

Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 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							
	3,459,934.410	Local	1.000000	3,459,934.41	1.000000	3,459,934.41	0.00	0.82
		Base	1.000000	3,459,934.41	1.000000	3,459,934.41	0.00	0.82
US DOLLAR Total								
	3,459,934.410	Local		3,459,934.41		3,459,934.41	0.00	0.82
		Base		3,459,934.41		3,459,934.41	0.00	0.82
CASH Total								
	3,459,934.410	Base		3,459,934.41		3,459,934.41	0.00	0.82
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	99.966742	2,999,002.25	99.907000	2,997,210.00	-1,792.25	0.71
		Base	99.966742	2,999,002.25	99.907000	2,997,210.00	-1,792.25	0.71
138994009	CANTOR FITZGERALD REPO REPO				0.300000	01 Sep 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.54
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.54
138994009	CANTOR FITZGERALD REPO REPO				0.300000	08 Sep 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.18
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.18
16677JSQ0	CHEVRON CORP				0.380000	24 May 2021		
	5,000,000.000	Local	99.720278	4,986,013.89	99.812290	4,990,614.50	4,600.61	1.18
		Base	99.720278	4,986,013.89	99.812290	4,990,614.50	4,600.61	1.18
19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021		
	5,000,000.000	Local	99.545250	4,977,262.50	99.977900	4,998,895.00	21,632.50	1.18
		Base	99.545250	4,977,262.50	99.977900	4,998,895.00	21,632.50	1.18

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2546R2S31	WALT DISNEY CO	3,000,000.000	Local	99.661111	2,989,833.33	99.760060	2,992,801.80	2,968.47	0.71
			Base	99.661111	2,989,833.33	99.760060	2,992,801.80	2,968.47	0.71
30229ALW7	EXXON MOBIL CORP	5,000,000.000	Local	99.915000	4,995,750.00	99.972500	4,998,625.00	2,875.00	1.18
			Base	99.915000	4,995,750.00	99.972500	4,998,625.00	2,875.00	1.18
45779PJ17	INSTITUTIONAL SECURED	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.18
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.18
56274LJU9	MANHATTAN ASSET FDG.	3,000,000.000	Local	99.983500	2,999,505.00	99.983500	2,999,505.00	0.00	0.71
			Base	99.983500	2,999,505.00	99.983500	2,999,505.00	0.00	0.71
59157TN41	METLIFE SHORT TERM FDG	3,000,000.000	Local	99.920139	2,997,604.17	99.961110	2,998,833.30	1,229.13	0.71
			Base	99.920139	2,997,604.17	99.961110	2,998,833.30	1,229.13	0.71
6698M4N40	NOVARTIS FNC CRP	3,000,000.000	Local	99.913194	2,997,395.83	99.953810	2,998,614.30	1,218.47	0.71
			Base	99.913194	2,997,395.83	99.953810	2,998,614.30	1,218.47	0.71
8225X2P32	SHELL INTNL FNC B.V	4,770,000.000	Local	99.806250	4,760,758.13	99.806250	4,760,758.13	0.00	1.12
			Base	99.806250	4,760,758.13	99.806250	4,760,758.13	0.00	1.12
8225X2TM6	SHELL INTNL FNC B.V	3,000,000.000	Local	99.593055	2,987,791.66	99.494444	2,984,833.32	-2,958.34	0.70
			Base	99.593055	2,987,791.66	99.494444	2,984,833.32	-2,958.34	0.70
89119AUS5	TORONTO DOMINION BANK	3,000,000.000	Local	99.763111	2,992,893.33	99.743611	2,992,308.33	-585.00	0.71
			Base	99.763111	2,992,893.33	99.743611	2,992,308.33	-585.00	0.71
930ABD003	FIDELITY INVESTMENTS MONEY	5,002,275.090	Local	100.000000	5,002,275.09	100.000000	5,002,275.09	0.00	1.18
			Base	100.000000	5,002,275.09	100.000000	5,002,275.09	0.00	1.18

