

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 8, 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
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		466,415.480	Local	1.000000	466,415.48	1.000000	466,415.48	0.11
			Base	1.000000	466,415.48	1.000000	466,415.48	0.11
US DOLLAR Total								
		466,415.480	Local		466,415.48		466,415.48	0.11
			Base		466,415.48		466,415.48	0.11
CASH Total								
		466,415.480	Base		466,415.48		466,415.48	0.11
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
06367BVK2	BANK OF MONTREAL-				0.250000	22 Sep 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	99.983000	4,999,150.00	-850.00
			Base	100.000000	5,000,000.00	99.983000	4,999,150.00	-850.00
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
		3,000,000.000	Local	99.968270	2,999,048.09	99.907000	2,997,210.00	-1,838.09
			Base	99.968270	2,999,048.09	99.907000	2,997,210.00	-1,838.09
138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Oct 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00
138994009	CANTOR FITZGERALD REPO REPO				0.300000	07 Oct 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00
16677JSQ0	CHEVRON CORP				0.380000	24 May 2021		
		5,000,000.000	Local	99.751945	4,987,597.23	99.880542	4,994,027.10	6,429.87
			Base	99.751945	4,987,597.23	99.880542	4,994,027.10	6,429.87

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19121AP13	COCA-COLA COMPANY	5,000,000.000	Local	99.634417	4,981,720.83	99.970275	4,998,513.75	16,792.92	1.16
			Base	99.634417	4,981,720.83	99.970275	4,998,513.75	16,792.92	1.16
2546R2S31	WALT DISNEY CO	3,000,000.000	Local	99.702778	2,991,083.33	99.808589	2,994,257.67	3,174.34	0.69
			Base	99.702778	2,991,083.33	99.808589	2,994,257.67	3,174.34	0.69
30229ALW7	EXXON MOBIL CORP	5,000,000.000	Local	99.943333	4,997,166.67	99.981667	4,999,083.35	1,916.68	1.16
			Base	99.943333	4,997,166.67	99.981667	4,999,083.35	1,916.68	1.16
59157TN41	METLIFE SHORT TERM FDG	3,000,000.000	Local	99.939306	2,998,179.17	99.973083	2,999,192.49	1,013.32	0.69
			Base	99.939306	2,998,179.17	99.973083	2,999,192.49	1,013.32	0.69
65409RKF6	NIEUW AMSTERDAM RECV	1,500,000.000	Local	99.994167	1,499,912.50	99.994167	1,499,912.50	0.00	0.35
			Base	99.994167	1,499,912.50	99.994167	1,499,912.50	0.00	0.35
6698M4N40	NOVARTIS FNC CRP	3,000,000.000	Local	99.934028	2,998,020.83	99.970181	2,999,105.43	1,084.60	0.69
			Base	99.934028	2,998,020.83	99.970181	2,999,105.43	1,084.60	0.69
8225X2P32	SHELL INTNL FNC B.V	4,770,000.000	Local	99.843750	4,762,546.88	99.918403	4,766,107.82	3,560.94	1.10
			Base	99.843750	4,762,546.88	99.918403	4,766,107.82	3,560.94	1.10
8225X2TM6	SHELL INTNL FNC B.V	3,000,000.000	Local	99.634722	2,989,041.66	99.772067	2,993,162.01	4,120.35	0.69
			Base	99.634722	2,989,041.66	99.772067	2,993,162.01	4,120.35	0.69
89119AUS5	TORONTO DOMINION BANK	3,000,000.000	Local	99.784778	2,993,543.33	99.743600	2,992,308.00	-1,235.33	0.69
			Base	99.784778	2,993,543.33	99.743600	2,992,308.00	-1,235.33	0.69
979QHR003	SOUTH STREET REPO	9,500,000.000	Local	100.000000	9,500,000.00	100.000000	9,500,000.00	0.00	2.20
			Base	100.000000	9,500,000.00	100.000000	9,500,000.00	0.00	2.20

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US DOLLAR Total								
	78,770,000.000	Local		78,697,860.52		78,732,030.12	34,169.60	18.22
		Base		78,697,860.52		78,732,030.12	34,169.60	18.22
CASH EQUIVALENT Total								
	78,770,000.000	Base		78,697,860.52		78,732,030.12	34,169.60	18.22
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
	3,000,000.000	Local	99.904126	2,997,123.79	99.690603	2,990,718.09	-6,405.70	0.69
		Base	99.904126	2,997,123.79	99.690603	2,990,718.09	-6,405.70	0.69
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.934745	3,997,389.78	103.555318	4,142,212.72	144,822.94	0.96
		Base	99.934745	3,997,389.78	103.555318	4,142,212.72	144,822.94	0.96
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.753609	4,987,680.46	106.432875	5,321,643.75	333,963.29	1.23
		Base	99.753609	4,987,680.46	106.432875	5,321,643.75	333,963.29	1.23
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.472380	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.169610	4,006,784.40	6,784.40	0.93
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.169610	4,006,784.40	6,784.40	0.93
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				0.466880	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.053296	5,002,664.80	2,664.80	1.16
		Base	100.000000	5,000,000.00	100.053296	5,002,664.80	2,664.80	1.16
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				0.667988	08 Sep 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.232400	5,011,620.00	11,620.00	1.16
		Base	100.000000	5,000,000.00	100.232400	5,011,620.00	11,620.00	1.16
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.602500	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.392102	7,027,447.14	27,447.14	1.63
		Base	100.000000	7,000,000.00	100.392102	7,027,447.14	27,447.14	1.63

