

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 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
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		124,231.330	Local	1.000000	124,231.33	1.000000	124,231.33	0.03
			Base	1.000000	124,231.33	1.000000	124,231.33	0.03
<b>US DOLLAR Total</b>								
		124,231.330	Local		124,231.33		124,231.33	0.03
			Base		124,231.33		124,231.33	0.03
<b>CASH Total</b>								
		124,231.330	Base		124,231.33		124,231.33	0.03
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
03785DE10	APPLE INC				1.150000	01 May 2020		
		4,000,000.000	Local	99.904167	3,996,166.67	99.904167	3,996,166.67	1.03
			Base	99.904167	3,996,166.67	99.904167	3,996,166.67	1.03
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
		3,000,000.000	Local	99.958949	2,998,768.48	99.907000	2,997,210.00	0.77
			Base	99.958949	2,998,768.48	99.907000	2,997,210.00	0.77
138994009	CANTOR FITZGERALD REPO REPO				1.690000	01 Apr 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.29
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.29
138994009	CANTOR FITZGERALD REPO REPO				1.080000	09 Apr 2020		
		3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.77
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.77
19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021		
		5,000,000.000	Local	99.090500	4,954,525.00	98.640000	4,932,000.00	1.27
			Base	99.090500	4,954,525.00	98.640000	4,932,000.00	1.27

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2284K0H32	CROWN POINT CAP CO.	5,000,000.000	Local	99.352444	4,967,622.22	99.311111	4,965,555.55	-2,066.67	1.28
			Base	99.352444	4,967,622.22	99.311111	4,965,555.55	-2,066.67	1.28
2284K2CK5	CROWN POINT CAP CO.	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
2546R2HX7	WALT DISNEY CO	3,000,000.000	Local	99.299111	2,978,973.33	99.430422	2,982,912.66	3,939.33	0.77
			Base	99.299111	2,978,973.33	99.430422	2,982,912.66	3,939.33	0.77
30601YE50	FAIRWAY FINANCE CORP	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
30601YF42	FAIRWAY FINANCE CORP	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
40588LDW6	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.845333	4,992,266.67	99.845333	4,992,266.67	0.00	1.29
			Base	99.845333	4,992,266.67	99.845333	4,992,266.67	0.00	1.29
45779PD70	INSTITUTIONAL SECURED	6,000,000.000	Local	99.971000	5,998,260.00	99.971000	5,998,260.00	0.00	1.54
			Base	99.971000	5,998,260.00	99.971000	5,998,260.00	0.00	1.54
45856WE62	INTERCONTINENTAL EXCHANGE	4,000,000.000	Local	99.832778	3,993,311.11	99.832778	3,993,311.11	0.00	1.03
			Base	99.832778	3,993,311.11	99.832778	3,993,311.11	0.00	1.03
45856WEK1	INTERCONTINENTAL EXCHANGE	1,000,000.000	Local	99.770667	997,706.67	99.770667	997,706.67	0.00	0.26
			Base	99.770667	997,706.67	99.770667	997,706.67	0.00	0.26
58934AE10	MERCK & CO. INC	5,000,000.000	Local	99.841667	4,992,083.33	99.841667	4,992,083.33	0.00	1.29
			Base	99.841667	4,992,083.33	99.841667	4,992,083.33	0.00	1.29

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59157TE17	METLIFE SHORT TERM FDG					1.900000	01 May 2020		
	5,000,000.000	Local		99.841667	4,992,083.33	99.841667	4,992,083.33	0.00	1.29
		Base		99.841667	4,992,083.33	99.841667	4,992,083.33	0.00	1.29
8225X2F17	SHELL INTNL FNC B.V					1.950000	01 Jun 2020		
	1,790,000.000	Local		99.669583	1,784,085.54	99.669583	1,784,085.54	0.00	0.46
		Base		99.669583	1,784,085.54	99.669583	1,784,085.54	0.00	0.46
979QHR003	SOUTH STREET REPO					0.010000	01 Apr 2020		
	8,345,000.000	Local		100.000000	8,345,000.00	100.000000	8,345,000.00	0.00	2.15
		Base		100.000000	8,345,000.00	100.000000	8,345,000.00	0.00	2.15
<b>US DOLLAR Total</b>									
	76,135,000.000	Local			75,990,852.35		75,968,641.53	-22,210.82	19.56
		Base			75,990,852.35		75,968,641.53	-22,210.82	19.56
<b>CASH EQUIVALENT Total</b>									
	76,135,000.000	Base			75,990,852.35		75,968,641.53	-22,210.82	19.56
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>									
								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
	2,000,000.000	Local		100.384202	2,007,684.03	100.442648	2,008,852.96	1,168.93	0.52
		Base		100.384202	2,007,684.03	100.442648	2,008,852.96	1,168.93	0.52
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	4,000,000.000	Local		99.914708	3,996,588.32	101.627597	4,065,103.88	68,515.56	1.05
		Base		99.914708	3,996,588.32	101.627597	4,065,103.88	68,515.56	1.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local		99.721356	4,986,067.82	101.155396	5,057,769.80	71,701.98	1.30
		Base		99.721356	4,986,067.82	101.155396	5,057,769.80	71,701.98	1.30
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					1.024630	15 Oct 2025		
	4,000,000.000	Local		100.000000	4,000,000.00	97.312870	3,892,514.80	-107,485.20	1.00
	Original Face:	4,000,000.000	Base		100.000000	4,000,000.00	97.312870	3,892,514.80	-107,485.20

