

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	1.000000	0.01	0.00	0.00

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

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PF14	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
	15,000,000.000	Local	100.000000	15,000,000.00	0.350000	01 Jun 2020	15,000,000.00	0.00	0.32
		Base	100.000000	15,000,000.00	0.350000	01 Jun 2020	15,000,000.00	0.00	0.32

02314PFF3	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
	15,000,000.000	Local	99.984444	14,997,666.67	0.400000	15 Jun 2020	14,997,666.67	0.00	0.32
		Base	99.984444	14,997,666.67	0.400000	15 Jun 2020	14,997,666.67	0.00	0.32

02314PGL9	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
	30,000,000.000	Local	99.980944	29,994,283.33	0.140000	20 Jul 2020	29,994,283.33	0.00	0.64
		Base	99.980944	29,994,283.33	0.140000	20 Jul 2020	29,994,283.33	0.00	0.64

02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
	5,000,000.000	Local	99.971050	4,998,552.50	2.050000	10 Jan 2023	5,001,966.20	3,413.70	0.11
		Base	99.971050	4,998,552.50	2.050000	10 Jan 2023	5,001,966.20	3,413.70	0.11

03785DF35	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
	10,000,000.000	Local	99.998111	9,999,811.11	0.340000	03 Jun 2020	9,999,811.11	0.00	0.21
		Base	99.998111	9,999,811.11	0.340000	03 Jun 2020	9,999,811.11	0.00	0.21

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03785DF84	APPLE INC	10,000,000.000	Local	99.993583	9,999,358.33	99.993583	08 Jun 2020 9,999,358.33	0.00	0.21
			Base	99.993583	9,999,358.33	99.993583	9,999,358.33	0.00	0.21
03785DFV3	APPLE INC	10,000,000.000	Local	99.943222	9,994,322.22	99.943222	29 Jun 2020 9,994,322.22	0.00	0.21
			Base	99.943222	9,994,322.22	99.943222	9,994,322.22	0.00	0.21
03785DFW1	APPLE INC	15,000,000.000	Local	99.979861	14,996,979.17	99.979861	30 Jun 2020 14,996,979.17	0.00	0.32
			Base	99.979861	14,996,979.17	99.979861	14,996,979.17	0.00	0.32
138994009	CANTOR FITZGERALD REPO REPO	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	01 Jun 2020 100,000,000.00	0.00	2.14
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.14
138994009	CANTOR FITZGERALD REPO REPO	450,000,000.000	Local	100.000000	450,000,000.00	100.000000	01 Jun 2020 450,000,000.00	0.00	9.62
			Base	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	9.62
138994009	CANTOR FITZGERALD REPO REPO	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	02 Jul 2020 70,000,000.00	0.00	1.50
			Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.50
138994009	CANTOR FITZGERALD REPO REPO	55,000,000.000	Local	100.000000	55,000,000.00	100.000000	06 Jul 2020 55,000,000.00	0.00	1.18
			Base	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	1.18
16677JG26	CHEVRON CORP	25,000,000.000	Local	99.860500	24,965,125.00	99.860500	02 Jul 2020 24,965,125.00	0.00	0.53
			Base	99.860500	24,965,125.00	99.860500	24,965,125.00	0.00	0.53
19121AGL9	COCA-COLA COMPANY	20,000,000.000	Local	99.763167	19,952,633.33	99.763167	20 Jul 2020 19,952,633.33	0.00	0.43
			Base	99.763167	19,952,633.33	99.763167	19,952,633.33	0.00	0.43
19121AJF9	COCA-COLA COMPANY	15,000,000.000	Local	99.514167	14,927,125.00	99.902197	15 Sep 2020 14,985,329.55	58,204.55	0.32
			Base	99.514167	14,927,125.00	99.902197	14,985,329.55	58,204.55	0.32

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19121ALJ8	COCA-COLA COMPANY	27,775,000.000	Local	99.622222	27,670,072.22	99.791742	27,717,156.34	47,084.12	0.59
			Base	99.622222	27,670,072.22	99.791742	27,717,156.34	47,084.12	0.59
23102UF80	CUMMINS INC	20,000,000.000	Local	99.983861	19,996,772.22	99.983861	19,996,772.22	0.00	0.43
			Base	99.983861	19,996,772.22	99.983861	19,996,772.22	0.00	0.43
23102UF80	CUMMINS INC	15,000,000.000	Local	99.983083	14,997,462.50	99.983083	14,997,462.50	0.00	0.32
			Base	99.983083	14,997,462.50	99.983083	14,997,462.50	0.00	0.32
2546R2FW1	WALT DISNEY CO	25,000,000.000	Local	99.868694	24,967,173.61	99.868694	24,967,173.61	0.00	0.53
			Base	99.868694	24,967,173.61	99.868694	24,967,173.61	0.00	0.53
2546R2HK5	WALT DISNEY CO	20,000,000.000	Local	99.615972	19,923,194.45	99.615972	19,923,194.45	0.00	0.43
			Base	99.615972	19,923,194.45	99.615972	19,923,194.45	0.00	0.43
30229AG60	EXXON MOBIL CORP	25,000,000.000	Local	99.903750	24,975,937.50	99.903750	24,975,937.50	0.00	0.53
			Base	99.903750	24,975,937.50	99.903750	24,975,937.50	0.00	0.53
42786TG10	HERSHEY FOODS CORP	15,000,000.000	Local	99.962500	14,994,375.00	99.962500	14,994,375.00	0.00	0.32
			Base	99.962500	14,994,375.00	99.962500	14,994,375.00	0.00	0.32
42786TGL6	HERSHEY FOODS CORP	15,000,000.000	Local	99.959167	14,993,875.00	99.959167	14,993,875.00	0.00	0.32
			Base	99.959167	14,993,875.00	99.959167	14,993,875.00	0.00	0.32
43851TKG0	HONEYWELL INTERNATN'	25,000,000.000	Local	99.714583	24,928,645.84	99.720000	24,930,000.00	1,354.16	0.53
			Base	99.714583	24,928,645.84	99.720000	24,930,000.00	1,354.16	0.53
46513JCE9	ISRAEL ST 03/23 1.75	3,800,000.000	Local	100.000000	3,800,000.00	99.564138	3,783,437.24	-16,562.76	0.08
			Base	100.000000	3,800,000.00	99.564138	3,783,437.24	-16,562.76	0.08

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46513JQC8	ISRAEL ST 03/23 2.02				2.020000	01 Mar 2023			
		1,200,000.000	Local	100.000000	1,200,000.00	99.565233	1,194,782.80	-5,217.20	0.03
			Base	100.000000	1,200,000.00	99.565233	1,194,782.80	-5,217.20	0.03
46513JQG9	ISRAEL ST 05/23 1.79				1.790000	01 May 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.11
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.11
66844CF58	NORTHWESTERN UNIVERS				0.780000	05 Jun 2020			
		10,000,000.000	Local	99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.21
			Base	99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.21
66844CFA7	NORTHWESTERN UNIVERS				1.250000	10 Jun 2020			
		30,000,000.000	Local	99.968750	29,990,625.00	99.968750	29,990,625.00	0.00	0.64
			Base	99.968750	29,990,625.00	99.968750	29,990,625.00	0.00	0.64
66844CFQ2	NORTHWESTERN UNIVERS				1.600000	24 Jun 2020			
		15,500,000.000	Local	99.897778	15,484,155.55	99.897778	15,484,155.55	0.00	0.33
			Base	99.897778	15,484,155.55	99.897778	15,484,155.55	0.00	0.33
71708EFJ9	PFIZER INC				1.620000	18 Jun 2020			
		16,750,000.000	Local	99.923500	16,737,186.25	99.923500	16,737,186.25	0.00	0.36
			Base	99.923500	16,737,186.25	99.923500	16,737,186.25	0.00	0.36
71708EGU3	PFIZER INC				0.450000	28 Jul 2020			
		15,000,000.000	Local	99.928750	14,989,312.50	99.928750	14,989,312.50	0.00	0.32
			Base	99.928750	14,989,312.50	99.928750	14,989,312.50	0.00	0.32
7426M4G27	PRIVATE EXP. FUNDING				1.600000	02 Jul 2020			
		20,000,000.000	Local	99.862222	19,972,444.44	99.862222	19,972,444.44	0.00	0.43
			Base	99.862222	19,972,444.44	99.862222	19,972,444.44	0.00	0.43
74271TFC2	PROCTOR GAMBLE AND CO				0.850000	12 Jun 2020			
		10,000,000.000	Local	99.974028	9,997,402.78	99.974028	9,997,402.78	0.00	0.21
			Base	99.974028	9,997,402.78	99.974028	9,997,402.78	0.00	0.21
74271TH71	PROCTOR GAMBLE AND CO				0.250000	07 Aug 2020			
		25,000,000.000	Local	99.953472	24,988,368.05	99.953472	24,988,368.05	0.00	0.53
			Base	99.953472	24,988,368.05	99.953472	24,988,368.05	0.00	0.53