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979QHR003	SOUTH STREET REPO				0.120000	01 Sep 2020		
	18,913,203.120	Local	100.000000	18,913,203.12	100.000000	18,913,203.12	0.00	4.47
		Base	100.000000	18,913,203.12	100.000000	18,913,203.12	0.00	4.47
US DOLLAR Total								
	89,685,478.210	Local		89,599,288.30		89,628,476.89	29,188.59	21.16
		Base		89,599,288.30		89,628,476.89	29,188.59	21.16
CASH EQUIVALENT Total								
	89,685,478.210	Base		89,599,288.30		89,628,476.89	29,188.59	21.16
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	99.902481	2,997,074.43	99.972295	2,999,168.85	2,094.42	0.71
		Base	99.902481	2,997,074.43	99.972295	2,999,168.85	2,094.42	0.71
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.931460	3,997,258.39	103.770200	4,150,808.00	153,549.61	0.98
		Base	99.931460	3,997,258.39	103.770200	4,150,808.00	153,549.61	0.98
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.748322	4,987,416.09	106.933058	5,346,652.90	359,236.81	1.26
		Base	99.748322	4,987,416.09	106.933058	5,346,652.90	359,236.81	1.26
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.481880	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.059310	4,002,372.40	2,372.40	0.95
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.059310	4,002,372.40	2,372.40	0.95
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	100.058938	5,002,946.90	2,946.90	1.18
		Base	100.000000	5,000,000.00	100.058938	5,002,946.90	2,946.90	1.18
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.602500	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.450000	7,031,500.00	31,500.00	1.66
		Base	100.000000	7,000,000.00	100.450000	7,031,500.00	31,500.00	1.66

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037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024			
		2,000,000.000	Local	99.817194	1,996,343.87	105.052249	2,101,044.98	104,701.11	0.50
			Base	99.817194	1,996,343.87	105.052249	2,101,044.98	104,701.11	0.50
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025			
		5,000,000.000	Local	99.832262	4,991,613.11	102.614325	5,130,716.25	139,103.14	1.21
			Base	99.832262	4,991,613.11	102.614325	5,130,716.25	139,103.14	1.21
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	100.909412	2,018,188.24	18,188.24	0.48
			Base	100.000000	2,000,000.00	100.909412	2,018,188.24	18,188.24	0.48
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020			
		5,810,000.000	Local	100.021897	5,811,272.19	100.311848	5,828,118.37	16,846.18	1.38
			Base	100.021897	5,811,272.19	100.311848	5,828,118.37	16,846.18	1.38
06051GGY9	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				2.738000	23 Jan 2022			
		3,000,000.000	Local	100.918813	3,027,564.39	100.903775	3,027,113.25	-451.14	0.71
			Base	100.918813	3,027,564.39	100.903775	3,027,113.25	-451.14	0.71
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024			
		3,564,000.000	Local	102.673457	3,659,282.00	107.061427	3,815,669.26	156,387.26	0.90
			Base	102.673457	3,659,282.00	107.061427	3,815,669.26	156,387.26	0.90
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	0.71
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.71
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	100.007241	3,000,217.23	217.23	0.71
			Base	100.000000	3,000,000.00	100.007241	3,000,217.23	217.23	0.71
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	99.571888	4,210,895.14	-18,104.86	0.99
			Base	100.000000	4,229,000.00	99.571888	4,210,895.14	-18,104.86	0.99
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		3,000,000.000	Local	99.854981	2,995,649.42	106.639801	3,199,194.03	203,544.61	0.76
			Base	99.854981	2,995,649.42	106.639801	3,199,194.03	203,544.61	0.76

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064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
		3,000,000.000	Local 99.977857	2,999,335.71	103.531975	3,105,959.25	106,623.54	0.73
			Base 99.977857	2,999,335.71	103.531975	3,105,959.25	106,623.54	0.73
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
		5,000,000.000	Local 99.855557	4,992,777.84	106.189652	5,309,482.60	316,704.76	1.25
			Base 99.855557	4,992,777.84	106.189652	5,309,482.60	316,704.76	1.25
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
		2,000,000.000	Local 99.962531	1,999,250.62	101.257353	2,025,147.06	25,896.44	0.48
			Base 99.962531	1,999,250.62	101.257353	2,025,147.06	25,896.44	0.48
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				1.040880	16 Jun 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	101.036704	3,031,101.12	31,101.12	0.72
			Base 100.000000	3,000,000.00	101.036704	3,031,101.12	31,101.12	0.72
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		248,542.160	Local 99.999586	248,541.13	100.176520	248,980.89	439.76	0.06
Original Face:		3,000,000.000	Base 99.999586	248,541.13	100.176520	248,980.89	439.76	0.06
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	100.261978	5,013,098.90	13,098.90	1.18
			Base 100.000000	5,000,000.00	100.261978	5,013,098.90	13,098.90	1.18
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		2,370,000.000	Local 100.060455	2,371,432.78	101.395294	2,403,068.47	31,635.69	0.57
			Base 100.060455	2,371,432.78	101.395294	2,403,068.47	31,635.69	0.57
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	100.442110	2,164,527.47	9,527.47	0.51
			Base 100.000000	2,155,000.00	100.442110	2,164,527.47	9,527.47	0.51
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	99.401541	4,970,077.05	-29,922.95	1.17
			Base 100.000000	5,000,000.00	99.401541	4,970,077.05	-29,922.95	1.17
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.674330	4,983,716.49	104.133670	5,206,683.50	222,967.01	1.23
			Base 99.674330	4,983,716.49	104.133670	5,206,683.50	222,967.01	1.23