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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	97.515441	4,875,772.05	-124,227.95	1.26	
		Base	100.000000	5,000,000.00	97.515441	4,875,772.05	-124,227.95	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	99.973955	4,998,697.75	-1,302.25	1.29	
		Base	100.000000	5,000,000.00	99.973955	4,998,697.75	-1,302.25	1.29	
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					2.080880	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	97.577169	6,830,401.83	-169,598.17	1.76	
		Base	100.000000	7,000,000.00	97.577169	6,830,401.83	-169,598.17	1.76	
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local	99.797771	1,995,955.41	101.808787	2,036,175.74	40,220.33	0.52	
		Base	99.797771	1,995,955.41	101.808787	2,036,175.74	40,220.33	0.52	
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
	449,457.960	Local	99.996896	449,444.01	99.998910	449,453.06	9.05	0.12	
	Original Face: 4,000,000.000	Base	99.996896	449,444.01	99.998910	449,453.06	9.05	0.12	
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	95.588273	1,911,765.46	-88,234.54	0.49	
		Base	100.000000	2,000,000.00	95.588273	1,911,765.46	-88,234.54	0.49	
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	97.191000	1,943,820.00	-56,180.00	0.50	
		Base	100.000000	2,000,000.00	97.191000	1,943,820.00	-56,180.00	0.50	
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625000	19 Oct 2020		
	5,810,000.000	Local	100.091691	5,815,327.26	100.155648	5,819,043.15	3,715.89	1.50	
		Base	100.091691	5,815,327.26	100.155648	5,819,043.15	3,715.89	1.50	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	102.992769	3,670,662.29	104.010920	3,706,949.19	36,286.90	0.95	
		Base	102.992769	3,670,662.29	104.010920	3,706,949.19	36,286.90	0.95	
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
	3,000,000.000	Local	99.999384	2,999,981.52	99.946000	2,998,380.00	-1,601.52	0.77	
		Base	99.999384	2,999,981.52	99.946000	2,998,380.00	-1,601.52	0.77	

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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	99.613043	4,980,652.15	-19,347.85	1.28
		Base		100.000000	5,000,000.00	99.613043	4,980,652.15	-19,347.85	1.28
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	97.111685	2,913,350.55	-86,649.45	0.75
		Base		100.000000	3,000,000.00	97.111685	2,913,350.55	-86,649.45	0.75
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	98.539975	1,970,799.50	-29,200.50	0.51
		Base		100.000000	2,000,000.00	98.539975	1,970,799.50	-29,200.50	0.51
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.840326	2,995,209.77	100.601721	3,018,051.63	22,841.86	0.78
		Base		99.840326	2,995,209.77	100.601721	3,018,051.63	22,841.86	0.78
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local		99.973649	2,999,209.46	100.245306	3,007,359.18	8,149.72	0.77
		Base		99.973649	2,999,209.46	100.245306	3,007,359.18	8,149.72	0.77
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local		99.841075	4,992,053.73	99.038825	4,951,941.25	-40,112.48	1.28
		Base		99.841075	4,992,053.73	99.038825	4,951,941.25	-40,112.48	1.28
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	2,000,000.000	Local		99.938843	1,998,776.85	100.106831	2,002,136.62	3,359.77	0.52
		Base		99.938843	1,998,776.85	100.106831	2,002,136.62	3,359.77	0.52
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	1,000,000.000	Local		99.550952	995,509.52	101.417030	1,014,170.30	18,660.78	0.26
		Base		99.550952	995,509.52	101.417030	1,014,170.30	18,660.78	0.26
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
	1,000,000.000	Local		99.983643	999,836.43	99.500570	995,005.70	-4,830.73	0.26
	Original Face:		1,000,000.000	Base	99.983643	999,836.43	99.500570	995,005.70	-4,830.73
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.374630	17 Jul 2023		
	2,000,000.000	Local		100.000000	2,000,000.00	99.719990	1,994,399.80	-5,600.20	0.51
	Original Face:		2,000,000.000	Base	100.000000	2,000,000.00	99.719990	1,994,399.80	-5,600.20