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77119LFR5	ROCHE HOLDING INC	15,000,000.000	Local	99.995333	14,999,300.00	99.995333	14,999,300.00	0.00	0.32
			Base	99.995333	14,999,300.00	99.995333	14,999,300.00	0.00	0.32
90477DF92	UNILEVER CAPITAL CRP	25,000,000.000	Local	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	0.53
			Base	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	0.53
91058TFW1	UNITED HEALTHCARE CO	20,000,000.000	Local	99.927500	19,985,500.00	99.927500	19,985,500.00	0.00	0.43
			Base	99.927500	19,985,500.00	99.927500	19,985,500.00	0.00	0.43
9127962V0	TREASURY BILL 06/20 0.00000	40,000,000.000	Local	99.995750	39,998,300.00	99.995750	39,998,300.00	0.00	0.86
			Base	99.995750	39,998,300.00	99.995750	39,998,300.00	0.00	0.86
9127962W8	TREASURY BILL 06/20 0.00000	40,000,000.000	Local	99.994500	39,997,800.00	99.994500	39,997,800.00	0.00	0.86
			Base	99.994500	39,997,800.00	99.994500	39,997,800.00	0.00	0.86
912796SZ3	TREASURY BILL 07/20 0.00000	25,000,000.000	Local	99.991063	24,997,765.63	99.991063	24,997,765.63	0.00	0.53
			Base	99.991063	24,997,765.63	99.991063	24,997,765.63	0.00	0.53
912796TD1	TREASURY BILL 08/20 0.00000	40,000,000.000	Local	99.978708	39,991,483.34	99.978708	39,991,483.34	0.00	0.86
			Base	99.978708	39,991,483.34	99.978708	39,991,483.34	0.00	0.86
912796TX7	TREASURY BILL 06/20 0.00000	50,000,000.000	Local	99.999193	49,999,596.25	99.999193	49,999,596.25	0.00	1.07
			Base	99.999193	49,999,596.25	99.999193	49,999,596.25	0.00	1.07
912796UA5	TREASURY BILL 06/20 0.00000	80,000,000.000	Local	99.949833	79,959,866.67	99.949833	79,959,866.67	0.00	1.71
			Base	99.949833	79,959,866.67	99.949833	79,959,866.67	0.00	1.71
912796UB3	TREASURY BILL 07/20 0.00000	160,000,000.000	Local	99.901338	159,842,141.11	99.901338	159,842,141.11	0.00	3.42
			Base	99.901338	159,842,141.11	99.901338	159,842,141.11	0.00	3.42

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921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.030000	01 Jun 2020			
	51,337,152.310	Local	100.000000	51,337,152.31	100.000000	51,337,152.31	0.00		1.10
		Base	100.000000	51,337,152.31	100.000000	51,337,152.31	0.00		1.10
92344LF18	VERIZON COMMNTN INC				1.650000	01 Jun 2020			
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00		0.53
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00		0.53
92344LG25	VERIZON COMMNTN INC				1.850000	02 Jul 2020			
	25,000,000.000	Local	99.840694	24,960,173.61	99.840694	24,960,173.61	0.00		0.53
		Base	99.840694	24,960,173.61	99.840694	24,960,173.61	0.00		0.53
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	01 Jun 2020			
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00		6.42
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00		6.42
926NKW009	AMHERST PIERPONT 04/15 VAR				0.110000	02 Jul 2020			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		2.14
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		2.14
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2020			
	145,011,765.210	Local	100.000000	145,011,765.21	100.000000	145,011,765.21	0.00		3.10
		Base	100.000000	145,011,765.21	100.000000	145,011,765.21	0.00		3.10
95001KFY5	WELLS FARGO BANK NA				1.361380	14 Oct 2020			
	25,000,000.000	Local	100.000000	25,000,000.00	99.983000	24,995,750.00	-4,250.00		0.53
		Base	100.000000	25,000,000.00	99.983000	24,995,750.00	-4,250.00		0.53
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jun 2020			
	135,008,948.100	Local	100.000000	135,008,948.10	100.000000	135,008,948.10	0.00		2.89
		Base	100.000000	135,008,948.10	100.000000	135,008,948.10	0.00		2.89
979QHR003	SOUTH STREET REPO				0.030000	01 Jun 2020			
	135,000,000.000	Local	100.000000	135,000,000.00	100.000000	135,000,000.00	0.00		2.89
		Base	100.000000	135,000,000.00	100.000000	135,000,000.00	0.00		2.89
979QHR003	SOUTH STREET REPO				0.050000	01 Jun 2020			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		2.14
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		2.14

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979QHR003	SOUTH STREET REPO				0.070000	01 Jun 2020		
	566,419,396.640	Local	100.000000	566,419,396.64	100.000000	566,419,396.64	0.00	12.11
		Base	100.000000	566,419,396.64	100.000000	566,419,396.64	0.00	12.11
US DOLLAR Total								
	3,287,802,262.260	Local		3,286,939,792.88		3,287,023,819.45	84,026.57	70.30
		Base		3,286,939,792.88		3,287,023,819.45	84,026.57	70.30
CASH EQUIVALENT Total								
	3,287,802,262.260	Base		3,286,939,792.88		3,287,023,819.45	84,026.57	70.30
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00287YBG3	ABBVIE INC SR UNSECURED 144A 11/21 2.15				2.150000	19 Nov 2021		
	7,000,000.000	Local	99.988971	6,999,227.98	101.777715	7,124,440.05	125,212.07	0.15
		Base	99.988971	6,999,227.98	101.777715	7,124,440.05	125,212.07	0.15
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.100341	4,955,017.07	105.499650	5,274,982.50	319,965.43	0.11
		Base	99.100341	4,955,017.07	105.499650	5,274,982.50	319,965.43	0.11
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.989512	4,999,475.61	104.038220	5,201,911.00	202,435.39	0.11
		Base	99.989512	4,999,475.61	104.038220	5,201,911.00	202,435.39	0.11
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				1.140880	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.911976	1,998,239.52	-1,760.48	0.04
		Base	100.000000	2,000,000.00	99.911976	1,998,239.52	-1,760.48	0.04
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.921387	7,993,710.95	103.826945	8,306,155.60	312,444.65	0.18
		Base	99.921387	7,993,710.95	103.826945	8,306,155.60	312,444.65	0.18
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.732107	9,973,210.73	105.319756	10,531,975.60	558,764.87	0.23
		Base	99.732107	9,973,210.73	105.319756	10,531,975.60	558,764.87	0.23