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26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				1.000000	11 Mar 2022		
		3,000,000.000	Local 100.729351	3,021,880.52	100.685110	3,020,553.30	-1,327.22	0.71
			Base 100.729351	3,021,880.52	100.685110	3,020,553.30	-1,327.22	0.71
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	105.950961	5,297,548.05	297,548.05	1.25
			Base 100.000000	5,000,000.00	105.950961	5,297,548.05	297,548.05	1.25
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,591,606.650	Local 100.000000	2,591,606.65	102.456680	2,655,274.13	63,667.48	0.63
Original Face:		5,126,000.000	Base 100.000000	2,591,606.65	102.456680	2,655,274.13	63,667.48	0.63
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		548,243.830	Local 103.252203	566,073.83	111.753477	612,681.54	46,607.71	0.14
Original Face:		2,090,000.000	Base 103.252203	566,073.83	111.753477	612,681.54	46,607.71	0.14
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		1,497.700	Local 100.554183	1,506.00	105.740962	1,583.68	77.68	0.00
Original Face:		250,000.000	Base 100.554183	1,506.00	105.740962	1,583.68	77.68	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		22,184.360	Local 100.071086	22,200.13	105.819202	23,475.31	1,275.18	0.01
Original Face:		1,000,000.000	Base 100.071086	22,200.13	105.819202	23,475.31	1,275.18	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		24,293.040	Local 100.409541	24,392.53	105.324280	25,586.47	1,193.94	0.01
Original Face:		2,206,300.000	Base 100.409541	24,392.53	105.324280	25,586.47	1,193.94	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		486,257.600	Local 101.109315	491,651.73	105.187519	511,482.31	19,830.58	0.12
Original Face:		5,000,000.000	Base 101.109315	491,651.73	105.187519	511,482.31	19,830.58	0.12
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,406,751.550	Local 101.682710	1,430,423.10	105.175732	1,479,561.24	49,138.14	0.35
Original Face:		5,000,000.000	Base 101.682710	1,430,423.10	105.175732	1,479,561.24	49,138.14	0.35
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		20,287.520	Local 100.721872	20,433.97	106.267906	21,559.12	1,125.15	0.01
Original Face:		1,000,000.000	Base 100.721872	20,433.97	106.267906	21,559.12	1,125.15	0.01

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3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		240,078.360	Local 100.951660	242,363.09	106.049456	254,601.79	12,238.70	0.06
Original Face:		6,000,000.000	Base 100.951660	242,363.09	106.049456	254,601.79	12,238.70	0.06
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		238,476.150	Local 101.259614	241,480.03	105.766276	252,227.34	10,747.31	0.06
Original Face:		5,000,000.000	Base 101.259614	241,480.03	105.766276	252,227.34	10,747.31	0.06
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		1,380,841.700	Local 103.598961	1,430,537.65	108.267508	1,495,002.90	64,465.25	0.35
Original Face:		5,000,000.000	Base 103.598961	1,430,537.65	108.267508	1,495,002.90	64,465.25	0.35
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		950,385.230	Local 103.477997	983,439.60	110.283951	1,048,122.38	64,682.78	0.25
Original Face:		5,700,000.000	Base 103.477997	983,439.60	110.283951	1,048,122.38	64,682.78	0.25
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		433,908.340	Local 103.239302	447,963.94	111.754862	484,913.67	36,949.73	0.11
Original Face:		2,000,000.000	Base 103.239302	447,963.94	111.754862	484,913.67	36,949.73	0.11
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	100.031150	5,001,557.50	1,557.50	1.18
			Base 100.000000	5,000,000.00	100.031150	5,001,557.50	1,557.50	1.18
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025		
		3,000,000.000	Local 100.012953	3,000,388.60	100.198673	3,005,960.19	5,571.59	0.71
			Base 100.012953	3,000,388.60	100.198673	3,005,960.19	5,571.59	0.71
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
		3,000,000.000	Local 99.955494	2,998,664.83	99.903987	2,997,119.61	-1,545.22	0.71
			Base 99.955494	2,998,664.83	99.903987	2,997,119.61	-1,545.22	0.71
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	100.043596	3,001,307.88	1,307.88	0.71
			Base 100.000000	3,000,000.00	100.043596	3,001,307.88	1,307.88	0.71
3134GW3B0	FREDDIE MAC NOTES 09/25 0.7				0.700000	02 Sep 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	99.894234	2,996,827.02	-3,172.98	0.71
			Base 100.000000	3,000,000.00	99.894234	2,996,827.02	-3,172.98	0.71