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037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024			
		2,000,000.000	Local	99.821002	1,996,420.04	104.655596	2,093,111.92	96,691.88	0.48
			Base	99.821002	1,996,420.04	104.655596	2,093,111.92	96,691.88	0.48
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025			
		5,000,000.000	Local	99.835252	4,991,762.61	102.335191	5,116,759.55	124,996.94	1.18
			Base	99.835252	4,991,762.61	102.335191	5,116,759.55	124,996.94	1.18
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022			
		3,000,000.000	Local	104.800415	3,144,012.44	104.742068	3,142,262.04	-1,750.40	0.73
			Base	104.800415	3,144,012.44	104.742068	3,142,262.04	-1,750.40	0.73
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	100.845748	2,016,914.96	16,914.96	0.47
			Base	100.000000	2,000,000.00	100.845748	2,016,914.96	16,914.96	0.47
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020			
		5,810,000.000	Local	100.008211	5,810,477.07	100.108954	5,816,330.23	5,853.16	1.35
			Base	100.008211	5,810,477.07	100.108954	5,816,330.23	5,853.16	1.35
06051GGY9	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				2.738000	23 Jan 2022			
		3,000,000.000	Local	100.727394	3,021,821.81	100.703784	3,021,113.52	-708.29	0.70
			Base	100.727394	3,021,821.81	100.703784	3,021,113.52	-708.29	0.70
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024			
		3,564,000.000	Local	102.610847	3,657,050.57	106.496027	3,795,518.40	138,467.83	0.88
			Base	102.610847	3,657,050.57	106.496027	3,795,518.40	138,467.83	0.88
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025			
		4,000,000.000	Local	100.000000	4,000,000.00	99.977000	3,999,080.00	-920.00	0.93
			Base	100.000000	4,000,000.00	99.977000	3,999,080.00	-920.00	0.93
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	100.000000	3,000,000.00	0.00	0.69
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.69
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	99.938927	2,998,167.81	-1,832.19	0.69
			Base	100.000000	3,000,000.00	99.938927	2,998,167.81	-1,832.19	0.69

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06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	4,229,000.000	Local	100.000000	4,229,000.00	99.578274	4,211,165.21	-17,834.79	0.97	
		Base	100.000000	4,229,000.00	99.578274	4,211,165.21	-17,834.79	0.97	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local	99.857854	2,995,735.63	105.828561	3,174,856.83	179,121.20	0.73	
		Base	99.857854	2,995,735.63	105.828561	3,174,856.83	179,121.20	0.73	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local	99.978682	2,999,360.47	103.265725	3,097,971.75	98,611.28	0.72	
		Base	99.978682	2,999,360.47	103.265725	3,097,971.75	98,611.28	0.72	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local	99.858396	4,992,919.82	105.961730	5,298,086.50	305,166.68	1.23	
		Base	99.858396	4,992,919.82	105.961730	5,298,086.50	305,166.68	1.23	
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	2,000,000.000	Local	99.967176	1,999,343.51	101.050940	2,021,018.80	21,675.29	0.47	
		Base	99.967176	1,999,343.51	101.050940	2,021,018.80	21,675.29	0.47	
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					0.957250	16 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.975649	3,029,269.47	29,269.47	0.70	
		Base	100.000000	3,000,000.00	100.975649	3,029,269.47	29,269.47	0.70	
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
	81,193.780	Local	100.000000	81,193.78	100.114830	81,287.01	93.23	0.02	
Original Face:	3,000,000.000	Base	100.000000	81,193.78	100.114830	81,287.01	93.23	0.02	
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687					0.687000	12 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.734405	4,986,720.25	-13,279.75	1.15	
		Base	100.000000	5,000,000.00	99.734405	4,986,720.25	-13,279.75	1.15	
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	2,370,000.000	Local	100.051819	2,371,228.10	101.182001	2,398,013.42	26,785.32	0.56	
		Base	100.051819	2,371,228.10	101.182001	2,398,013.42	26,785.32	0.56	
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	100.379952	2,163,187.97	8,187.97	0.50	
		Base	100.000000	2,155,000.00	100.379952	2,163,187.97	8,187.97	0.50	