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



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
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
		4,500,000.000	Local 99.995294	4,499,788.21	104.037810	4,681,701.45	181,913.24	0.10
Original Face:		4,500,000.000	Base 99.995294	4,499,788.21	104.037810	4,681,701.45	181,913.24	0.10
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
		3,000,000.000	Local 99.986985	2,999,609.54	104.359190	3,130,775.70	131,166.16	0.07
Original Face:		3,000,000.000	Base 99.986985	2,999,609.54	104.359190	3,130,775.70	131,166.16	0.07
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
		5,000,000.000	Local 99.981990	4,999,099.51	101.410379	5,070,518.95	71,419.44	0.11
			Base 99.981990	4,999,099.51	101.410379	5,070,518.95	71,419.44	0.11
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021		
		10,000,000.000	Local 99.721515	9,972,151.54	101.276017	10,127,601.70	155,450.16	0.22
			Base 99.721515	9,972,151.54	101.276017	10,127,601.70	155,450.16	0.22
037833DC1	APPLE INC SR UNSECURED 09/22 2.1				2.100000	12 Sep 2022		
		10,000,000.000	Local 100.729091	10,072,909.09	103.746873	10,374,687.30	301,778.21	0.22
			Base 100.729091	10,072,909.09	103.746873	10,374,687.30	301,778.21	0.22
037833DV9	APPLE INC SR UNSECURED 05/23 0.75				0.750000	11 May 2023		
		15,500,000.000	Local 99.733216	15,458,648.54	100.920992	15,642,753.76	184,105.22	0.33
			Base 99.733216	15,458,648.54	100.920992	15,642,753.76	184,105.22	0.33
05531FBJ1	TRUIST FIN CORP SR UNSECURED 03/23 2.2				2.200000	16 Mar 2023		
		10,000,000.000	Local 99.941382	9,994,138.20	103.320507	10,332,050.70	337,912.50	0.22
			Base 99.941382	9,994,138.20	103.320507	10,332,050.70	337,912.50	0.22
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	99.420661	9,942,066.10	-57,933.90	0.21
			Base 100.000000	10,000,000.00	99.420661	9,942,066.10	-57,933.90	0.21
06048WG79	BANK OF AMERICA CORP SR UNSECURED 01/25 VAR				2.250000	23 Jan 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	99.801229	9,980,122.90	-19,877.10	0.21
			Base 100.000000	10,000,000.00	99.801229	9,980,122.90	-19,877.10	0.21
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	100.021000	10,002,100.00	2,100.00	0.21
			Base 100.000000	10,000,000.00	100.021000	10,002,100.00	2,100.00	0.21

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STATE OF ARIZONA

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STATE STREET

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06048WZZ6	BANK OF AMERICA CORP SR UNSECURED 06/24 VAR				3.000000	17 Jun 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.110200	10,011,020.00	11,020.00	0.21
			Base	100.000000	10,000,000.00	100.110200	10,011,020.00	11,020.00	0.21
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020			
		10,000,000.000	Local	99.963126	9,996,312.61	100.066350	10,006,635.00	10,322.39	0.21
			Base	99.963126	9,996,312.61	100.066350	10,006,635.00	10,322.39	0.21
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.100000	12 May 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	98.318463	9,831,846.30	-168,153.70	0.21
			Base	100.000000	10,000,000.00	98.318463	9,831,846.30	-168,153.70	0.21
06367WUK7	BANK OF MONTREAL SR UNSECURED 01/23 2				2.000000	24 Jan 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	98.361133	4,918,056.65	-81,943.35	0.11
			Base	100.000000	5,000,000.00	98.361133	4,918,056.65	-81,943.35	0.11
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.010161	10,001,016.10	1,016.10	0.21
			Base	100.000000	10,000,000.00	100.010161	10,001,016.10	1,016.10	0.21
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023			
		7,000,000.000	Local	99.936596	6,995,561.71	107.458289	7,522,080.23	526,518.52	0.16
			Base	99.936596	6,995,561.71	107.458289	7,522,080.23	526,518.52	0.16
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024			
		7,000,000.000	Local	99.846169	6,989,231.80	104.535798	7,317,505.86	328,274.06	0.16
			Base	99.846169	6,989,231.80	104.535798	7,317,505.86	328,274.06	0.16
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85				1.850000	27 Jan 2023			
		5,000,000.000	Local	99.938178	4,996,908.88	103.050030	5,152,501.50	155,592.62	0.11
			Base	99.938178	4,996,908.88	103.050030	5,152,501.50	155,592.62	0.11
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45				2.450000	19 Sep 2022			
		17,000,000.000	Local	101.470781	17,250,032.71	104.126557	17,701,514.69	451,481.98	0.38
			Base	101.470781	17,250,032.71	104.126557	17,701,514.69	451,481.98	0.38
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		15,000,000.000	Local	99.975327	14,996,298.98	102.758066	15,413,709.90	417,410.92	0.33
			Base	99.975327	14,996,298.98	102.758066	15,413,709.90	417,410.92	0.33

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STATE OF ARIZONA

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07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024			
	2,000,000.000	Local	99.846849	1,996,936.97	104.440322	2,088,806.44	91,869.47		0.04
		Base	99.846849	1,996,936.97	104.440322	2,088,806.44	91,869.47		0.04
097023CG8	BOEING CO SR UNSECURED 05/22 2.7				2.700000	01 May 2022			
	5,000,000.000	Local	99.887011	4,994,350.55	100.560590	5,028,029.50	33,678.95		0.11
		Base	99.887011	4,994,350.55	100.560590	5,028,029.50	33,678.95		0.11
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6				2.600000	16 May 2022			
	5,000,000.000	Local	99.824757	4,991,237.86	104.051921	5,202,596.05	211,358.19		0.11
		Base	99.824757	4,991,237.86	104.051921	5,202,596.05	211,358.19		0.11
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024			
	2,000,000.000	Local	99.568444	1,991,368.87	105.582151	2,111,643.02	120,274.15		0.05
		Base	99.568444	1,991,368.87	105.582151	2,111,643.02	120,274.15		0.05
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A				2.710000	17 Feb 2026			
	10,000,000.000	Local	102.272686	10,227,268.58	104.541270	10,454,127.00	226,858.42		0.22
Original Face:	10,000,000.000	Base	102.272686	10,227,268.58	104.541270	10,454,127.00	226,858.42		0.22
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025			
	10,000,000.000	Local	100.000000	10,000,000.00	99.884940	9,988,494.00	-11,506.00		0.21
		Base	100.000000	10,000,000.00	99.884940	9,988,494.00	-11,506.00		0.21
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020			
	13,226,000.000	Local	99.745093	13,192,286.04	100.522802	13,295,145.79	102,859.75		0.28
		Base	99.745093	13,192,286.04	100.522802	13,295,145.79	102,859.75		0.28
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021			
	15,000,000.000	Local	99.975644	14,996,346.53	102.144542	15,321,681.30	325,334.77		0.33
		Base	99.975644	14,996,346.53	102.144542	15,321,681.30	325,334.77		0.33
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.267630	08 Aug 2022			
	10,000,000.000	Local	100.000000	10,000,000.00	98.224240	9,822,424.00	-177,576.00		0.21
		Base	100.000000	10,000,000.00	98.224240	9,822,424.00	-177,576.00		0.21
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022			
	1,630,186.840	Local	99.999531	1,630,179.20	100.360630	1,636,065.78	5,886.58		0.03
Original Face:	6,500,000.000	Base	99.999531	1,630,179.20	100.360630	1,636,065.78	5,886.58		0.03

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14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1					1.967950	16 Nov 2020		
	227,786.130	Local	100.000000		227,786.13	100.040490	227,878.36	92.23	0.00
Original Face:	8,500,000.000	Base	100.000000		227,786.13	100.040490	227,878.36	92.23	0.00
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1					1.776130	15 Jan 2021		
	2,048,310.000	Local	100.000000		2,048,310.00	100.317080	2,054,804.78	6,494.78	0.04
Original Face:	5,000,000.000	Base	100.000000		2,048,310.00	100.317080	2,054,804.78	6,494.78	0.04
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					0.383630	17 Apr 2023		
	10,000,000.000	Local	100.000000		10,000,000.00	100.009970	10,000,997.00	997.00	0.21
Original Face:	10,000,000.000	Base	100.000000		10,000,000.00	100.009970	10,000,997.00	997.00	0.21
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					0.892380	15 Nov 2021		
	10,000,000.000	Local	100.000000		10,000,000.00	101.798297	10,179,829.70	179,829.70	0.22
		Base	100.000000		10,000,000.00	101.798297	10,179,829.70	179,829.70	0.22
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
	10,000,000.000	Local	100.000000		10,000,000.00	103.164234	10,316,423.40	316,423.40	0.22
		Base	100.000000		10,000,000.00	103.164234	10,316,423.40	316,423.40	0.22
17327TGZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR					2.000000	25 Nov 2022		
	15,000,000.000	Local	100.000000		15,000,000.00	99.999023	14,999,853.45	-146.55	0.32
		Base	100.000000		15,000,000.00	99.999023	14,999,853.45	-146.55	0.32
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
	15,000,000.000	Local	100.000000		15,000,000.00	100.279480	15,041,922.00	41,922.00	0.32
		Base	100.000000		15,000,000.00	100.279480	15,041,922.00	41,922.00	0.32
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
	2,000,000.000	Local	100.102785		2,002,055.69	101.271913	2,025,438.26	23,382.57	0.04
		Base	100.102785		2,002,055.69	101.271913	2,025,438.26	23,382.57	0.04
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
	5,000,000.000	Local	99.845650		4,992,282.48	105.404766	5,270,238.30	277,955.82	0.11
		Base	99.845650		4,992,282.48	105.404766	5,270,238.30	277,955.82	0.11
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
	18,000,000.000	Local	99.981975		17,996,755.50	102.882130	18,518,783.40	522,027.90	0.40
Original Face:	18,000,000.000	Base	99.981975		17,996,755.50	102.882130	18,518,783.40	522,027.90	0.40