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3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
	2,000,000.000	Local	99.967350	1,999,347.00	103.341900	2,066,838.00	67,491.00	0.49	
		Base	99.967350	1,999,347.00	103.341900	2,066,838.00	67,491.00	0.49	
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
	1,567,838.760	Local	101.884272	1,597,381.11	102.859490	1,612,670.95	15,289.84	0.38	
	Original Face: 5,300,000.000	Base	101.884272	1,597,381.11	102.859490	1,612,670.95	15,289.84	0.38	
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
	2,849,737.440	Local	102.832972	2,930,469.71	105.697710	3,012,107.22	81,637.51	0.71	
	Original Face: 3,000,000.000	Base	102.832972	2,930,469.71	105.697710	3,012,107.22	81,637.51	0.71	
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
	2,989,427.910	Local	102.677649	3,069,474.30	102.871930	3,075,282.19	5,807.89	0.73	
	Original Face: 3,000,000.000	Base	102.677649	3,069,474.30	102.871930	3,075,282.19	5,807.89	0.73	
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.830795	2,994,923.85	-5,076.15	0.71	
		Base	100.000000	3,000,000.00	99.830795	2,994,923.85	-5,076.15	0.71	
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	2,446,935.800	Local	99.813262	2,442,366.44	102.666710	2,512,188.48	69,822.04	0.59	
	Original Face: 8,190,000.000	Base	99.813262	2,442,366.44	102.666710	2,512,188.48	69,822.04	0.59	
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
	672,988.900	Local	104.437162	702,850.51	103.881020	699,107.73	-3,742.78	0.17	
	Original Face: 1,212,000.000	Base	104.437162	702,850.51	103.881020	699,107.73	-3,742.78	0.17	
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
	2,000,000.000	Local	99.904020	1,998,080.39	100.929995	2,018,599.90	20,519.51	0.48	
		Base	99.904020	1,998,080.39	100.929995	2,018,599.90	20,519.51	0.48	
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
	3,000,000.000	Local	102.726253	3,081,787.58	102.726563	3,081,796.89	9.31	0.73	
	Original Face: 3,000,000.000	Base	102.726253	3,081,787.58	102.726563	3,081,796.89	9.31	0.73	
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	

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3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		370,876.800	Local	101.092570	374,928.89	105.639535	391,792.53	16,863.64	0.09
Original Face:		1,500,000.000	Base	101.092570	374,928.89	105.639535	391,792.53	16,863.64	0.09
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
		4,010.080	Local	100.108726	4,014.44	100.929280	4,047.34	32.90	0.00
Original Face:		2,500,000.000	Base	100.108726	4,014.44	100.929280	4,047.34	32.90	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		49,425.250	Local	101.415309	50,124.77	111.414870	55,067.08	4,942.31	0.01
Original Face:		983,845.000	Base	101.415309	50,124.77	111.414870	55,067.08	4,942.31	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		17,291.630	Local	100.267470	17,337.88	103.150660	17,836.43	498.55	0.00
Original Face:		1,800,000.000	Base	100.267470	17,337.88	103.150660	17,836.43	498.55	0.00
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
		905.570	Local	100.534470	910.41	104.851393	949.50	39.09	0.00
Original Face:		3,350,000.000	Base	100.534470	910.41	104.851393	949.50	39.09	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		1,174,863.560	Local	103.575411	1,216,869.76	110.405151	1,297,109.89	80,240.13	0.31
Original Face:		5,200,000.000	Base	103.575411	1,216,869.76	110.405151	1,297,109.89	80,240.13	0.31
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		442,101.880	Local	101.208631	447,445.26	105.779535	467,653.31	20,208.05	0.11
Original Face:		2,680,283.000	Base	101.208631	447,445.26	105.779535	467,653.31	20,208.05	0.11
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		3,311,385.000	Local	101.826133	3,371,855.30	105.112545	3,480,681.05	108,825.75	0.82
Original Face:		15,000,000.000	Base	101.826133	3,371,855.30	105.112545	3,480,681.05	108,825.75	0.82
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		1,278,007.460	Local	101.024766	1,291,104.04	105.119505	1,343,435.12	52,331.08	0.32
Original Face:		4,200,000.000	Base	101.024766	1,291,104.04	105.119505	1,343,435.12	52,331.08	0.32
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		77,330.060	Local	101.490339	78,482.54	105.805561	81,819.50	3,336.96	0.02
Original Face:		1,500,000.000	Base	101.490339	78,482.54	105.805561	81,819.50	3,336.96	0.02