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17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	99.409392	4,970,469.60	-29,530.40	1.15
			Base 100.000000	5,000,000.00	99.409392	4,970,469.60	-29,530.40	1.15
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.681172	4,984,058.58	104.106167	5,205,308.35	221,249.77	1.20
			Base 99.681172	4,984,058.58	104.106167	5,205,308.35	221,249.77	1.20
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.900250	11 Mar 2022		
		3,000,000.000	Local 100.691240	3,020,737.21	100.618706	3,018,561.18	-2,176.03	0.70
			Base 100.691240	3,020,737.21	100.618706	3,018,561.18	-2,176.03	0.70
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	105.163038	5,258,151.90	258,151.90	1.22
			Base 100.000000	5,000,000.00	105.163038	5,258,151.90	258,151.90	1.22
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,587,668.250	Local 100.000000	2,587,668.25	102.377860	2,649,199.38	61,531.13	0.61
Original Face:		5,126,000.000	Base 100.000000	2,587,668.25	102.377860	2,649,199.38	61,531.13	0.61
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		537,028.860	Local 103.239169	554,424.13	111.942615	601,164.15	46,740.02	0.14
Original Face:		2,090,000.000	Base 103.239169	554,424.13	111.942615	601,164.15	46,740.02	0.14
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		1,428.070	Local 100.537089	1,435.74	105.640265	1,508.62	72.88	0.00
Original Face:		250,000.000	Base 100.537089	1,435.74	105.640265	1,508.62	72.88	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		21,459.880	Local 100.069432	21,474.78	106.334351	22,819.22	1,344.44	0.01
Original Face:		1,000,000.000	Base 100.069432	21,474.78	106.334351	22,819.22	1,344.44	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		22,902.080	Local 100.399658	22,993.61	105.141654	24,079.63	1,086.02	0.01
Original Face:		2,206,300.000	Base 100.399658	22,993.61	105.141654	24,079.63	1,086.02	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		471,476.600	Local 101.094536	476,637.08	105.163788	495,822.65	19,185.57	0.11
Original Face:		5,000,000.000	Base 101.094536	476,637.08	105.163788	495,822.65	19,185.57	0.11

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3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,368,199.700	Local 101.664674	1,390,975.76	104.727288	1,432,878.44	41,902.68	0.33
Original Face:		5,000,000.000	Base 101.664674	1,390,975.76	104.727288	1,432,878.44	41,902.68	0.33
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		19,740.420	Local 100.706115	19,879.81	106.161676	20,956.76	1,076.95	0.00
Original Face:		1,000,000.000	Base 100.706115	19,879.81	106.161676	20,956.76	1,076.95	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		230,728.560	Local 100.935472	232,886.96	106.051488	244,691.07	11,804.11	0.06
Original Face:		6,000,000.000	Base 100.935472	232,886.96	106.051488	244,691.07	11,804.11	0.06
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		228,386.350	Local 101.238931	231,215.90	105.933770	241,938.27	10,722.37	0.06
Original Face:		5,000,000.000	Base 101.238931	231,215.90	105.933770	241,938.27	10,722.37	0.06
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		1,332,763.950	Local 103.585158	1,380,545.65	107.948032	1,438,692.46	58,146.81	0.33
Original Face:		5,000,000.000	Base 103.585158	1,380,545.65	107.948032	1,438,692.46	58,146.81	0.33
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		939,672.190	Local 103.463024	972,213.26	110.535845	1,038,674.60	66,461.34	0.24
Original Face:		5,700,000.000	Base 103.463024	972,213.26	110.535845	1,038,674.60	66,461.34	0.24
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		409,698.400	Local 103.226159	422,915.92	111.917725	458,525.13	35,609.21	0.11
Original Face:		2,000,000.000	Base 103.226159	422,915.92	111.917725	458,525.13	35,609.21	0.11
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025		
		3,000,000.000	Local 99.956765	2,998,702.94	99.849922	2,995,497.66	-3,205.28	0.69
			Base 99.956765	2,998,702.94	99.849922	2,995,497.66	-3,205.28	0.69
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58				0.580000	03 Jun 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.158370	5,007,918.50	7,918.50	1.16
			Base 100.000000	5,000,000.00	100.158370	5,007,918.50	7,918.50	1.16
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025		
		3,000,000.000	Local 100.010981	3,000,329.43	100.198117	3,005,943.51	5,614.08	0.70
			Base 100.010981	3,000,329.43	100.198117	3,005,943.51	5,614.08	0.70