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254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024		
		4,000,000.000	Local 99.998398	3,999,935.90	104.118310	4,164,732.40	164,796.50	0.09
Original Face:		4,000,000.000	Base 99.998398	3,999,935.90	104.118310	4,164,732.40	164,796.50	0.09
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
		5,250,000.000	Local 100.432391	5,272,700.55	101.215529	5,313,815.27	41,114.72	0.11
			Base 100.432391	5,272,700.55	101.215529	5,313,815.27	41,114.72	0.11
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR				0.100000	25 Aug 2020		
		3,000,000.000	Local 100.000000	3,000,000.00	99.988319	2,999,649.57	-350.43	0.06
			Base 100.000000	3,000,000.00	99.988319	2,999,649.57	-350.43	0.06
3130AHXE8	FEDERAL HOME LOAN BANK BONDS 01/25 1.95				1.950000	23 Jan 2025		
		8,800,000.000	Local 99.995942	8,799,642.86	100.220133	8,819,371.70	19,728.84	0.19
			Base 99.995942	8,799,642.86	100.220133	8,819,371.70	19,728.84	0.19
3130AJ5F2	FEDERAL HOME LOAN BANK BONDS 02/25 1.75				1.750000	12 Feb 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	100.801540	5,040,077.00	40,077.00	0.11
			Base 100.000000	5,000,000.00	100.801540	5,040,077.00	40,077.00	0.11
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.513000	22 Jan 2021		
		20,000,000.000	Local 99.997427	19,999,485.49	100.156583	20,031,316.60	31,831.11	0.43
			Base 99.997427	19,999,485.49	100.156583	20,031,316.60	31,831.11	0.43
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.240880	21 Feb 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	99.598237	9,959,823.70	-40,176.30	0.21
			Base 100.000000	10,000,000.00	99.598237	9,959,823.70	-40,176.30	0.21
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23				2.230000	08 Jul 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	100.163281	10,016,328.10	16,328.10	0.21
			Base 100.000000	10,000,000.00	100.163281	10,016,328.10	16,328.10	0.21
3133EKWZ5	FEDERAL FARM CREDIT BANK BONDS 07/23 2.2				2.200000	24 Jul 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.181270	10,018,127.00	18,127.00	0.21
			Base 100.000000	10,000,000.00	100.181270	10,018,127.00	18,127.00	0.21
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71				1.710000	25 Nov 2022		
		10,000,000.000	Local 99.951507	9,995,150.68	100.319134	10,031,913.40	36,762.72	0.21
			Base 99.951507	9,995,150.68	100.319134	10,031,913.40	36,762.72	0.21

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3133ELRK2	FEDERAL FARM CREDIT BANK BONDS 03/24 1.5				1.500000	05 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.005489	5,000,274.45	274.45	0.11
			Base	100.000000	5,000,000.00	100.005489	5,000,274.45	274.45	0.11
3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5				1.500000	05 Mar 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	100.183651	20,036,730.20	36,730.20	0.43
			Base	100.000000	20,000,000.00	100.183651	20,036,730.20	36,730.20	0.43
3133ELSL9	FEDERAL FARM CREDIT BANK BONDS 03/24 1.05				1.050000	12 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.297360	5,014,868.00	14,868.00	0.11
			Base	100.000000	5,000,000.00	100.297360	5,014,868.00	14,868.00	0.11
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.240069	10,024,006.90	24,006.90	0.21
			Base	100.000000	10,000,000.00	100.240069	10,024,006.90	24,006.90	0.21
3133ELXC3	FEDERAL FARM CREDIT BANK BONDS 04/24 0.8				0.800000	22 Apr 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.039994	10,003,999.40	3,999.40	0.21
			Base	100.000000	10,000,000.00	100.039994	10,003,999.40	3,999.40	0.21
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7				1.700000	05 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	101.391322	5,069,566.10	69,566.10	0.11
			Base	100.000000	5,000,000.00	101.391322	5,069,566.10	69,566.10	0.11
3134GVCH9	FREDDIE MAC NOTES 02/25 1.875				1.875000	14 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.224526	10,022,452.60	22,452.60	0.21
			Base	100.000000	10,000,000.00	100.224526	10,022,452.60	22,452.60	0.21
3134GVDA3	FREDDIE MAC NOTES 02/25 1.875				1.875000	18 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.229712	10,022,971.20	22,971.20	0.21
			Base	100.000000	10,000,000.00	100.229712	10,022,971.20	22,971.20	0.21
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.492318	15,318,043.99	103.114486	15,717,741.10	399,697.11	0.34
			Base	100.492318	15,318,043.99	103.114486	15,717,741.10	399,697.11	0.34
3135G0V26	FANNIE MAE NOTES 07/20 VAR				0.120000	30 Jul 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.001637	5,000,081.85	81.85	0.11
			Base	100.000000	5,000,000.00	100.001637	5,000,081.85	81.85	0.11

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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
3135G0V67	FANNIE MAE NOTES 10/20 VAR					0.135000	30 Oct 2020		
	10,000,000.000	Local		100.000000	10,000,000.00	99.995788	9,999,578.80	-421.20	0.21
		Base		100.000000	10,000,000.00	99.995788	9,999,578.80	-421.20	0.21
3135G0Y49	FANNIE MAE NOTES 02/23 1.7					1.700000	21 Feb 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.335964	10,033,596.40	33,596.40	0.21
		Base		100.000000	10,000,000.00	100.335964	10,033,596.40	33,596.40	0.21
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
	144,542.080	Local		102.783245	148,565.04	101.771350	147,102.43	-1,462.61	0.00
Original Face:	2,838,688.000	Base		102.783245	148,565.04	101.771350	147,102.43	-1,462.61	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	1,185,787.600	Local		101.483830	1,203,382.67	103.343510	1,225,434.53	22,051.86	0.03
Original Face:	5,677,376.000	Base		101.483830	1,203,382.67	103.343510	1,225,434.53	22,051.86	0.03
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
	1,584,527.960	Local		101.536033	1,608,866.83	100.514070	1,592,673.54	-16,193.29	0.03
Original Face:	11,275,256.000	Base		101.536033	1,608,866.83	100.514070	1,592,673.54	-16,193.29	0.03
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	1,139,265.190	Local		101.403148	1,155,250.77	103.485540	1,178,974.73	23,723.96	0.03
Original Face:	5,677,376.000	Base		101.403148	1,155,250.77	103.485540	1,178,974.73	23,723.96	0.03
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	2,317,614.400	Local		100.795845	2,336,059.01	101.387560	2,349,772.69	13,713.68	0.05
Original Face:	6,713,909.000	Base		100.795845	2,336,059.01	101.387560	2,349,772.69	13,713.68	0.05
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	1,500,384.340	Local		99.751928	1,496,662.30	100.960370	1,514,793.58	18,131.28	0.03
Original Face:	5,677,376.000	Base		99.751928	1,496,662.30	100.960370	1,514,793.58	18,131.28	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	2,305,481.460	Local		101.509617	2,340,285.39	102.122770	2,354,421.53	14,136.14	0.05
Original Face:	6,995,663.000	Base		101.509617	2,340,285.39	102.122770	2,354,421.53	14,136.14	0.05
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	1,500,384.340	Local		100.240068	1,503,986.29	101.657130	1,525,247.66	21,261.37	0.03
Original Face:	5,677,376.000	Base		100.240068	1,503,986.29	101.657130	1,525,247.66	21,261.37	0.03