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	112,510.270	Local	100.921143	113,546.65	106.007445	119,269.26	5,722.61	0.03	
Original Face:	3,200,000.000	Base	100.921143	113,546.65	106.007445	119,269.26	5,722.61	0.03	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	102,195.900	Local	102.354723	104,602.33	105.710162	108,031.45	3,429.12	0.03	
Original Face:	765,534.000	Base	102.354723	104,602.33	105.710162	108,031.45	3,429.12	0.03	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	963,988.760	Local	101.822798	981,560.33	105.100306	1,013,155.14	31,594.81	0.24	
Original Face:	5,157,070.000	Base	101.822798	981,560.33	105.100306	1,013,155.14	31,594.81	0.24	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	128,783.100	Local	101.099857	130,199.53	106.398247	137,022.96	6,823.43	0.03	
Original Face:	5,000,000.000	Base	101.099857	130,199.53	106.398247	137,022.96	6,823.43	0.03	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	218,265.600	Local	101.552833	221,654.90	105.960124	231,274.50	9,619.60	0.05	
Original Face:	5,000,000.000	Base	101.552833	221,654.90	105.960124	231,274.50	9,619.60	0.05	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	315,721.080	Local	103.370817	326,363.46	110.266924	348,135.92	21,772.46	0.08	
Original Face:	2,000,000.000	Base	103.370817	326,363.46	110.266924	348,135.92	21,772.46	0.08	
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	166,394.750	Local	103.205179	171,728.00	110.460412	183,800.33	12,072.33	0.04	
Original Face:	5,000,000.000	Base	103.205179	171,728.00	110.460412	183,800.33	12,072.33	0.04	
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	1,845,194.470	Local	106.346165	1,962,293.55	110.518987	2,039,290.24	76,996.69	0.48	
Original Face:	14,750,000.000	Base	106.346165	1,962,293.55	110.518987	2,039,290.24	76,996.69	0.48	
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	159,697.480	Local	100.887791	161,115.26	105.082544	167,814.17	6,698.91	0.04	
Original Face:	2,000,000.000	Base	100.887791	161,115.26	105.082544	167,814.17	6,698.91	0.04	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	1,950,390.640	Local	98.904585	1,929,025.76	100.395840	1,958,111.07	29,085.31	0.46	
Original Face:	4,000,000.000	Base	98.904585	1,929,025.76	100.395840	1,958,111.07	29,085.31	0.46	

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38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	385,785.860	Local		99.171758	382,590.62	100.682320	388,418.15	5,827.53	0.09
Original Face:	1,900,000.000	Base		99.171758	382,590.62	100.682320	388,418.15	5,827.53	0.09
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	1,552,340.690	Local		99.578868	1,545,803.29	101.865190	1,581,294.79	35,491.50	0.37
Original Face:	3,050,000.000	Base		99.578868	1,545,803.29	101.865190	1,581,294.79	35,491.50	0.37
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	2,551,403.250	Local		99.333196	2,534,390.39	101.806570	2,597,496.14	63,105.75	0.61
Original Face:	3,000,000.000	Base		99.333196	2,534,390.39	101.806570	2,597,496.14	63,105.75	0.61
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
	1,151,612.300	Local		99.871409	1,150,131.43	100.989930	1,163,012.46	12,881.03	0.27
Original Face:	5,000,000.000	Base		99.871409	1,150,131.43	100.989930	1,163,012.46	12,881.03	0.27
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	1,727,102.830	Local		102.901299	1,777,211.24	103.896074	1,794,392.03	17,180.79	0.42
Original Face:	3,000,000.000	Base		102.901299	1,777,211.24	103.896074	1,794,392.03	17,180.79	0.42
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	752,291.580	Local		100.415542	755,417.67	103.128940	775,830.33	20,412.66	0.18
Original Face:	1,000,000.000	Base		100.415542	755,417.67	103.128940	775,830.33	20,412.66	0.18
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.497750	19 Aug 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.074800	3,002,244.00	2,244.00	0.71
		Base		100.000000	3,000,000.00	100.074800	3,002,244.00	2,244.00	0.71
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	104.014089	3,120,422.67	120,422.67	0.74
		Base		100.000000	3,000,000.00	104.014089	3,120,422.67	120,422.67	0.74
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	101.875957	2,037,519.14	37,519.14	0.48
		Base		100.000000	2,000,000.00	101.875957	2,037,519.14	37,519.14	0.48
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					0.375550	06 Aug 2024		
	3,000,000.000	Local		100.076358	3,002,290.73	99.920968	2,997,629.04	-4,661.69	0.71
		Base		100.076358	3,002,290.73	99.920968	2,997,629.04	-4,661.69	0.71