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3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	99.959615	2,998,788.46	99.926395	2,997,791.85	-996.61	0.69
			Base	99.959615	2,998,788.46	99.926395	2,997,791.85	-996.61	0.69
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.077369	3,002,321.07	2,321.07	0.69
			Base	100.000000	3,000,000.00	100.077369	3,002,321.07	2,321.07	0.69
3134GW3B0	FREDDIE MAC NOTES 09/25 0.7				0.700000	02 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.032915	3,000,987.45	987.45	0.69
			Base	100.000000	3,000,000.00	100.032915	3,000,987.45	987.45	0.69
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		2,000,000.000	Local	99.969321	1,999,386.42	103.184000	2,063,680.00	64,293.58	0.48
			Base	99.969321	1,999,386.42	103.184000	2,063,680.00	64,293.58	0.48
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040			
		1,469,309.970	Local	101.876622	1,496,883.37	102.797280	1,510,410.68	13,527.31	0.35
		Original Face: 5,300,000.000	Base	101.876622	1,496,883.37	102.797280	1,510,410.68	13,527.31	0.35
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		2,830,742.700	Local	102.811280	2,910,322.81	105.267340	2,979,847.54	69,524.73	0.69
		Original Face: 3,000,000.000	Base	102.811280	2,910,322.81	105.267340	2,979,847.54	69,524.73	0.69
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		2,968,936.020	Local	102.668414	3,048,159.51	102.815030	3,052,512.46	4,352.95	0.71
		Original Face: 3,000,000.000	Base	102.668414	3,048,159.51	102.815030	3,052,512.46	4,352.95	0.71
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.824449	2,994,733.47	-5,266.53	0.69
			Base	100.000000	3,000,000.00	99.824449	2,994,733.47	-5,266.53	0.69
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		2,379,662.810	Local	99.815131	2,375,263.56	102.602290	2,441,588.54	66,324.98	0.57
		Original Face: 8,190,000.000	Base	99.815131	2,375,263.56	102.602290	2,441,588.54	66,324.98	0.57
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026			
		663,998.850	Local	104.371298	693,024.22	103.646210	688,209.64	-4,814.58	0.16
		Original Face: 1,212,000.000	Base	104.371298	693,024.22	103.646210	688,209.64	-4,814.58	0.16

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3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
	2,000,000.000	Local	99.912366	1,998,247.31	100.846764	2,016,935.28	18,687.97	0.47	
		Base	99.912366	1,998,247.31	100.846764	2,016,935.28	18,687.97	0.47	
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
	2,988,777.600	Local	102.716948	3,069,981.13	102.361500	3,059,357.58	-10,623.55	0.71	
	Original Face: 3,000,000.000	Base	102.716948	3,069,981.13	102.361500	3,059,357.58	-10,623.55	0.71	
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		
	360,936.890	Local	101.080045	364,835.17	105.588305	381,107.14	16,271.97	0.09	
	Original Face: 1,500,000.000	Base	101.080045	364,835.17	105.588305	381,107.14	16,271.97	0.09	
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
	3,226.350	Local	100.095154	3,229.42	100.777440	3,251.43	22.01	0.00	
	Original Face: 2,500,000.000	Base	100.095154	3,229.42	100.777440	3,251.43	22.01	0.00	
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	48,948.930	Local	101.409142	49,638.69	112.097075	54,870.32	5,231.63	0.01	
	Original Face: 983,845.000	Base	101.409142	49,638.69	112.097075	54,870.32	5,231.63	0.01	
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	16,562.390	Local	100.256062	16,604.80	103.063230	17,069.73	464.93	0.00	
	Original Face: 1,800,000.000	Base	100.256062	16,604.80	103.063230	17,069.73	464.93	0.00	
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	335.370	Local	100.494976	337.03	99.974119	335.28	-1.75	0.00	
	Original Face: 3,350,000.000	Base	100.494976	337.03	99.974119	335.28	-1.75	0.00	
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,147,946.540	Local	103.560909	1,188,823.87	110.488490	1,268,348.80	79,524.93	0.29	
	Original Face: 5,200,000.000	Base	103.560909	1,188,823.87	110.488490	1,268,348.80	79,524.93	0.29	
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	431,429.960	Local	101.192954	436,576.72	105.749582	456,235.38	19,658.66	0.11	
	Original Face: 2,680,283.000	Base	101.192954	436,576.72	105.749582	456,235.38	19,658.66	0.11	