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STATE OF ARIZONA

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3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		2,852,810.380	Local	100.684317	2,872,332.64	102.951530	2,937,011.93	64,679.29	0.06
Original Face:		11,354,753.000	Base	100.684317	2,872,332.64	102.951530	2,937,011.93	64,679.29	0.06
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		790,679.190	Local	100.397209	793,819.84	100.272190	792,831.34	-988.50	0.02
Original Face:		5,677,376.000	Base	100.397209	793,819.84	100.272190	792,831.34	-988.50	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		696,458.900	Local	98.606123	686,751.12	101.480570	706,770.46	20,019.34	0.02
Original Face:		2,000,000.000	Base	98.606123	686,751.12	101.480570	706,770.46	20,019.34	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		2,086,227.710	Local	101.591778	2,119,435.83	103.485540	2,158,944.01	39,508.18	0.05
Original Face:		8,516,065.000	Base	101.591778	2,119,435.83	103.485540	2,158,944.01	39,508.18	0.05
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		1,329,206.570	Local	99.882978	1,327,651.11	100.766130	1,339,390.02	11,738.91	0.03
Original Face:		5,677,376.000	Base	99.882978	1,327,651.11	100.766130	1,339,390.02	11,738.91	0.03
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		2,259,127.450	Local	98.470783	2,224,580.49	101.811870	2,300,059.90	75,479.41	0.05
Original Face:		6,060,416.000	Base	98.470783	2,224,580.49	101.811870	2,300,059.90	75,479.41	0.05
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		338,306.350	Local	98.265096	332,437.06	102.890160	348,083.94	15,646.88	0.01
Original Face:		2,838,688.000	Base	98.265096	332,437.06	102.890160	348,083.94	15,646.88	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020			
		3,563.060	Local	100.253715	3,572.10	100.259990	3,572.32	0.22	0.00
Original Face:		648,587.000	Base	100.253715	3,572.10	100.259990	3,572.32	0.22	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		609,289.530	Local	100.130867	610,086.89	101.165720	616,392.14	6,305.25	0.01
Original Face:		5,946,910.000	Base	100.130867	610,086.89	101.165720	616,392.14	6,305.25	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		104,093.260	Local	103.258242	107,484.87	104.989100	109,286.58	1,801.71	0.00
Original Face:		500,000.000	Base	103.258242	107,484.87	104.989100	109,286.58	1,801.71	0.00

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3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	787,578.040	Local	101.365700	798,333.99	102.119860	804,273.59	5,939.60	0.02	
Original Face:	11,354,753.000	Base	101.365700	798,333.99	102.119860	804,273.59	5,939.60	0.02	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	411,969.820	Local	99.407629	409,529.43	102.277800	421,353.67	11,824.24	0.01	
Original Face:	2,838,688.000	Base	99.407629	409,529.43	102.277800	421,353.67	11,824.24	0.01	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	568,281.580	Local	99.977726	568,155.00	102.832870	584,380.26	16,225.26	0.01	
Original Face:	2,838,688.000	Base	99.977726	568,155.00	102.832870	584,380.26	16,225.26	0.01	
3137AGR00	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	394,548.340	Local	99.955559	394,373.00	102.679370	405,119.75	10,746.75	0.01	
Original Face:	3,247,459.000	Base	99.955559	394,373.00	102.679370	405,119.75	10,746.75	0.01	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,372,083.990	Local	100.198669	1,374,809.89	105.731580	1,450,726.08	75,916.19	0.03	
Original Face:	5,677,376.000	Base	100.198669	1,374,809.89	105.731580	1,450,726.08	75,916.19	0.03	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	1,960,108.530	Local	100.361985	1,967,203.82	102.451740	2,008,165.29	40,961.47	0.04	
Original Face:	8,516,065.000	Base	100.361985	1,967,203.82	102.451740	2,008,165.29	40,961.47	0.04	
3137AXM33	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,865,603.440	Local	100.064794	1,866,812.23	101.039680	1,884,999.75	18,187.52	0.04	
Original Face:	7,380,589.000	Base	100.064794	1,866,812.23	101.039680	1,884,999.75	18,187.52	0.04	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	2,303,487.040	Local	101.262355	2,332,565.22	102.558350	2,362,418.30	29,853.08	0.05	
Original Face:	5,677,376.000	Base	101.262355	2,332,565.22	102.558350	2,362,418.30	29,853.08	0.05	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,544,091.680	Local	100.023774	1,544,458.77	100.502050	1,551,843.79	7,385.02	0.03	
Original Face:	5,677,376.000	Base	100.023774	1,544,458.77	100.502050	1,551,843.79	7,385.02	0.03	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	3,860,229.460	Local	100.737106	3,888,683.46	101.301500	3,910,470.35	21,786.89	0.08	
Original Face:	14,193,441.000	Base	100.737106	3,888,683.46	101.301500	3,910,470.35	21,786.89	0.08	

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3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	2,993,217.440	Local	100.469575	3,007,272.83	101.965480	3,052,048.53	44,775.70		0.07
Original Face:	14,193,441.000	Base	100.469575	3,007,272.83	101.965480	3,052,048.53	44,775.70		0.07
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043			
	894,004.700	Local	99.894581	893,062.25	102.885160	919,798.17	26,735.92		0.02
Original Face:	3,250,000.000	Base	99.894581	893,062.25	102.885160	919,798.17	26,735.92		0.02
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
	1,573,247.840	Local	100.519156	1,581,415.45	101.084950	1,590,316.79	8,901.34		0.03
Original Face:	5,677,376.000	Base	100.519156	1,581,415.45	101.084950	1,590,316.79	8,901.34		0.03
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	2,714,910.710	Local	99.905087	2,712,333.91	100.731810	2,734,778.70	22,444.79		0.06
Original Face:	8,516,065.000	Base	99.905087	2,712,333.91	100.731810	2,734,778.70	22,444.79		0.06
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033			
	630,030.800	Local	97.900206	616,801.45	101.964360	642,406.87	25,605.42		0.01
Original Face:	2,500,000.000	Base	97.900206	616,801.45	101.964360	642,406.87	25,605.42		0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028			
	3,175,273.300	Local	102.700582	3,261,024.17	105.624210	3,353,857.34	92,833.17		0.07
Original Face:	10,000,000.000	Base	102.700582	3,261,024.17	105.624210	3,353,857.34	92,833.17		0.07
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040			
	2,438,453.950	Local	101.751394	2,481,160.89	101.509960	2,475,273.63	-5,887.26		0.05
Original Face:	5,000,000.000	Base	101.751394	2,481,160.89	101.509960	2,475,273.63	-5,887.26		0.05
3137F4VC3	FREDDIE MAC FHR 4774 G				4.000000	15 Aug 2042			
	3,917,847.200	Local	102.447572	4,013,739.32	101.127430	3,962,018.18	-51,721.14		0.08
Original Face:	10,000,000.000	Base	102.447572	4,013,739.32	101.127430	3,962,018.18	-51,721.14		0.08
3137F4ZH8	FREDDIE MAC FHR 4791 GA				3.500000	15 Sep 2040			
	1,153,065.800	Local	101.048200	1,165,152.23	100.640430	1,160,450.38	-4,701.85		0.02
Original Face:	5,000,000.000	Base	101.048200	1,165,152.23	100.640430	1,160,450.38	-4,701.85		0.02
3137FEVG2	FREDDIE MAC FHR 4800 TA				4.000000	15 Apr 2042			
	1,536,298.300	Local	101.774856	1,563,565.39	100.679040	1,546,730.38	-16,835.01		0.03
Original Face:	5,000,000.000	Base	101.774856	1,563,565.39	100.679040	1,546,730.38	-16,835.01		0.03