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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	101.619994	5,080,999.70	80,999.70	1.20
			Base	100.000000	5,000,000.00	101.619994	5,080,999.70	80,999.70	1.20
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		3,000,000.000	Local	98.922802	2,967,684.05	105.650074	3,169,502.22	201,818.17	0.75
			Base	98.922802	2,967,684.05	105.650074	3,169,502.22	201,818.17	0.75
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		2,000,000.000	Local	99.891424	1,997,828.47	100.268351	2,005,367.02	7,538.55	0.47
			Base	99.891424	1,997,828.47	100.268351	2,005,367.02	7,538.55	0.47
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	101.102138	5,055,106.90	55,106.90	1.19
			Base	100.000000	5,000,000.00	101.102138	5,055,106.90	55,106.90	1.19
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	100.599885	3,017,996.55	17,996.55	0.71
			Base	100.000000	3,000,000.00	100.599885	3,017,996.55	17,996.55	0.71
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	99.343077	1,986,861.54	-13,138.46	0.47
			Base	100.000000	2,000,000.00	99.343077	1,986,861.54	-13,138.46	0.47
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.962472	2,998,874.16	102.013145	3,060,394.35	61,520.19	0.72
			Base	99.962472	2,998,874.16	102.013145	3,060,394.35	61,520.19	0.72
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	100.116492	5,005,824.60	5,824.60	1.18
			Base	100.000000	5,000,000.00	100.116492	5,005,824.60	5,824.60	1.18
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021			
		658,620.100	Local	99.996450	658,596.72	100.422740	661,404.35	2,807.63	0.16
		Original Face: 1,000,000.000	Base	99.996450	658,596.72	100.422740	661,404.35	2,807.63	0.16
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023			
		3,000,000.000	Local	99.966102	2,998,983.06	103.533731	3,106,011.93	107,028.87	0.73
			Base	99.966102	2,998,983.06	103.533731	3,106,011.93	107,028.87	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: August 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
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local		99.817377	2,994,521.31	103.716073	3,111,482.19	116,960.88	0.73
		Base		99.817377	2,994,521.31	103.716073	3,111,482.19	116,960.88	0.73
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local		99.684819	4,984,240.94	105.851154	5,292,557.70	308,316.76	1.25
		Base		99.684819	4,984,240.94	105.851154	5,292,557.70	308,316.76	1.25
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	2,000,000.000	Local		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.47
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.47
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.180000	15 Sep 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.47
	Original Face: 2,000,000.000	Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.47
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
	3,790,000.000	Local		99.995182	3,789,817.40	100.200221	3,797,588.38	7,770.98	0.90
		Base		99.995182	3,789,817.40	100.200221	3,797,588.38	7,770.98	0.90
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local		99.990424	2,999,712.72	101.980552	3,059,416.56	59,703.84	0.72
		Base		99.990424	2,999,712.72	101.980552	3,059,416.56	59,703.84	0.72
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					0.717630	06 Mar 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.168892	5,008,444.60	8,444.60	1.18
		Base		100.000000	5,000,000.00	100.168892	5,008,444.60	8,444.60	1.18
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	102.787166	2,055,743.32	55,743.32	0.49
		Base		100.000000	2,000,000.00	102.787166	2,055,743.32	55,743.32	0.49
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	101.427467	3,509,390.36	49,390.36	0.83
		Base		100.000000	3,460,000.00	101.427467	3,509,390.36	49,390.36	0.83
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	103.786000	3,113,580.00	113,580.00	0.74
		Base		100.000000	3,000,000.00	103.786000	3,113,580.00	113,580.00	0.74

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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: August 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
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	100.000000	3,000,000.00	0.00	0.71	
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.71	
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local	99.984293	2,999,528.80	106.391853	3,191,755.59	192,226.79	0.75	
		Base	99.984293	2,999,528.80	106.391853	3,191,755.59	192,226.79	0.75	
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
	3,000,000.000	Local	99.943738	2,998,312.15	101.577372	3,047,321.16	49,009.01	0.72	
		Base	99.943738	2,998,312.15	101.577372	3,047,321.16	49,009.01	0.72	
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	99.718865	2,991,565.95	-8,434.05	0.71	
		Base	100.000000	3,000,000.00	99.718865	2,991,565.95	-8,434.05	0.71	
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	103.447549	3,103,426.47	103,426.47	0.73	
		Base	100.000000	3,000,000.00	103.447549	3,103,426.47	103,426.47	0.73	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	2,494,949.160	Local	99.994224	2,494,805.06	100.748260	2,513,617.87	18,812.81	0.59	
	Original Face: 3,000,000.000	Base	99.994224	2,494,805.06	100.748260	2,513,617.87	18,812.81	0.59	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.966201	1,999,324.01	103.715340	2,074,306.80	74,982.79	0.49	
		Base	99.966201	1,999,324.01	103.715340	2,074,306.80	74,982.79	0.49	
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	100.090436	1,000,904.36	904.36	0.24	
		Base	100.000000	1,000,000.00	100.090436	1,000,904.36	904.36	0.24	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.940371	4,997,018.55	104.595889	5,229,794.45	232,775.90	1.23	
		Base	99.940371	4,997,018.55	104.595889	5,229,794.45	232,775.90	1.23	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local	99.814153	2,994,424.60	103.706099	3,111,182.97	116,758.37	0.73	
		Base	99.814153	2,994,424.60	103.706099	3,111,182.97	116,758.37	0.73	