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31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		3,233,425.650	Local 101.804436	3,291,770.76	104.673227	3,384,530.97	92,760.21	0.78
Original Face:		15,000,000.000	Base 101.804436	3,291,770.76	104.673227	3,384,530.97	92,760.21	0.78
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,244,245.380	Local 101.013782	1,256,859.32	104.665960	1,302,301.37	45,442.05	0.30
Original Face:		4,200,000.000	Base 101.013782	1,256,859.32	104.665960	1,302,301.37	45,442.05	0.30
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
		75,030.110	Local 101.460973	76,126.28	105.602101	79,233.37	3,107.09	0.02
Original Face:		1,500,000.000	Base 101.460973	76,126.28	105.602101	79,233.37	3,107.09	0.02
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		109,393.180	Local 100.903694	110,381.76	106.020290	115,978.97	5,597.21	0.03
Original Face:		3,200,000.000	Base 100.903694	110,381.76	106.020290	115,978.97	5,597.21	0.03
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
		100,509.280	Local 102.324601	102,845.72	105.893109	106,432.40	3,586.68	0.02
Original Face:		765,534.000	Base 102.324601	102,845.72	105.893109	106,432.40	3,586.68	0.02
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		933,788.960	Local 101.801141	950,607.82	104.633757	977,058.47	26,450.65	0.23
Original Face:		5,157,070.000	Base 101.801141	950,607.82	104.633757	977,058.47	26,450.65	0.23
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5				4.500000	01 Mar 2025		
		122,392.450	Local 101.079764	123,714.00	106.162435	129,934.81	6,220.81	0.03
Original Face:		5,000,000.000	Base 101.079764	123,714.00	106.162435	129,934.81	6,220.81	0.03
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR				4.000000	01 Aug 2025		
		208,190.600	Local 101.526884	211,369.43	105.968882	220,617.25	9,247.82	0.05
Original Face:		5,000,000.000	Base 101.526884	211,369.43	105.968882	220,617.25	9,247.82	0.05
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
		305,313.160	Local 103.357258	315,563.31	110.147205	336,293.91	20,730.60	0.08
Original Face:		2,000,000.000	Base 103.357258	315,563.31	110.147205	336,293.91	20,730.60	0.08
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
		163,506.100	Local 103.192015	168,725.24	110.776625	181,126.54	12,401.30	0.04
Original Face:		5,000,000.000	Base 103.192015	168,725.24	110.776625	181,126.54	12,401.30	0.04

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	1,702,225.520	Local	106.320318	1,809,811.58	111.925064	1,905,217.00	95,405.42	0.44	
Original Face:	14,750,000.000	Base	106.320318	1,809,811.58	111.925064	1,905,217.00	95,405.42	0.44	
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	155,275.880	Local	100.873684	156,632.50	105.059160	163,131.54	6,499.04	0.04	
Original Face:	2,000,000.000	Base	100.873684	156,632.50	105.059160	163,131.54	6,499.04	0.04	
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.357628	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.990056	4,999,502.80	-497.20	1.16	
		Base	100.000000	5,000,000.00	99.990056	4,999,502.80	-497.20	1.16	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	1,941,274.480	Local	98.908730	1,920,089.93	100.396360	1,948,968.92	28,878.99	0.45	
Original Face:	4,000,000.000	Base	98.908730	1,920,089.93	100.396360	1,948,968.92	28,878.99	0.45	
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	383,680.360	Local	99.174860	380,514.46	100.687840	386,319.47	5,805.01	0.09	
Original Face:	1,900,000.000	Base	99.174860	380,514.46	100.687840	386,319.47	5,805.01	0.09	
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	1,385,144.260	Local	99.580327	1,379,331.19	101.736410	1,409,196.04	29,864.85	0.33	
Original Face:	3,050,000.000	Base	99.580327	1,379,331.19	101.736410	1,409,196.04	29,864.85	0.33	
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	2,392,453.530	Local	99.335155	2,376,547.42	101.750640	2,434,336.78	57,789.36	0.56	
Original Face:	3,000,000.000	Base	99.335155	2,376,547.42	101.750640	2,434,336.78	57,789.36	0.56	
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
	734,961.300	Local	99.871884	734,019.70	100.661420	739,822.48	5,802.78	0.17	
Original Face:	5,000,000.000	Base	99.871884	734,019.70	100.661420	739,822.48	5,802.78	0.17	
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	1,649,967.330	Local	102.896432	1,697,757.51	104.017427	1,716,253.56	18,496.05	0.40	
Original Face:	3,000,000.000	Base	102.896432	1,697,757.51	104.017427	1,716,253.56	18,496.05	0.40	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	738,283.810	Local	100.414849	741,346.57	103.228418	762,118.70	20,772.13	0.18	
Original Face:	1,000,000.000	Base	100.414849	741,346.57	103.228418	762,118.70	20,772.13	0.18	