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3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
		826,171.360	Local	101.916565	842,005.47	100.114600	827,118.15	-14,887.32	0.02
Original Face:	7,000,000.000		Base	101.916565	842,005.47	100.114600	827,118.15	-14,887.32	0.02
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		597,596.760	Local	101.165202	604,559.97	108.542990	648,649.39	44,089.42	0.01
Original Face:	44,567,405.000		Base	101.165202	604,559.97	108.542990	648,649.39	44,089.42	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		23,700.950	Local	107.255659	25,420.61	110.650690	26,225.26	804.65	0.00
Original Face:	1,000,000.000		Base	107.255659	25,420.61	110.650690	26,225.26	804.65	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		768,074.070	Local	105.803029	812,645.63	117.911560	905,648.12	93,002.49	0.02
Original Face:	24,898,134.000		Base	105.803029	812,645.63	117.911560	905,648.12	93,002.49	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		469,301.040	Local	99.229989	465,687.37	102.804660	482,463.34	16,775.97	0.01
Original Face:	5,677,376.000		Base	99.229989	465,687.37	102.804660	482,463.34	16,775.97	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		348,023.560	Local	105.000906	365,427.89	109.187080	379,996.76	14,568.87	0.01
Original Face:	8,516,065.000		Base	105.000906	365,427.89	109.187080	379,996.76	14,568.87	0.01
31422BGX2	FARMER MAC NOTES 07/21 2.16					2.160000	02 Jul 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.136332	5,006,816.60	6,816.60	0.11
			Base	100.000000	5,000,000.00	100.136332	5,006,816.60	6,816.60	0.11
31422BTG5	FARMER MAC NOTES 01/24 1.82					1.820000	29 Jan 2024		
		5,000,000.000	Local	100.000000	5,000,000.00	100.852520	5,042,626.00	42,626.00	0.11
			Base	100.000000	5,000,000.00	100.852520	5,042,626.00	42,626.00	0.11
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					1.431380	26 Jul 2021		
		2,000,000.000	Local	100.000000	2,000,000.00	99.854995	1,997,099.90	-2,900.10	0.04
			Base	100.000000	2,000,000.00	99.854995	1,997,099.90	-2,900.10	0.04
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.636130	03 Aug 2022		
		20,000,000.000	Local	100.000000	20,000,000.00	91.040985	18,208,197.00	-1,791,803.00	0.39
			Base	100.000000	20,000,000.00	91.040985	18,208,197.00	-1,791,803.00	0.39

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



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
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
	1,409.380	Local	100.679022	1,418.95	101.975168	1,437.22	18.27	0.00	
Original Face:	1,675,000.000	Base	100.679022	1,418.95	101.975168	1,437.22	18.27	0.00	
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					0.827630	11 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.047590	5,002,379.50	2,379.50	0.11	
		Base	100.000000	5,000,000.00	100.047590	5,002,379.50	2,379.50	0.11	
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					1.716130	16 Apr 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.113572	3,003,407.16	3,407.16	0.06	
		Base	100.000000	3,000,000.00	100.113572	3,003,407.16	3,407.16	0.06	
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.257780	10,025,778.00	25,778.00	0.21	
		Base	100.000000	10,000,000.00	100.257780	10,025,778.00	25,778.00	0.21	
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
	61,041.220	Local	105.338835	64,300.11	111.740410	68,207.71	3,907.60	0.00	
Original Face:	877,500.000	Base	105.338835	64,300.11	111.740410	68,207.71	3,907.60	0.00	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	2,156,768.190	Local	98.874031	2,132,483.64	98.787020	2,130,607.02	-1,876.62	0.05	
Original Face:	3,000,000.000	Base	98.874031	2,132,483.64	98.787020	2,130,607.02	-1,876.62	0.05	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,413,369.400	Local	95.475668	3,258,937.22	99.941880	3,411,385.55	152,448.33	0.07	
Original Face:	10,000,000.000	Base	95.475668	3,258,937.22	99.941880	3,411,385.55	152,448.33	0.07	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,959,330.550	Local	102.077810	3,020,819.82	103.440610	3,061,149.57	40,329.75	0.07	
Original Face:	10,493,495.000	Base	102.077810	3,020,819.82	103.440610	3,061,149.57	40,329.75	0.07	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,340,403.200	Local	96.413906	4,184,752.28	101.370360	4,399,882.35	215,130.07	0.09	
Original Face:	5,000,000.000	Base	96.413906	4,184,752.28	101.370360	4,399,882.35	215,130.07	0.09	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	2,851,108.300	Local	99.900832	2,848,280.92	102.801290	2,930,976.11	82,695.19	0.06	
Original Face:	5,000,000.000	Base	99.900832	2,848,280.92	102.801290	2,930,976.11	82,695.19	0.06	

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38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
		3,143,931.800	Local 100.689466	3,165,608.15	100.766260	3,168,022.49	2,414.34	0.07
Original Face:		5,000,000.000	Base 100.689466	3,165,608.15	100.766260	3,168,022.49	2,414.34	0.07
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		1,000,000.000	Local 99.924162	999,241.62	104.907425	1,049,074.25	49,832.63	0.02
			Base 99.924162	999,241.62	104.907425	1,049,074.25	49,832.63	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		2,000,000.000	Local 99.815000	1,996,300.00	100.369817	2,007,396.34	11,096.34	0.04
			Base 99.815000	1,996,300.00	100.369817	2,007,396.34	11,096.34	0.04
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15				2.150000	08 Aug 2022		
		15,680,000.000	Local 101.212379	15,870,101.10	103.773335	16,271,658.93	401,557.83	0.35
			Base 101.212379	15,870,101.10	103.773335	16,271,658.93	401,557.83	0.35
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
		3,000,000.000	Local 99.990077	2,999,702.32	101.818030	3,054,540.90	54,838.58	0.07
			Base 99.990077	2,999,702.32	101.818030	3,054,540.90	54,838.58	0.07
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45				3.450000	30 Nov 2020		
		10,000,000.000	Local 99.980331	9,998,033.10	101.545177	10,154,517.70	156,484.60	0.22
			Base 99.980331	9,998,033.10	101.545177	10,154,517.70	156,484.60	0.22
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125				1.125000	10 Aug 2020		
		10,000,000.000	Local 99.885697	9,988,569.74	100.144512	10,014,451.20	25,881.46	0.21
			Base 99.885697	9,988,569.74	100.144512	10,014,451.20	25,881.46	0.21
45905U5U4	INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75				1.750000	27 Jan 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.970000	10,097,000.00	97,000.00	0.22
			Base 100.000000	10,000,000.00	100.970000	10,097,000.00	97,000.00	0.22
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A				3.500000	25 Oct 2048		
		2,099,011.230	Local 99.624244	2,091,124.07	100.707850	2,113,869.08	22,745.01	0.05
Original Face:		5,000,000.000	Base 99.624244	2,091,124.07	100.707850	2,113,869.08	22,745.01	0.05
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	101.285918	5,064,295.90	64,295.90	0.11
			Base 100.000000	5,000,000.00	101.285918	5,064,295.90	64,295.90	0.11

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STATE STREET

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48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR				2.250000	31 Oct 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	102.035900	15,305,385.00	305,385.00	0.33
			Base	100.000000	15,000,000.00	102.035900	15,305,385.00	305,385.00	0.33
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.325783	4,966,289.15	-33,710.85	0.11
			Base	100.000000	5,000,000.00	99.325783	4,966,289.15	-33,710.85	0.11
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				2.300000	23 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	98.415908	9,841,590.80	-158,409.20	0.21
			Base	100.000000	10,000,000.00	98.415908	9,841,590.80	-158,409.20	0.21
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2				2.000000	31 Jan 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	95.399999	9,539,999.90	-460,000.10	0.20
			Base	100.000000	10,000,000.00	95.399999	9,539,999.90	-460,000.10	0.20
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.956563	2,998,696.88	101.264630	3,037,938.90	39,242.02	0.06
			Base	99.956563	2,998,696.88	101.264630	3,037,938.90	39,242.02	0.06
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A				3.100000	15 Aug 2022			
		11,280,891.280	Local	99.842773	11,263,154.71	101.376410	11,436,162.60	173,007.89	0.24
		Original Face: 12,640,000.000	Base	99.842773	11,263,154.71	101.376410	11,436,162.60	173,007.89	0.24
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024			
		3,000,000.000	Local	99.635021	2,989,050.62	98.303408	2,949,102.24	-39,948.38	0.06
			Base	99.635021	2,989,050.62	98.303408	2,949,102.24	-39,948.38	0.06
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125				3.125000	15 Oct 2021			
		3,493,000.000	Local	101.238175	3,536,249.45	99.114330	3,462,063.55	-74,185.90	0.07
			Base	101.238175	3,536,249.45	99.114330	3,462,063.55	-74,185.90	0.07
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95				1.950000	22 Sep 2020			
		23,826,000.000	Local	100.027234	23,832,488.73	100.409017	23,923,452.39	90,963.66	0.51
			Base	100.027234	23,832,488.73	100.409017	23,923,452.39	90,963.66	0.51
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75				2.750000	09 Dec 2020			
		10,841,000.000	Local	100.397419	10,884,084.15	100.982754	10,947,540.36	63,456.21	0.23
			Base	100.397419	10,884,084.15	100.982754	10,947,540.36	63,456.21	0.23