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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	98.997098	2,969,912.94	-30,087.06	0.76
			Base 100.000000	3,000,000.00	98.997098	2,969,912.94	-30,087.06	0.76
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		1,074,394.110	Local 99.999509	1,074,388.83	99.614270	1,070,249.85	-4,138.98	0.28
Original Face:		3,000,000.000	Base 99.999509	1,074,388.83	99.614270	1,070,249.85	-4,138.98	0.28
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		2,370,000.000	Local 100.104500	2,372,476.66	100.415753	2,379,853.35	7,376.69	0.61
			Base 100.104500	2,372,476.66	100.415753	2,379,853.35	7,376.69	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	98.621940	1,972,438.80	-27,561.20	0.51
			Base 100.000000	2,000,000.00	98.621940	1,972,438.80	-27,561.20	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	100.622773	2,168,420.76	13,420.76	0.56
			Base 100.000000	2,155,000.00	100.622773	2,168,420.76	13,420.76	0.56
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.639437	4,981,971.83	100.198903	5,009,945.15	27,973.32	1.29
			Base 99.639437	4,981,971.83	100.198903	5,009,945.15	27,973.32	1.29
278642AR4	EBAY INC SR UNSECURED 06/20 2.15				2.150000	05 Jun 2020		
		2,000,000.000	Local 99.994004	1,999,880.08	99.943336	1,998,866.72	-1,013.36	0.51
			Base 99.994004	1,999,880.08	99.943336	1,998,866.72	-1,013.36	0.51
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A				1.970000	20 Jan 2023		
		278,852.090	Local 100.126938	279,206.06	99.903430	278,582.80	-623.26	0.07
Original Face:		3,000,000.000	Base 100.126938	279,206.06	99.903430	278,582.80	-623.26	0.07
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	99.518458	4,975,922.90	-24,077.10	1.28
			Base 100.000000	5,000,000.00	99.518458	4,975,922.90	-24,077.10	1.28
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,612,540.500	Local 100.000000	2,612,540.50	102.802050	2,685,745.19	73,204.69	0.69
Original Face:		5,126,000.000	Base 100.000000	2,612,540.50	102.802050	2,685,745.19	73,204.69	0.69

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31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5						4.500000	01 Apr 2020		
		1.650	Local	100.606061	1.66	100.963719	1.67		0.01	0.00
Original Face:	1,100,000.000		Base	100.606061	1.66	100.963719	1.67		0.01	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4						4.000000	01 Mar 2041		
		618,587.420	Local	103.318672	639,116.31	108.824717	673,176.01		34,059.70	0.17
Original Face:	2,090,000.000		Base	103.318672	639,116.31	108.824717	673,176.01		34,059.70	0.17
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5						4.500000	01 Mar 2023		
		1,868.620	Local	100.647537	1,880.72	105.205632	1,965.89		85.17	0.00
Original Face:	250,000.000		Base	100.647537	1,880.72	105.205632	1,965.89		85.17	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
		26,700.170	Local	100.078913	26,721.24	105.370786	28,134.18		1,412.94	0.01
Original Face:	1,000,000.000		Base	100.078913	26,721.24	105.370786	28,134.18		1,412.94	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5						4.500000	01 Feb 2024		
		30,445.860	Local	100.459734	30,585.83	105.371223	32,081.18		1,495.35	0.01
Original Face:	2,206,300.000		Base	100.459734	30,585.83	105.371223	32,081.18		1,495.35	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3						3.000000	01 Nov 2026		
		566,923.200	Local	101.184681	573,639.43	104.823192	594,266.99		20,627.56	0.15
Original Face:	5,000,000.000		Base	101.184681	573,639.43	104.823192	594,266.99		20,627.56	0.15
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5						2.500000	01 May 2028		
		1,582,468.700	Local	101.774691	1,610,552.63	103.831985	1,643,108.66		32,556.03	0.42
Original Face:	5,000,000.000		Base	101.774691	1,610,552.63	103.831985	1,643,108.66		32,556.03	0.42
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
		23,927.550	Local	100.802548	24,119.58	104.973573	25,117.60		998.02	0.01
Original Face:	1,000,000.000		Base	100.802548	24,119.58	104.973573	25,117.60		998.02	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
		281,146.380	Local	101.034201	284,054.00	105.197261	295,758.29		11,704.29	0.08
Original Face:	6,000,000.000		Base	101.034201	284,054.00	105.197261	295,758.29		11,704.29	0.08
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
		277,148.000	Local	101.365159	280,931.51	105.201954	291,565.11		10,633.60	0.08
Original Face:	5,000,000.000		Base	101.365159	280,931.51	105.201954	291,565.11		10,633.60	0.08