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438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.497750	19 Aug 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.079745	3,002,392.35	2,392.35	0.69	
		Base	100.000000	3,000,000.00	100.079745	3,002,392.35	2,392.35	0.69	
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	103.836659	3,115,099.77	115,099.77	0.72	
		Base	100.000000	3,000,000.00	103.836659	3,115,099.77	115,099.77	0.72	
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	101.690582	2,033,811.64	33,811.64	0.47	
		Base	100.000000	2,000,000.00	101.690582	2,033,811.64	33,811.64	0.47	
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					0.384360	06 Aug 2024		
	3,000,000.000	Local	100.074761	3,002,242.84	99.922633	2,997,678.99	-4,563.85	0.69	
		Base	100.074761	3,002,242.84	99.922633	2,997,678.99	-4,563.85	0.69	
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	101.521338	5,076,066.90	76,066.90	1.18	
		Base	100.000000	5,000,000.00	101.521338	5,076,066.90	76,066.90	1.18	
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	3,000,000.000	Local	98.957625	2,968,728.75	105.602520	3,168,075.60	199,346.85	0.73	
		Base	98.957625	2,968,728.75	105.602520	3,168,075.60	199,346.85	0.73	
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	2,000,000.000	Local	99.893238	1,997,864.76	100.030154	2,000,603.08	2,738.32	0.46	
		Base	99.893238	1,997,864.76	100.030154	2,000,603.08	2,738.32	0.46	
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	101.010125	5,050,506.25	50,506.25	1.17	
		Base	100.000000	5,000,000.00	101.010125	5,050,506.25	50,506.25	1.17	
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.764526	3,022,935.78	22,935.78	0.70	
		Base	100.000000	3,000,000.00	100.764526	3,022,935.78	22,935.78	0.70	
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	99.344399	1,986,887.98	-13,112.02	0.46	
		Base	100.000000	2,000,000.00	99.344399	1,986,887.98	-13,112.02	0.46	

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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: September 30, 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
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
		3,000,000.000	Local 99.963695	2,998,910.86	101.847015	3,055,410.45	56,499.59	0.71
			Base 99.963695	2,998,910.86	101.847015	3,055,410.45	56,499.59	0.71
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR				0.514500	25 Jan 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	100.089460	5,004,473.00	4,473.00	1.16
			Base 100.000000	5,000,000.00	100.089460	5,004,473.00	4,473.00	1.16
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
		573,063.260	Local 99.996618	573,043.88	100.380110	575,241.53	2,197.65	0.13
Original Face:		1,000,000.000	Base 99.996618	573,043.88	100.380110	575,241.53	2,197.65	0.13
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
		3,000,000.000	Local 99.967279	2,999,018.37	103.395843	3,101,875.29	102,856.92	0.72
			Base 99.967279	2,999,018.37	103.395843	3,101,875.29	102,856.92	0.72
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025		
		3,000,000.000	Local 99.820670	2,994,620.09	103.107073	3,093,212.19	98,592.10	0.72
			Base 99.820670	2,994,620.09	103.107073	3,093,212.19	98,592.10	0.72
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375				0.375000	15 Jan 2024		
		5,000,000.000	Local 99.762168	4,988,108.42	99.604976	4,980,248.80	-7,859.62	1.15
			Base 99.762168	4,988,108.42	99.604976	4,980,248.80	-7,859.62	1.15
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
		5,000,000.000	Local 99.690714	4,984,535.68	105.152802	5,257,640.10	273,104.42	1.22
			Base 99.690714	4,984,535.68	105.152802	5,257,640.10	273,104.42	1.22
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.130000	15 Sep 2026		
		2,000,000.000	Local 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.46
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.46
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45				2.450000	05 Nov 2020		
		3,790,000.000	Local 99.999312	3,789,973.91	100.023141	3,790,877.04	903.13	0.88
			Base 99.999312	3,789,973.91	100.023141	3,790,877.04	903.13	0.88
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
		3,000,000.000	Local 99.990591	2,999,717.73	101.588980	3,047,669.40	47,951.67	0.71
			Base 99.990591	2,999,717.73	101.588980	3,047,669.40	47,951.67	0.71

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Books Closed

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: September 30, 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
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					0.649500	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.249932	5,012,496.60	12,496.60	1.16	
		Base	100.000000	5,000,000.00	100.249932	5,012,496.60	12,496.60	1.16	
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	102.591322	2,051,826.44	51,826.44	0.47	
		Base	100.000000	2,000,000.00	102.591322	2,051,826.44	51,826.44	0.47	
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	101.343788	3,506,495.06	46,495.06	0.81	
		Base	100.000000	3,460,000.00	101.343788	3,506,495.06	46,495.06	0.81	
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	103.560000	3,106,800.00	106,800.00	0.72	
		Base	100.000000	3,000,000.00	103.560000	3,106,800.00	106,800.00	0.72	
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.200000	2,976,000.00	-24,000.00	0.69	
		Base	100.000000	3,000,000.00	99.200000	2,976,000.00	-24,000.00	0.69	
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					0.653500	13 Nov 2023		
	1,950,000.000	Local	100.261541	1,955,100.04	100.147083	1,952,868.12	-2,231.92	0.45	
		Base	100.261541	1,955,100.04	100.147083	1,952,868.12	-2,231.92	0.45	
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local	99.984827	2,999,544.80	105.922708	3,177,681.24	178,136.44	0.74	
		Base	99.984827	2,999,544.80	105.922708	3,177,681.24	178,136.44	0.74	
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
	3,000,000.000	Local	99.946492	2,998,394.75	101.349802	3,040,494.06	42,099.31	0.70	
		Base	99.946492	2,998,394.75	101.349802	3,040,494.06	42,099.31	0.70	
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.607750	22 Jul 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.205740	3,006,172.20	6,172.20	0.70	
		Base	100.000000	3,000,000.00	100.205740	3,006,172.20	6,172.20	0.70	
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	103.349552	3,100,486.56	100,486.56	0.72	
		Base	100.000000	3,000,000.00	103.349552	3,100,486.56	100,486.56	0.72	