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: August 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
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local	99.890925	998,909.25	102.920453	1,029,204.53	30,295.28	0.24	
		Base	99.890925	998,909.25	102.920453	1,029,204.53	30,295.28	0.24	
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.220266	2,004,405.32	105.876704	2,117,534.08	113,128.76	0.50	
		Base	100.220266	2,004,405.32	105.876704	2,117,534.08	113,128.76	0.50	
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					0.712880	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.383082	5,019,154.10	19,154.10	1.19	
		Base	100.000000	5,000,000.00	100.383082	5,019,154.10	19,154.10	1.19	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.923444	4,996,172.21	106.846760	5,342,338.00	346,165.79	1.26	
		Base	99.923444	4,996,172.21	106.846760	5,342,338.00	346,165.79	1.26	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local	99.892171	2,996,765.14	103.662294	3,109,868.82	113,103.68	0.73	
		Base	99.892171	2,996,765.14	103.662294	3,109,868.82	113,103.68	0.73	
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
	2,000,000.000	Local	99.976639	1,999,532.77	99.983486	1,999,669.72	136.95	0.47	
		Base	99.976639	1,999,532.77	99.983486	1,999,669.72	136.95	0.47	
9127963B3	TREASURY BILL 11/20 0.00000					0.010000	27 Nov 2020		
	2,000,000.000	Local	99.963750	1,999,275.00	99.973115	1,999,462.30	187.30	0.47	
		Base	99.963750	1,999,275.00	99.973115	1,999,462.30	187.30	0.47	
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local	100.324118	2,006,482.36	100.960938	2,019,218.76	12,736.40	0.48	
		Base	100.324118	2,006,482.36	100.960938	2,019,218.76	12,736.40	0.48	
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local	99.985808	1,999,716.15	102.129025	2,042,580.50	42,864.35	0.48	
		Base	99.985808	1,999,716.15	102.129025	2,042,580.50	42,864.35	0.48	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local	99.980465	2,999,413.96	107.142243	3,214,267.29	214,853.33	0.76	
		Base	99.980465	2,999,413.96	107.142243	3,214,267.29	214,853.33	0.76	

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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: August 31, 2020

View Date: September 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
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A				0.470000	20 Feb 2025		
		3,250,000.000	Local 99.979254	3,249,325.76	99.964540	3,248,847.55	-478.21	0.77
Original Face:		3,250,000.000	Base 99.979254	3,249,325.76	99.964540	3,248,847.55	-478.21	0.77
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
		2,000,000.000	Local 99.986514	1,999,730.27	102.671450	2,053,429.00	53,698.73	0.48
Original Face:		2,000,000.000	Base 99.986514	1,999,730.27	102.671450	2,053,429.00	53,698.73	0.48
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
		2,000,000.000	Local 99.989836	1,999,796.72	102.723080	2,054,461.60	54,664.88	0.49
Original Face:		2,000,000.000	Base 99.989836	1,999,796.72	102.723080	2,054,461.60	54,664.88	0.49
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
		1,000,000.000	Local 99.999093	999,990.93	101.832710	1,018,327.10	18,336.17	0.24
Original Face:		1,000,000.000	Base 99.999093	999,990.93	101.832710	1,018,327.10	18,336.17	0.24
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
		2,000,000.000	Local 99.909862	1,998,197.24	108.738744	2,174,774.88	176,577.64	0.51
			Base 99.909862	1,998,197.24	108.738744	2,174,774.88	176,577.64	0.51
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
		3,000,000.000	Local 99.997682	2,999,930.46	101.111563	3,033,346.89	33,416.43	0.72
			Base 99.997682	2,999,930.46	101.111563	3,033,346.89	33,416.43	0.72
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021		
		1,000,000.000	Local 99.555082	995,550.82	101.554592	1,015,545.92	19,995.10	0.24
			Base 99.555082	995,550.82	101.554592	1,015,545.92	19,995.10	0.24
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	100.336172	3,010,085.16	10,085.16	0.71
			Base 100.000000	3,000,000.00	100.336172	3,010,085.16	10,085.16	0.71
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	99.546827	2,986,404.81	-13,595.19	0.71
			Base 100.000000	3,000,000.00	99.546827	2,986,404.81	-13,595.19	0.71
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
		2,000,000.000	Local 99.940638	1,998,812.76	104.021518	2,080,430.36	81,617.60	0.49
			Base 99.940638	1,998,812.76	104.021518	2,080,430.36	81,617.60	0.49