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31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	1,645,648.700	Local	103.669349	1,706,033.29	107.270734	1,765,299.44	59,266.15	0.45	
Original Face:	5,000,000.000	Base	103.669349	1,706,033.29	107.270734	1,765,299.44	59,266.15	0.45	
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
	1,029,956.770	Local	103.554352	1,066,565.06	108.111880	1,113,505.63	46,940.57	0.29	
Original Face:	5,700,000.000	Base	103.554352	1,066,565.06	108.111880	1,113,505.63	46,940.57	0.29	
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
	470,900.920	Local	103.306311	486,470.37	108.850489	512,577.95	26,107.58	0.13	
Original Face:	2,000,000.000	Base	103.306311	486,470.37	108.850489	512,577.95	26,107.58	0.13	
3130AJA90	FEDERAL HOME LOAN BANK BONDS 08/24 1.77					1.770000	28 Aug 2024		
	3,000,000.000	Local	100.211154	3,006,334.63	100.332293	3,009,968.79	3,634.16	0.78	
		Base	100.211154	3,006,334.63	100.332293	3,009,968.79	3,634.16	0.78	
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	100.064755	5,003,237.75	3,237.75	1.29	
		Base	100.000000	5,000,000.00	100.064755	5,003,237.75	3,237.75	1.29	
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
	3,000,000.000	Local	100.023014	3,000,690.41	100.222827	3,006,684.81	5,994.40	0.77	
		Base	100.023014	3,000,690.41	100.222827	3,006,684.81	5,994.40	0.77	
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
	2,000,000.000	Local	99.957299	1,999,145.98	103.868514	2,077,370.28	78,224.30	0.53	
		Base	99.957299	1,999,145.98	103.868514	2,077,370.28	78,224.30	0.53	
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
	1,944,412.810	Local	101.923283	1,981,809.38	104.562560	2,033,127.81	51,318.43	0.52	
Original Face:	5,300,000.000	Base	101.923283	1,981,809.38	104.562560	2,033,127.81	51,318.43	0.52	
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
	2,944,002.990	Local	102.943601	3,030,662.69	107.009110	3,150,351.40	119,688.71	0.81	
Original Face:	3,000,000.000	Base	102.943601	3,030,662.69	107.009110	3,150,351.40	119,688.71	0.81	
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	2,759,023.120	Local	99.803729	2,753,607.96	102.430100	2,826,070.14	72,462.18	0.73	
Original Face:	8,190,000.000	Base	99.803729	2,753,607.96	102.430100	2,826,070.14	72,462.18	0.73	

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3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
	717,493.110	Local		104.773077	751,739.61	105.485140	756,848.61	5,109.00	0.19
Original Face:	1,212,000.000	Base		104.773077	751,739.61	105.485140	756,848.61	5,109.00	0.19
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
	2,000,000.000	Local		99.861454	1,997,229.08	101.027440	2,020,548.80	23,319.72	0.52
		Base		99.861454	1,997,229.08	101.027440	2,020,548.80	23,319.72	0.52
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		
	414,082.530	Local		101.156446	418,871.17	104.089566	431,016.71	12,145.54	0.11
Original Face:	1,500,000.000	Base		101.156446	418,871.17	104.089566	431,016.71	12,145.54	0.11
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
	9,270.380	Local		100.177447	9,286.83	101.747900	9,432.42	145.59	0.00
Original Face:	2,500,000.000	Base		100.177447	9,286.83	101.747900	9,432.42	145.59	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	57,807.390	Local		101.446770	58,643.73	109.487157	63,291.67	4,647.94	0.02
Original Face:	983,845.000	Base		101.446770	58,643.73	109.487157	63,291.67	4,647.94	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	22,161.440	Local		100.326062	22,233.70	103.547179	22,947.55	713.85	0.01
Original Face:	1,800,000.000	Base		100.326062	22,233.70	103.547179	22,947.55	713.85	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	6,992.120	Local		100.722528	7,042.64	104.202395	7,285.96	243.32	0.00
Original Face:	3,350,000.000	Base		100.722528	7,042.64	104.202395	7,285.96	243.32	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,273,974.780	Local		103.649374	1,320,466.89	108.033555	1,376,320.24	55,853.35	0.35
Original Face:	5,200,000.000	Base		103.649374	1,320,466.89	108.033555	1,376,320.24	55,853.35	0.35
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	514,113.790	Local		101.288579	520,738.55	104.326574	536,357.30	15,618.75	0.14
Original Face:	2,680,283.000	Base		101.288579	520,738.55	104.326574	536,357.30	15,618.75	0.14

