100.000000	3,000,000.00	100.250356	3,007,510.68	7,510.68	0.76
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
	2,000,000.000	Local		99.932426	1,998,648.51	103.744086	2,074,881.72	76,233.21	0.52
		Base		99.932426	1,998,648.51	103.744086	2,074,881.72	76,233.21	0.52
US DOLLAR Total									
	315,088,670.840	Local			315,695,447.17		321,505,195.11	5,809,747.94	81.25
Original Face:	191,611,032.000	Base			315,695,447.17		321,505,195.11	5,809,747.94	81.25
FIXED INCOME Total									
	315,088,670.840	Base			315,695,447.17		321,505,195.11	5,809,747.94	81.25
Original Face:	191,611,032.000								

Holdings

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



STATE STREET

As of: May 31, 2020

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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								
		389,327,430.760	Base	389,850,534.60		395,678,178.35	5,827,643.75	100.00
Original Face:		191,611,032.000						

Holdings

Currency Summary

As of: May 31, 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	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	448,679.740	Local	448,679.74	448,679.74	0.11	0.00		0.00
		Base	448,679.74	448,679.74	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	73,790,080.180	Local	73,706,407.69	73,724,303.50	18.63	17,895.81		17,895.81
		Base	73,706,407.69	73,724,303.50	18.63	17,895.81	0.00	17,895.81
FIXED INCOME								
	315,088,670.840	Local	315,695,447.17	321,505,195.11	81.25	5,809,747.94		5,809,747.94
Original Face:	191,611,032.000	Base	315,695,447.17	321,505,195.11	81.25	5,809,747.94	0.00	5,809,747.94
US DOLLAR Total								
	389,327,430.760	Local	389,850,534.60	395,678,178.35	100.00	5,827,643.75		5,827,643.75
Original Face:	191,611,032.000	Base	389,850,534.60	395,678,178.35	100.00	5,827,643.75	0.00	5,827,643.75
FUND Total								
	389,327,430.760	Base	389,850,534.60	395,678,178.35	100.00	5,827,643.75	0.00	5,827,643.75
Original Face:	191,611,032.000							

Holdings

Asset Summary

As of: *May 31, 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	448,679.740	448,679.74	448,679.74	0.11	0.00	0.00	0.00
CASH Total	448,679.740	448,679.74	448,679.74	0.11	0.00	0.00	0.00

Holdings

Asset Summary

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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	73,790,080.180	73,706,407.69	73,724,303.50	18.63	17,895.81	0.00	17,895.81
CASH EQUIVALENT Total	73,790,080.180	73,706,407.69	73,724,303.50	18.63	17,895.81	0.00	17,895.81

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Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 500 LGIP MED

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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
FIXED INCOME							
US DOLLAR	315,088,670.840	315,695,447.17	321,505,195.11	81.25	5,809,747.94	0.00	5,809,747.94
FIXED INCOME Total	315,088,670.840	315,695,447.17	321,505,195.11	81.25	5,809,747.94	0.00	5,809,747.94

Holdings

Asset Summary

As of: *May 31, 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
FUND Total	389,327,430.760	389,850,534.60	395,678,178.35	100.00	5,827,643.75	0.00	5,827,643.75

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
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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	448,679.740	448,679.74	448,679.74	0.11	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	73,790,080.180	73,706,407.69	73,724,303.50	18.63	17,895.81 19,548.05 GN -1,652.24 LS	0.00 0.00 GN 0.00 LS	17,895.81 19,548.05 GN -1,652.24 LS	
FIXED INCOME	315,088,670.840	315,695,447.17	321,505,195.11	81.25	5,809,747.94 6,171,291.06 GN -361,543.12 LS	0.00 0.00 GN 0.00 LS	5,809,747.94 6,171,291.06 GN -361,543.12 LS	
Original Face:	191,611,032.000							
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FUND Total	0.000	389,327,430.760	389,850,534.60	395,678,178.35	100.00	5,827,643.75 6,190,839.11 GN -363,195.36 LS	0.00 0.00 GN 0.00 LS	5,827,643.75 6,190,839.11 GN -363,195.36 LS
Original Face:	191,611,032.000							