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

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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		
	2,248,431.490	Local	99.994386	2,248,305.26	100.694090	2,264,037.63	15,732.37	0.52	
Original Face:	3,000,000.000	Base	99.994386	2,248,305.26	100.694090	2,264,037.63	15,732.37	0.52	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.967925	1,999,358.50	103.431624	2,068,632.48	69,273.98	0.48	
		Base	99.967925	1,999,358.50	103.431624	2,068,632.48	69,273.98	0.48	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.378500	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.067181	1,000,671.81	671.81	0.23	
		Base	100.000000	1,000,000.00	100.067181	1,000,671.81	671.81	0.23	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.941471	4,997,073.56	104.477076	5,223,853.80	226,780.24	1.21	
		Base	99.941471	4,997,073.56	104.477076	5,223,853.80	226,780.24	1.21	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local	99.817589	2,994,527.66	102.976191	3,089,285.73	94,758.07	0.72	
		Base	99.817589	2,994,527.66	102.976191	3,089,285.73	94,758.07	0.72	
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local	99.894291	998,942.91	102.549863	1,025,498.63	26,555.72	0.24	
		Base	99.894291	998,942.91	102.549863	1,025,498.63	26,555.72	0.24	
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.212706	2,004,254.11	105.467805	2,109,356.10	105,101.99	0.49	
		Base	100.212706	2,004,254.11	105.467805	2,109,356.10	105,101.99	0.49	
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					0.641750	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.481584	5,024,079.20	24,079.20	1.16	
		Base	100.000000	5,000,000.00	100.481584	5,024,079.20	24,079.20	1.16	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.925052	4,996,252.62	106.371062	5,318,553.10	322,300.48	1.23	
		Base	99.925052	4,996,252.62	106.371062	5,318,553.10	322,300.48	1.23	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local	99.894092	2,996,822.77	103.546756	3,106,402.68	109,579.91	0.72	
		Base	99.894092	2,996,822.77	103.546756	3,106,402.68	109,579.91	0.72	

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: September 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
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
	2,000,000.000	Local		99.988722	1,999,774.44	99.992806	1,999,856.12	81.68	0.46
		Base		99.988722	1,999,774.44	99.992806	1,999,856.12	81.68	0.46
9127963B3	TREASURY BILL 11/20 0.00000					0.010000	27 Nov 2020		
	2,000,000.000	Local		99.976250	1,999,525.00	99.984958	1,999,699.16	174.16	0.46
		Base		99.976250	1,999,525.00	99.984958	1,999,699.16	174.16	0.46
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local		100.260147	2,005,202.94	100.789062	2,015,781.24	10,578.30	0.47
		Base		100.260147	2,005,202.94	100.789062	2,015,781.24	10,578.30	0.47
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local		99.987291	1,999,745.82	102.055002	2,041,100.04	41,354.22	0.47
		Base		99.987291	1,999,745.82	102.055002	2,041,100.04	41,354.22	0.47
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.980871	2,999,426.13	106.477213	3,194,316.39	194,890.26	0.74
		Base		99.980871	2,999,426.13	106.477213	3,194,316.39	194,890.26	0.74
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
	3,250,000.000	Local		99.979635	3,249,338.14	100.096100	3,253,123.25	3,785.11	0.75
Original Face:	3,250,000.000	Base		99.979635	3,249,338.14	100.096100	3,253,123.25	3,785.11	0.75
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local		99.986877	1,999,737.53	102.467130	2,049,342.60	49,605.07	0.47
Original Face:	2,000,000.000	Base		99.986877	1,999,737.53	102.467130	2,049,342.60	49,605.07	0.47
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local		99.990051	1,999,801.01	102.563410	2,051,268.20	51,467.19	0.47
Original Face:	2,000,000.000	Base		99.990051	1,999,801.01	102.563410	2,051,268.20	51,467.19	0.47
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,000,000.000	Local		99.999121	999,991.21	101.550110	1,015,501.10	15,509.89	0.24
Original Face:	1,000,000.000	Base		99.999121	999,991.21	101.550110	1,015,501.10	15,509.89	0.24
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.911786	1,998,235.71	108.653097	2,173,061.94	174,826.23	0.50
		Base		99.911786	1,998,235.71	108.653097	2,173,061.94	174,826.23	0.50