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	Units								
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	3,780,874.800	Local	101.936786	3,854,102.25	103.809495	3,924,907.04	70,804.79	1.01	
Original Face:	15,000,000.000	Base	101.936786	3,854,102.25	103.809495	3,924,907.04	70,804.79	1.01	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,436,881.610	Local	101.080781	1,452,411.16	103.810691	1,491,636.73	39,225.57	0.38	
Original Face:	4,200,000.000	Base	101.080781	1,452,411.16	103.810691	1,491,636.73	39,225.57	0.38	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	89,822.540	Local	101.640179	91,295.79	105.204194	94,497.08	3,201.29	0.02	
Original Face:	1,500,000.000	Base	101.640179	91,295.79	105.204194	94,497.08	3,201.29	0.02	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	132,894.180	Local	101.010165	134,236.63	105.180557	139,778.84	5,542.21	0.04	
Original Face:	3,200,000.000	Base	101.010165	134,236.63	105.180557	139,778.84	5,542.21	0.04	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	128,757.700	Local	102.508425	131,987.49	105.301593	135,583.91	3,596.42	0.03	
Original Face:	765,534.000	Base	102.508425	131,987.49	105.301593	135,583.91	3,596.42	0.03	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,091,621.300	Local	101.933248	1,112,725.05	103.800630	1,133,109.79	20,384.74	0.29	
Original Face:	5,157,070.000	Base	101.933248	1,112,725.05	103.800630	1,133,109.79	20,384.74	0.29	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	148,035.100	Local	101.202357	149,815.01	106.412838	157,528.35	7,713.34	0.04	
Original Face:	5,000,000.000	Base	101.202357	149,815.01	106.412838	157,528.35	7,713.34	0.04	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	268,257.850	Local	101.685188	272,778.50	105.192706	282,187.69	9,409.19	0.07	
Original Face:	5,000,000.000	Base	101.685188	272,778.50	105.192706	282,187.69	9,409.19	0.07	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	363,669.580	Local	103.439972	376,179.71	108.080660	393,056.48	16,876.77	0.10	
Original Face:	2,000,000.000	Base	103.439972	376,179.71	108.080660	393,056.48	16,876.77	0.10	
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	215,068.000	Local	103.272300	222,105.67	109.569700	235,649.36	13,543.69	0.06	
Original Face:	5,000,000.000	Base	103.272300	222,105.67	109.569700	235,649.36	13,543.69	0.06	

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
		2,114,522.980	Local 106.477982	2,251,501.40	108.239849	2,288,756.48	37,255.08	0.59
Original Face:		14,750,000.000	Base 106.477982	2,251,501.40	108.239849	2,288,756.48	37,255.08	0.59
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3				3.000000	01 Nov 2025		
		181,188.540	Local 100.959779	182,927.55	104.753622	189,801.56	6,874.01	0.05
Original Face:		2,000,000.000	Base 100.959779	182,927.55	104.753622	189,801.56	6,874.01	0.05
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875				2.875000	27 Jul 2020		
		4,000,000.000	Local 100.042998	4,001,719.91	99.488982	3,979,559.28	-22,160.63	1.02
			Base 100.042998	4,001,719.91	99.488982	3,979,559.28	-22,160.63	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	99.102440	4,955,122.00	-44,878.00	1.28
			Base 100.000000	5,000,000.00	99.102440	4,955,122.00	-44,878.00	1.28
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		2,081,969.800	Local 98.883442	2,058,723.39	99.075410	2,062,720.12	3,996.73	0.53
Original Face:		4,000,000.000	Base 98.883442	2,058,723.39	99.075410	2,062,720.12	3,996.73	0.53
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
		396,235.540	Local 99.155959	392,891.15	99.448790	394,051.45	1,160.30	0.10
Original Face:		1,900,000.000	Base 99.155959	392,891.15	99.448790	394,051.45	1,160.30	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
		1,840,527.690	Local 99.571427	1,832,639.68	100.618420	1,851,909.88	19,270.20	0.48
Original Face:		3,050,000.000	Base 99.571427	1,832,639.68	100.618420	1,851,909.88	19,270.20	0.48
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
		2,708,320.440	Local 99.323205	2,689,990.65	99.797780	2,702,843.67	12,853.02	0.70
Original Face:		3,000,000.000	Base 99.323205	2,689,990.65	99.797780	2,702,843.67	12,853.02	0.70
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD				2.250000	20 Nov 2042		
		2,854,726.850	Local 99.868985	2,850,986.73	101.859410	2,907,807.93	56,821.20	0.75
Original Face:		5,000,000.000	Base 99.868985	2,850,986.73	101.859410	2,907,807.93	56,821.20	0.75
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		2,322,130.040	Local 102.926119	2,390,078.32	103.464047	2,402,569.72	12,491.40	0.62
Original Face:		3,000,000.000	Base 102.926119	2,390,078.32	103.464047	2,402,569.72	12,491.40	0.62