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58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
		2,528,020.720	Local 99.995897	2,527,917.00	100.178320	2,532,528.69	4,611.69	0.05
Original Face:		2,750,000.000	Base 99.995897	2,527,917.00	100.178320	2,532,528.69	4,611.69	0.05
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021		
		50,000,000.000	Local 99.976923	49,988,461.53	101.391782	50,695,891.00	707,429.47	1.08
			Base 99.976923	49,988,461.53	101.391782	50,695,891.00	707,429.47	1.08
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
		10,354,000.000	Local 100.967104	10,454,133.95	103.415700	10,707,661.58	253,527.63	0.23
			Base 100.967104	10,454,133.95	103.415700	10,707,661.58	253,527.63	0.23
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4				2.400000	25 Apr 2022		
		8,867,000.000	Local 103.268189	9,156,790.36	103.198192	9,150,583.68	-6,206.68	0.20
			Base 103.268189	9,156,790.36	103.198192	9,150,583.68	-6,206.68	0.20
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021		
		3,000,000.000	Local 99.974561	2,999,236.82	101.458439	3,043,753.17	44,516.35	0.07
			Base 99.974561	2,999,236.82	101.458439	3,043,753.17	44,516.35	0.07
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.550000	08 Mar 2021		
		10,000,000.000	Local 99.981436	9,998,143.55	97.219903	9,721,990.30	-276,153.25	0.21
			Base 99.981436	9,998,143.55	97.219903	9,721,990.30	-276,153.25	0.21
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3				3.000000	01 Apr 2022		
		3,140,000.000	Local 101.830697	3,197,483.89	103.333494	3,244,671.71	47,187.82	0.07
			Base 101.830697	3,197,483.89	103.333494	3,244,671.71	47,187.82	0.07
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375				4.375000	11 Aug 2020		
		4,000,000.000	Local 100.408575	4,016,342.98	100.736033	4,029,441.32	13,098.34	0.09
			Base 100.408575	4,016,342.98	100.736033	4,029,441.32	13,098.34	0.09
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022		
		3,000,000.000	Local 99.996453	2,999,893.58	104.262279	3,127,868.37	127,974.79	0.07
			Base 99.996453	2,999,893.58	104.262279	3,127,868.37	127,974.79	0.07
74005PBA1	PRAXAIR INC COMPANY GUAR 02/22 2.45				2.450000	15 Feb 2022		
		3,000,000.000	Local 101.271542	3,038,146.27	102.434429	3,073,032.87	34,886.60	0.07
			Base 101.271542	3,038,146.27	102.434429	3,073,032.87	34,886.60	0.07

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78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR				1.545130	21 Sep 2021		
		10,000,000.000	Local 99.915525	9,991,552.54	99.101858	9,910,185.80	-81,366.74	0.21
			Base 99.915525	9,991,552.54	99.101858	9,910,185.80	-81,366.74	0.21
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	102.897000	10,289,700.00	289,700.00	0.22
			Base 100.000000	10,000,000.00	102.897000	10,289,700.00	289,700.00	0.22
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR				2.300000	30 Jan 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	101.758820	10,175,882.00	175,882.00	0.22
			Base 100.000000	10,000,000.00	101.758820	10,175,882.00	175,882.00	0.22
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	103.852000	10,385,200.00	385,200.00	0.22
			Base 100.000000	10,000,000.00	103.852000	10,385,200.00	385,200.00	0.22
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.868250	25 Jan 2029		
		900,206.760	Local 100.000000	900,206.76	92.109910	829,179.64	-71,027.12	0.02
Original Face:		2,838,688.000	Base 100.000000	900,206.76	92.109910	829,179.64	-71,027.12	0.02
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15				1.150000	15 Jun 2025		
		5,000,000.000	Local 99.766000	4,988,300.00	100.002161	5,000,108.05	11,808.05	0.11
			Base 99.766000	4,988,300.00	100.002161	5,000,108.05	11,808.05	0.11
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
		10,000,000.000	Local 99.966729	9,996,672.90	104.106927	10,410,692.70	414,019.80	0.22
			Base 99.966729	9,996,672.90	104.106927	10,410,692.70	414,019.80	0.22
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				2.750000	22 Jul 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	100.138684	5,006,934.20	6,934.20	0.11
			Base 100.000000	5,000,000.00	100.138684	5,006,934.20	6,934.20	0.11
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	105.156200	10,515,620.00	515,620.00	0.22
			Base 100.000000	10,000,000.00	105.156200	10,515,620.00	515,620.00	0.22
89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.300000	30 Aug 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	100.251659	10,025,165.90	25,165.90	0.21
			Base 100.000000	10,000,000.00	100.251659	10,025,165.90	25,165.90	0.21

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89114RDF0	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					1.750000	28 Feb 2025		
	1,429,000.000	Local	100.000000	1,429,000.00	98.793867	1,411,764.36	-17,235.64	0.03	
		Base	100.000000	1,429,000.00	98.793867	1,411,764.36	-17,235.64	0.03	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	8,000,000.000	Local	99.993719	7,999,497.48	100.634375	8,050,750.00	51,252.52	0.17	
	Original Face: 8,000,000.000	Base	99.993719	7,999,497.48	100.634375	8,050,750.00	51,252.52	0.17	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					1.191380	26 Apr 2021		
	5,000,000.000	Local	99.918645	4,995,932.24	99.666787	4,983,339.35	-12,592.89	0.11	
		Base	99.918645	4,995,932.24	99.666787	4,983,339.35	-12,592.89	0.11	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local	99.960912	12,994,918.61	103.391469	13,440,890.97	445,972.36	0.29	
		Base	99.960912	12,994,918.61	103.391469	13,440,890.97	445,972.36	0.29	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.558500	13 Aug 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.450352	1,989,007.04	-10,992.96	0.04	
		Base	100.000000	2,000,000.00	99.450352	1,989,007.04	-10,992.96	0.04	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local	99.936997	9,993,699.73	102.307260	10,230,726.00	237,026.27	0.22	
		Base	99.936997	9,993,699.73	102.307260	10,230,726.00	237,026.27	0.22	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	2,000,000.000	Local	99.803619	1,996,072.37	101.920334	2,038,406.68	42,334.31	0.04	
		Base	99.803619	1,996,072.37	101.920334	2,038,406.68	42,334.31	0.04	
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
	13,810,000.000	Local	100.980429	13,945,397.27	102.016310	14,088,452.41	143,055.14	0.30	
		Base	100.980429	13,945,397.27	102.016310	14,088,452.41	143,055.14	0.30	
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
	10,000,000.000	Local	102.357158	10,235,715.79	104.556103	10,455,610.30	219,894.51	0.22	
		Base	102.357158	10,235,715.79	104.556103	10,455,610.30	219,894.51	0.22	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local	99.918512	1,998,370.24	105.846837	2,116,936.74	118,566.50	0.05	
		Base	99.918512	1,998,370.24	105.846837	2,116,936.74	118,566.50	0.05	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9127962W8	TREASURY BILL 06/20 0.00000					0.010000	23 Jun 2020		
	40,000,000.000	Local		99.994194	39,997,677.74	99.992514	39,997,005.60	-672.14	0.86
		Base		99.994194	39,997,677.74	99.992514	39,997,005.60	-672.14	0.86
9127962X6	TREASURY BILL 06/20 0.00000					0.010000	30 Jun 2020		
	40,000,000.000	Local		99.992750	39,997,100.00	99.988920	39,995,568.00	-1,532.00	0.86
		Base		99.992750	39,997,100.00	99.988920	39,995,568.00	-1,532.00	0.86
912796WY1	TREASURY BILL 07/20 0.00000						30 Jul 2020		
	30,000,000.000	Local		99.980334	29,994,100.06	99.977465	29,993,239.50	-860.56	0.64
		Base		99.980334	29,994,100.06	99.977465	29,993,239.50	-860.56	0.64
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	20,000,000.000	Local		99.962163	19,992,432.60	100.616559	20,123,311.80	130,879.20	0.43
		Base		99.962163	19,992,432.60	100.616559	20,123,311.80	130,879.20	0.43
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
	40,000,000.000	Local		99.977636	39,991,054.53	100.839844	40,335,937.60	344,883.07	0.86
		Base		99.977636	39,991,054.53	100.839844	40,335,937.60	344,883.07	0.86
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.864275	4,993,213.74	100.695312	5,034,765.60	41,551.86	0.11
		Base		99.864275	4,993,213.74	100.695312	5,034,765.60	41,551.86	0.11
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
	0.000	Local		0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					1.000500	15 Jun 2021		
	3,000,000.000	Local		100.000000	3,000,000.00	99.971394	2,999,141.82	-858.18	0.06
		Base		100.000000	3,000,000.00	99.971394	2,999,141.82	-858.18	0.06
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	3,000,000.000	Local		99.981258	2,999,437.74	102.897924	3,086,937.72	87,499.98	0.07
		Base		99.981258	2,999,437.74	102.897924	3,086,937.72	87,499.98	0.07
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	8,000,000.000	Local		99.985400	7,998,831.96	102.958840	8,236,707.20	237,875.24	0.18
Original Face:	8,000,000.000	Base		99.985400	7,998,831.96	102.958840	8,236,707.20	237,875.24	0.18