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

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STATE STREET

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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
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local	99.998060	2,999,941.80	100.923389	3,027,701.67	27,759.87	0.70	
		Base	99.998060	2,999,941.80	100.923389	3,027,701.67	27,759.87	0.70	
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local	99.595776	995,957.76	101.402248	1,014,022.48	18,064.72	0.23	
		Base	99.595776	995,957.76	101.402248	1,014,022.48	18,064.72	0.23	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.182500	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.245890	3,007,376.70	7,376.70	0.70	
		Base	100.000000	3,000,000.00	100.245890	3,007,376.70	7,376.70	0.70	
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	99.417555	2,982,526.65	-17,473.35	0.69	
		Base	100.000000	3,000,000.00	99.417555	2,982,526.65	-17,473.35	0.69	
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
	2,000,000.000	Local	99.943316	1,998,866.32	103.750386	2,075,007.72	76,141.40	0.48	
		Base	99.943316	1,998,866.32	103.750386	2,075,007.72	76,141.40	0.48	
US DOLLAR Total									
	345,541,717.570	Local		346,391,053.48		352,806,779.46	6,415,725.98	81.67	
Original Face:	194,861,032.000	Base		346,391,053.48		352,806,779.46	6,415,725.98	81.67	
FIXED INCOME Total									
	345,541,717.570	Base		346,391,053.48		352,806,779.46	6,415,725.98	81.67	
Original Face:	194,861,032.000								

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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								
		424,778,133.050	Base	425,555,329.48		432,005,225.06	6,449,895.58	100.00
Original Face:		194,861,032.000						

Holdings

Currency Summary

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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								
	466,415.480	Local	466,415.48	466,415.48	0.11	0.00		0.00
		Base	466,415.48	466,415.48	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	78,770,000.000	Local	78,697,860.52	78,732,030.12	18.22	34,169.60		34,169.60
		Base	78,697,860.52	78,732,030.12	18.22	34,169.60	0.00	34,169.60
FIXED INCOME								
	345,541,717.570	Local	346,391,053.48	352,806,779.46	81.67	6,415,725.98		6,415,725.98
Original Face:	194,861,032.000	Base	346,391,053.48	352,806,779.46	81.67	6,415,725.98	0.00	6,415,725.98
US DOLLAR Total								
	424,778,133.050	Local	425,555,329.48	432,005,225.06	100.00	6,449,895.58		6,449,895.58
Original Face:	194,861,032.000	Base	425,555,329.48	432,005,225.06	100.00	6,449,895.58	0.00	6,449,895.58
FUND Total								
	424,778,133.050	Base	425,555,329.48	432,005,225.06	100.00	6,449,895.58	0.00	6,449,895.58
Original Face:	194,861,032.000							

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Asset Summary

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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							
US DOLLAR	466,415.480	466,415.48	466,415.48	0.11	0.00	0.00	0.00
CASH Total	466,415.480	466,415.48	466,415.48	0.11	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 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	78,770,000.000	78,697,860.52	78,732,030.12	18.22	34,169.60	0.00	34,169.60
CASH EQUIVALENT Total	78,770,000.000	78,697,860.52	78,732,030.12	18.22	34,169.60	0.00	34,169.60

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 8, 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	345,541,717.570	346,391,053.48	352,806,779.46	81.67	6,415,725.98	0.00	6,415,725.98
FIXED INCOME Total	345,541,717.570	346,391,053.48	352,806,779.46	81.67	6,415,725.98	0.00	6,415,725.98

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

October 8, 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	424,778,133.050	425,555,329.48	432,005,225.06	100.00	6,449,895.58	0.00	6,449,895.58

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 8, 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	466,415.480	466,415.48	466,415.48	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	78,770,000.000	78,697,860.52	78,732,030.12	18.22	34,169.60 38,093.02 GN -3,923.42 LS	0.00 0.00 GN 0.00 LS	34,169.60 38,093.02 GN -3,923.42 LS
FIXED INCOME	345,541,717.570	346,391,053.48	352,806,779.46	81.67	6,415,725.98 6,584,809.79 GN -169,083.81 LS	0.00 0.00 GN 0.00 LS	6,415,725.98 6,584,809.79 GN -169,083.81 LS
Original Face:	194,861,032.000						
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FUND Total	0.000	424,778,133.050	432,005,225.06	100.00	6,449,895.58 6,622,902.81 GN -173,007.23 LS	0.00 0.00 GN 0.00 LS	6,449,895.58 6,622,902.81 GN -173,007.23 LS
Original Face:	194,861,032.000						