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	874,330.340	Local	100.419078	877,994.47	102.712496	898,046.52	20,052.05	0.23	
Original Face:	1,000,000.000	Base	100.419078	877,994.47	102.712496	898,046.52	20,052.05	0.23	
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	101.753098	3,052,592.94	52,592.94	0.79	
		Base	100.000000	3,000,000.00	101.753098	3,052,592.94	52,592.94	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	102.308000	2,046,160.00	46,160.00	0.53	
		Base	100.000000	2,000,000.00	102.308000	2,046,160.00	46,160.00	0.53	
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					1.884280	06 Aug 2024		
	3,000,000.000	Local	100.084499	3,002,534.97	99.912385	2,997,371.55	-5,163.42	0.77	
		Base	100.084499	3,002,534.97	99.912385	2,997,371.55	-5,163.42	0.77	
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	102.289000	5,114,450.00	114,450.00	1.32	
		Base	100.000000	5,000,000.00	102.289000	5,114,450.00	114,450.00	1.32	
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	100.516590	2,010,331.80	10,331.80	0.52	
		Base	100.000000	2,000,000.00	100.516590	2,010,331.80	10,331.80	0.52	
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	3,000,000.000	Local	98.745203	2,962,356.10	102.630384	3,078,911.52	116,555.42	0.79	
		Base	98.745203	2,962,356.10	102.630384	3,078,911.52	116,555.42	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	101.361304	5,068,065.20	68,065.20	1.30	
		Base	100.000000	5,000,000.00	101.361304	5,068,065.20	68,065.20	1.30	
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	91.176668	2,735,300.04	-264,699.96	0.70	
		Base	100.000000	3,000,000.00	91.176668	2,735,300.04	-264,699.96	0.70	
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	94.856314	2,845,689.42	-154,310.58	0.73	
		Base	100.000000	3,000,000.00	94.856314	2,845,689.42	-154,310.58	0.73	

& 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: March 31, 2020

View Date: April 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
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023		
		3,000,000.000	Local 99.956231	2,998,686.93	98.059562	2,941,786.86	-56,900.07	0.76
			Base 99.956231	2,998,686.93	98.059562	2,941,786.86	-56,900.07	0.76
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05				2.050000	17 Aug 2020		
		2,000,000.000	Local 99.989423	1,999,788.46	99.748385	1,994,967.70	-4,820.76	0.51
			Base 99.989423	1,999,788.46	99.748385	1,994,967.70	-4,820.76	0.51
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR				2.064130	25 Jan 2021		
		7,000,000.000	Local 100.000000	7,000,000.00	98.594719	6,901,630.33	-98,369.67	1.78
			Base 100.000000	7,000,000.00	98.594719	6,901,630.33	-98,369.67	1.78
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
		1,000,000.000	Local 99.995538	999,955.38	99.694480	996,944.80	-3,010.58	0.26
Original Face:		1,000,000.000	Base 99.995538	999,955.38	99.694480	996,944.80	-3,010.58	0.26
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023		
		3,000,000.000	Local 99.960099	2,998,802.98	97.891719	2,936,751.57	-62,051.41	0.76
			Base 99.960099	2,998,802.98	97.891719	2,936,751.57	-62,051.41	0.76
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025		
		5,000,000.000	Local 99.654755	4,982,737.74	99.357019	4,967,850.95	-14,886.79	1.28
			Base 99.654755	4,982,737.74	99.357019	4,967,850.95	-14,886.79	1.28
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342				3.342000	01 Sep 2020		
		2,000,000.000	Local 100.057832	2,001,156.63	100.103056	2,002,061.12	904.49	0.52
			Base 100.057832	2,001,156.63	100.103056	2,002,061.12	904.49	0.52
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				2.000000	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 99.974121	3,789,019.20	100.177272	3,796,718.61	7,699.41	0.98
			Base 99.974121	3,789,019.20	100.177272	3,796,718.61	7,699.41	0.98
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2				2.000000	19 May 2020		
		2,000,000.000	Local 99.995051	1,999,901.02	99.867071	1,997,341.42	-2,559.60	0.51
			Base 99.995051	1,999,901.02	99.867071	1,997,341.42	-2,559.60	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: March 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
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	99.851077	1,997,021.54	-2,978.46	0.51
		Base		100.000000	2,000,000.00	99.851077	1,997,021.54	-2,978.46	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	103.073554	5,153,677.70	153,677.70	1.33
		Base		100.000000	5,000,000.00	103.073554	5,153,677.70	153,677.70	1.33
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					2.306250	22 Oct 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	100.854000	2,017,080.00	17,080.00	0.52
		Base		100.000000	2,000,000.00	100.854000	2,017,080.00	17,080.00	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	101.602300	3,515,439.58	55,439.58	0.91
		Base		100.000000	3,460,000.00	101.602300	3,515,439.58	55,439.58	0.91
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	99.526000	2,985,780.00	-14,220.00	0.77
		Base		100.000000	3,000,000.00	99.526000	2,985,780.00	-14,220.00	0.77
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local		99.981572	2,999,447.15	101.827238	3,054,817.14	55,369.99	0.79
		Base		99.981572	2,999,447.15	101.827238	3,054,817.14	55,369.99	0.79
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.210000	15 May 2024		
	500,000.000	Local		99.997982	499,989.91	99.730380	498,651.90	-1,338.01	0.13
	Original Face: 500,000.000	Base		99.997982	499,989.91	99.730380	498,651.90	-1,338.01	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	100.199854	3,005,995.62	5,995.62	0.77
		Base		100.000000	3,000,000.00	100.199854	3,005,995.62	5,995.62	0.77
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	96.946830	2,908,404.90	-91,595.10	0.75
		Base		100.000000	3,000,000.00	96.946830	2,908,404.90	-91,595.10	0.75
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	3,000,000.000	Local		99.993382	2,999,801.46	100.154470	3,004,634.10	4,832.64	0.77
	Original Face: 3,000,000.000	Base		99.993382	2,999,801.46	100.154470	3,004,634.10	4,832.64	0.77