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
		5,500,000.000	Local 99.989178	5,499,404.77	102.547870	5,640,132.85	140,728.08	0.12
Original Face:		5,500,000.000	Base 99.989178	5,499,404.77	102.547870	5,640,132.85	140,728.08	0.12
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
		5,000,000.000	Local 99.999006	4,999,950.31	102.375580	5,118,779.00	118,828.69	0.11
Original Face:		5,000,000.000	Base 99.999006	4,999,950.31	102.375580	5,118,779.00	118,828.69	0.11
931142EF6	WALMART INC SR UNSECURED 06/20 VAR				1.235130	23 Jun 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	99.994188	9,999,418.80	-581.20	0.21
			Base 100.000000	10,000,000.00	99.994188	9,999,418.80	-581.20	0.21
931142EG4	WALMART INC SR UNSECURED 06/20 2.85				2.850000	23 Jun 2020		
		5,000,000.000	Local 99.999062	4,999,953.09	100.169621	5,008,481.05	8,527.96	0.11
			Base 99.999062	4,999,953.09	100.169621	5,008,481.05	8,527.96	0.11
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
		3,000,000.000	Local 99.903964	2,997,118.92	108.420989	3,252,629.67	255,510.75	0.07
			Base 99.903964	2,997,118.92	108.420989	3,252,629.67	255,510.75	0.07
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9				2.900000	15 Sep 2022		
		1,625,000.000	Local 104.519626	1,698,443.93	104.542001	1,698,807.52	363.59	0.04
			Base 104.519626	1,698,443.93	104.542001	1,698,807.52	363.59	0.04
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.377630	11 Feb 2022		
		4,000,000.000	Local 100.000000	4,000,000.00	100.012315	4,000,492.60	492.60	0.09
			Base 100.000000	4,000,000.00	100.012315	4,000,492.60	492.60	0.09
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625000	22 Oct 2021		
		5,000,000.000	Local 99.977672	4,998,883.61	103.782944	5,189,147.20	190,263.59	0.11
			Base 99.977672	4,998,883.61	103.782944	5,189,147.20	190,263.59	0.11
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
		5,000,000.000	Local 99.867967	4,993,398.35	107.750051	5,387,502.55	394,104.20	0.12
			Base 99.867967	4,993,398.35	107.750051	5,387,502.55	394,104.20	0.12
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR				3.000000	27 Aug 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	100.066000	5,003,300.00	3,300.00	0.11
			Base 100.000000	5,000,000.00	100.066000	5,003,300.00	3,300.00	0.11

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR				2.300000	28 Feb 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.250356	10,025,035.60	25,035.60	0.21
			Base 100.000000	10,000,000.00	100.250356	10,025,035.60	25,035.60	0.21
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049220	15 Mar 2021		
		10,147,936.440	Local 100.000000	10,147,936.44	100.092450	10,157,318.21	9,381.77	0.22
Original Face:		20,000,000.000	Base 100.000000	10,147,936.44	100.092450	10,157,318.21	9,381.77	0.22
US DOLLAR Total								
		1,372,748,660.910	Local	1,374,505,088.62		1,388,476,402.57	13,971,313.95	29.70
Original Face:		508,225,547.000	Base	1,374,505,088.62		1,388,476,402.57	13,971,313.95	29.70
FIXED INCOME Total								
		1,372,748,660.910	Base	1,374,505,088.62		1,388,476,402.57	13,971,313.95	29.70
Original Face:		508,225,547.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.
 STATE OF ARIZONA
 FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		4,660,550,923.180	Base	4,661,444,881.51		4,675,500,222.03	14,055,340.52	100.00
Original Face:		508,225,547.000						

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: June 9, 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								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,287,802,262.260	Local	3,286,939,792.88	3,287,023,819.45	70.30	84,026.57		84,026.57
		Base	3,286,939,792.88	3,287,023,819.45	70.30	84,026.57	0.00	84,026.57
FIXED INCOME								
	1,372,748,660.910	Local	1,374,505,088.62	1,388,476,402.57	29.70	13,971,313.95		13,971,313.95
Original Face:	508,225,547.000	Base	1,374,505,088.62	1,388,476,402.57	29.70	13,971,313.95	0.00	13,971,313.95
US DOLLAR Total								
	4,660,550,923.180	Local	4,661,444,881.51	4,675,500,222.03	100.00	14,055,340.52		14,055,340.52
Original Face:	508,225,547.000	Base	4,661,444,881.51	4,675,500,222.03	100.00	14,055,340.52	0.00	14,055,340.52
FUND Total								
	4,660,550,923.180	Base	4,661,444,881.51	4,675,500,222.03	100.00	14,055,340.52	0.00	14,055,340.52
Original Face:	508,225,547.000							

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 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
CASH							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
CASH Total	0.010	0.01	0.01	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 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
CASH EQUIVALENT							
US DOLLAR							
	3,287,802,262.260	3,286,939,792.88	3,287,023,819.45	70.30	84,026.57	0.00	84,026.57
CASH EQUIVALENT Total							
	3,287,802,262.260	3,286,939,792.88	3,287,023,819.45	70.30	84,026.57	0.00	84,026.57

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 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
FIXED INCOME							
US DOLLAR							
	1,372,748,660.910	1,374,505,088.62	1,388,476,402.57	29.70	13,971,313.95	0.00	13,971,313.95
FIXED INCOME Total	1,372,748,660.910	1,374,505,088.62	1,388,476,402.57	29.70	13,971,313.95	0.00	13,971,313.95

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 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
FUND Total	4,660,550,923.180	4,661,444,881.51	4,675,500,222.03	100.00	14,055,340.52	0.00	14,055,340.52

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 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		0.010	0.01	0.01	0.00	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	3,287,802,262.260		3,286,939,792.88	3,287,023,819.45	70.30	84,026.57 110,056.53 GN -26,029.96 LS	0.00 0.00 GN 0.00 LS	84,026.57 110,056.53 GN -26,029.96 LS
FIXED INCOME	1,372,748,660.910		1,374,505,088.62	1,388,476,402.57	29.70	13,971,313.95 17,686,749.45 GN -3,715,435.50 LS	0.00 0.00 GN 0.00 LS	13,971,313.95 17,686,749.45 GN -3,715,435.50 LS
Original Face:	508,225,547.000							
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FUND Total	0.000	4,660,550,923.180	4,661,444,881.51	4,675,500,222.03	100.00	14,055,340.52 17,796,805.98 GN -3,741,465.46 LS	0.00 0.00 GN 0.00 LS	14,055,340.52 17,796,805.98 GN -3,741,465.46 LS
Original Face:	508,225,547.000							