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Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 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
US DOLLAR Total								
		322,711,728.120	Local	323,457,404.77		330,438,247.56	6,980,842.79	78.02
Original Face:		194,861,032.000	Base	323,457,404.77		330,438,247.56	6,980,842.79	78.02
FIXED INCOME Total								
		322,711,728.120	Base	323,457,404.77		330,438,247.56	6,980,842.79	78.02
Original Face:		194,861,032.000						

Holdings

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



STATE STREET

As of: August 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								
		415,857,140.740	Base	416,516,627.48		423,526,658.86	7,010,031.38	100.00
Original Face:		194,861,032.000						

Holdings

Currency Summary

As of: August 31, 2020

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

View Date: September 8, 2020



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								
	3,459,934.410	Local	3,459,934.41	3,459,934.41	0.82	0.00		0.00
		Base	3,459,934.41	3,459,934.41	0.82	0.00	0.00	0.00
CASH EQUIVALENT								
	89,685,478.210	Local	89,599,288.30	89,628,476.89	21.16	29,188.59		29,188.59
		Base	89,599,288.30	89,628,476.89	21.16	29,188.59	0.00	29,188.59
FIXED INCOME								
	322,711,728.120	Local	323,457,404.77	330,438,247.56	78.02	6,980,842.79		6,980,842.79
Original Face:	194,861,032.000	Base	323,457,404.77	330,438,247.56	78.02	6,980,842.79	0.00	6,980,842.79
US DOLLAR Total								
	415,857,140.740	Local	416,516,627.48	423,526,658.86	100.00	7,010,031.38		7,010,031.38
Original Face:	194,861,032.000	Base	416,516,627.48	423,526,658.86	100.00	7,010,031.38	0.00	7,010,031.38
FUND Total								
	415,857,140.740	Base	416,516,627.48	423,526,658.86	100.00	7,010,031.38	0.00	7,010,031.38
Original Face:	194,861,032.000							

Holdings

Asset Summary

As of: August 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	3,459,934.410	3,459,934.41	3,459,934.41	0.82	0.00	0.00	0.00
CASH Total	3,459,934.410	3,459,934.41	3,459,934.41	0.82	0.00	0.00	0.00

Holdings

Asset Summary

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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	89,685,478.210	89,599,288.30	89,628,476.89	21.16	29,188.59	0.00	29,188.59
CASH EQUIVALENT Total	89,685,478.210	89,599,288.30	89,628,476.89	21.16	29,188.59	0.00	29,188.59

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
FIXED INCOME							
US DOLLAR	322,711,728.120	323,457,404.77	330,438,247.56	78.02	6,980,842.79	0.00	6,980,842.79
FIXED INCOME Total	322,711,728.120	323,457,404.77	330,438,247.56	78.02	6,980,842.79	0.00	6,980,842.79

Holdings

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
FUND Total	415,857,140.740	416,516,627.48	423,526,658.86	100.00	7,010,031.38	0.00	7,010,031.38

Holdings

Fund Summary

As of: August 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

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	3,459,934.410	3,459,934.41	3,459,934.41	0.82	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	89,685,478.210	89,599,288.30	89,628,476.89	21.16	29,188.59 34,524.18 GN -5,335.59 LS	0.00 0.00 GN 0.00 LS	29,188.59 34,524.18 GN -5,335.59 LS
FIXED INCOME	322,711,728.120	323,457,404.77	330,438,247.56	78.02	6,980,842.79 7,084,493.69 GN -103,650.90 LS	0.00 0.00 GN 0.00 LS	6,980,842.79 7,084,493.69 GN -103,650.90 LS
Original Face:	194,861,032.000						
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FUND Total	0.000	415,857,140.740	416,516,627.48	100.00	7,010,031.38 7,119,017.87 GN -108,986.49 LS	0.00 0.00 GN 0.00 LS	7,010,031.38 7,119,017.87 GN -108,986.49 LS
Original Face:	194,861,032.000						