# Holdings

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
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.957406	1,999,148.12	100.938489	2,018,769.78	19,621.66	0.52	
		Base	99.957406	1,999,148.12	100.938489	2,018,769.78	19,621.66	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	95.637876	956,378.76	-43,621.24	0.25	
		Base	100.000000	1,000,000.00	95.637876	956,378.76	-43,621.24	0.25	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.934760	4,996,738.01	96.480729	4,824,036.45	-172,701.56	1.24	
		Base	99.934760	4,996,738.01	96.480729	4,824,036.45	-172,701.56	1.24	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local	99.796634	2,993,899.01	96.596652	2,897,899.56	-95,999.45	0.75	
		Base	99.796634	2,993,899.01	96.596652	2,897,899.56	-95,999.45	0.75	
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.258825	2,005,176.50	102.372444	2,047,448.88	42,272.38	0.53	
		Base	100.258825	2,005,176.50	102.372444	2,047,448.88	42,272.38	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	97.329400	4,866,470.00	-133,530.00	1.25	
		Base	100.000000	5,000,000.00	97.329400	4,866,470.00	-133,530.00	1.25	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.915242	4,995,762.09	99.955725	4,997,786.25	2,024.16	1.29	
		Base	99.915242	4,995,762.09	99.955725	4,997,786.25	2,024.16	1.29	
912828Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
	2,000,000.000	Local	99.887483	1,997,749.66	100.585938	2,011,718.76	13,969.10	0.52	
		Base	99.887483	1,997,749.66	100.585938	2,011,718.76	13,969.10	0.52	
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
	2,000,000.000	Local	100.023652	2,000,473.04	100.182768	2,003,655.36	3,182.32	0.52	
		Base	100.023652	2,000,473.04	100.182768	2,003,655.36	3,182.32	0.52	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local	99.948658	999,486.58	101.039062	1,010,390.62	10,904.04	0.26	
		Base	99.948658	999,486.58	101.039062	1,010,390.62	10,904.04	0.26	

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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: March 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
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local	100.650368	2,013,007.35	101.984375	2,039,687.50	26,680.15	0.53	
		Base	100.650368	2,013,007.35	101.984375	2,039,687.50	26,680.15	0.53	
912828XH8	US TREASURY N/B 06/20 1.625					1.625000	30 Jun 2020		
	2,000,000.000	Local	99.939696	1,998,793.91	100.379357	2,007,587.14	8,793.23	0.52	
		Base	99.939696	1,998,793.91	100.379357	2,007,587.14	8,793.23	0.52	
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local	99.978242	1,999,564.83	101.392677	2,027,853.54	28,288.71	0.52	
		Base	99.978242	1,999,564.83	101.392677	2,027,853.54	28,288.71	0.52	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local	99.978396	2,999,351.87	102.294513	3,068,835.39	69,483.52	0.79	
		Base	99.978396	2,999,351.87	102.294513	3,068,835.39	69,483.52	0.79	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local	99.984661	1,999,693.22	101.677070	2,033,541.40	33,848.18	0.52	
Original Face:	2,000,000.000	Base	99.984661	1,999,693.22	101.677070	2,033,541.40	33,848.18	0.52	
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local	99.988741	1,999,774.82	94.367450	1,887,349.00	-112,425.82	0.49	
Original Face:	2,000,000.000	Base	99.988741	1,999,774.82	94.367450	1,887,349.00	-112,425.82	0.49	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,000,000.000	Local	99.998948	999,989.48	101.202500	1,012,025.00	12,035.52	0.26	
Original Face:	1,000,000.000	Base	99.998948	999,989.48	101.202500	1,012,025.00	12,035.52	0.26	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local	99.900054	1,998,001.07	105.128512	2,102,570.24	104,569.17	0.54	
		Base	99.900054	1,998,001.07	105.128512	2,102,570.24	104,569.17	0.54	
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local	99.995755	2,999,872.65	100.017380	3,000,521.40	648.75	0.77	
		Base	99.995755	2,999,872.65	100.017380	3,000,521.40	648.75	0.77	
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local	99.347545	993,475.45	99.666512	996,665.12	3,189.67	0.26	
		Base	99.347545	993,475.45	99.666512	996,665.12	3,189.67	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: March 31, 2020

View Date: April 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	
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	98.075701	2,942,271.03	-57,728.97	0.76
			Base	100.000000	3,000,000.00	98.075701	2,942,271.03	-57,728.97	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	100.374167	3,011,225.01	11,225.01	0.78
			Base	100.000000	3,000,000.00	100.374167	3,011,225.01	11,225.01	0.78
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022			
		2,000,000.000	Local	99.926980	1,998,539.60	100.048484	2,000,969.68	2,430.08	0.52
			Base	99.926980	1,998,539.60	100.048484	2,000,969.68	2,430.08	0.52
<b>US DOLLAR Total</b>									
	311,313,137.950	Local		311,996,146.48		312,273,131.72	276,985.24	80.41	
Original Face:	197,211,032.000	Base		311,996,146.48		312,273,131.72	276,985.24	80.41	
<b>FIXED INCOME Total</b>									
	311,313,137.950	Base		311,996,146.48		312,273,131.72	276,985.24	80.41	
Original Face:	197,211,032.000								

# Holdings

ST OF AZ POOL 500 LGIP MED  
 STATE OF ARIZONA  
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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
<b>FUND Total</b>								
		387,572,369.280	Base	388,111,230.16		388,366,004.58	254,774.42	100.00
Original Face:		197,211,032.000						

# Holdings

Currency Summary

As of: *March 31, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	124,231.330	Local	124,231.33	124,231.33	0.03	0.00		0.00
		Base	124,231.33	124,231.33	0.03	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	76,135,000.000	Local	75,990,852.35	75,968,641.53	19.56	-22,210.82		-22,210.82
		Base	75,990,852.35	75,968,641.53	19.56	-22,210.82	0.00	-22,210.82
<b>FIXED INCOME</b>								
	311,313,137.950	Local	311,996,146.48	312,273,131.72	80.41	276,985.24		276,985.24
Original Face:	197,211,032.000	Base	311,996,146.48	312,273,131.72	80.41	276,985.24	0.00	276,985.24
<b>US DOLLAR Total</b>								
	387,572,369.280	Local	388,111,230.16	388,366,004.58	100.00	254,774.42		254,774.42
Original Face:	197,211,032.000	Base	388,111,230.16	388,366,004.58	100.00	254,774.42	0.00	254,774.42
<b>FUND Total</b>								
	387,572,369.280	Base	388,111,230.16	388,366,004.58	100.00	254,774.42	0.00	254,774.42
Original Face:	197,211,032.000							

# Holdings

Asset Summary

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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
<b>CASH</b>							
US DOLLAR	124,231.330	124,231.33	124,231.33	0.03	0.00	0.00	0.00
<b>CASH Total</b>	124,231.330	124,231.33	124,231.33	0.03	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *March 31, 2020*

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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
<b>CASH EQUIVALENT</b>							
US DOLLAR	76,135,000.000	75,990,852.35	75,968,641.53	19.56	-22,210.82	0.00	-22,210.82
<b>CASH EQUIVALENT Total</b>	76,135,000.000	75,990,852.35	75,968,641.53	19.56	-22,210.82	0.00	-22,210.82

# Holdings

Asset Summary

As of: *March 31, 2020*

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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
<b>FIXED INCOME</b>							
US DOLLAR	311,313,137.950	311,996,146.48	312,273,131.72	80.41	276,985.24	0.00	276,985.24
<b>FIXED INCOME Total</b>	311,313,137.950	311,996,146.48	312,273,131.72	80.41	276,985.24	0.00	276,985.24

# Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

*April 9, 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
<b>FUND Total</b>	387,572,369.280	388,111,230.16	388,366,004.58	100.00	254,774.42	0.00	254,774.42

# Holdings

## Fund Summary

As of: *March 31, 2020*

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

View Date: *April 9, 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	124,231.330	124,231.33	124,231.33	0.03	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	76,135,000.000	75,990,852.35	75,968,641.53	19.56	-22,210.82 3,939.33 GN -26,150.15 LS	0.00 0.00 GN 0.00 LS	-22,210.82 3,939.33 GN -26,150.15 LS	
FIXED INCOME	311,313,137.950	311,996,146.48	312,273,131.72	80.41	276,985.24 2,558,807.12 GN -2,281,821.88 LS	0.00 0.00 GN 0.00 LS	276,985.24 2,558,807.12 GN -2,281,821.88 LS	
Original Face:	197,211,032.000							
<hr/>								
<b>FUND Total</b>	0.000	387,572,369.280	388,111,230.16	388,366,004.58	100.00	254,774.42 2,562,746.45 GN -2,307,972.03 LS	0.00 0.00 GN 0.00 LS	254,774.42 2,562,746.45 GN -2,307,972.03 LS
Original Face:	197,211,032.000							