

Holdings

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



STATE STREET

As of: February 29, 2020

View Date: March 10, 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							
		176,824.530	Local	1.000000	176,824.53	1.000000	176,824.53	0.05
			Base	1.000000	176,824.53	1.000000	176,824.53	0.05
US DOLLAR Total								
		176,824.530	Local		176,824.53		176,824.53	0.05
			Base		176,824.53		176,824.53	0.05
CASH Total								
		176,824.530	Base		176,824.53		176,824.53	0.05
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
06367BAU3	BANK OF MONTREAL-				1.860000	02 Mar 2020		
		3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.77
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.77
08465RCS8	BERKSHIRE HATHAWAY ENE				1.720000	26 Mar 2020		
		8,000,000.000	Local	99.880556	7,990,444.45	99.888600	7,991,088.00	2.06
			Base	99.880556	7,990,444.45	99.888600	7,991,088.00	2.06
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
		3,000,000.000	Local	99.957370	2,998,721.11	99.907000	2,997,210.00	0.77
			Base	99.957370	2,998,721.11	99.907000	2,997,210.00	0.77
138994009	CANTOR FITZGERALD REPO REPO				1.730000	02 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.29
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.29
138994009	CANTOR FITZGERALD REPO REPO				1.750000	10 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.29
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.29

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138994009	CANTOR FITZGERALD REPO REPO	3,000,000.000	Local 100.000000	3,000,000.00	1.750000	18 Mar 2020	0.00	0.77
			Base 100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.77
2284K0H32	CROWN POINT CAP CO.	5,000,000.000	Local 99.190556	4,959,527.78	1.880000	03 Aug 2020	11,661.22	1.28
			Base 99.190556	4,959,527.78	99.423780	4,971,189.00	11,661.22	1.28
2284K2CK5	CROWN POINT CAP CO.	5,000,000.000	Local 100.000000	5,000,000.00	1.925000	01 Jun 2020	0.00	1.29
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
2546R2CS3	WALT DISNEY CO	4,000,000.000	Local 99.865972	3,994,638.89	1.930000	26 Mar 2020	1,518.31	1.03
			Base 99.865972	3,994,638.89	99.903930	3,996,157.20	1,518.31	1.03
2546R2HX7	WALT DISNEY CO	3,000,000.000	Local 99.156167	2,974,685.00	1.660000	31 Aug 2020	8,813.80	0.77
			Base 99.156167	2,974,685.00	99.449960	2,983,498.80	8,813.80	0.77
30601YE50	FAIRWAY FINANCE CORP	2,000,000.000	Local 100.000000	2,000,000.00	1.655000	01 Apr 2020	0.00	0.51
			Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
30601YF42	FAIRWAY FINANCE CORP	5,000,000.000	Local 100.000000	5,000,000.00	1.846250	06 Jul 2020	0.00	1.29
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
40588LDW6	HALKIN FINANCE LLC USC	5,000,000.000	Local 99.680000	4,984,000.00	1.920000	30 Apr 2020	4,528.00	1.28
			Base 99.680000	4,984,000.00	99.770560	4,988,528.00	4,528.00	1.28
45779PC55	INSTITUTIONAL SECURED	5,000,000.000	Local 99.981111	4,999,055.55	1.700000	05 Mar 2020	254.95	1.29
			Base 99.981111	4,999,055.55	99.986210	4,999,310.50	254.95	1.29
45779PD70	INSTITUTIONAL SECURED	6,000,000.000	Local 99.821167	5,989,270.00	1.740000	07 Apr 2020	2,330.00	1.54
			Base 99.821167	5,989,270.00	99.860000	5,991,600.00	2,330.00	1.54

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45856WE62	INTERCONTINENTAL EXCHANGE				1.720000	06 May 2020			
		4,000,000.000	Local	99.684667	3,987,386.67	99.598600	3,983,944.00	-3,442.67	1.02
			Base	99.684667	3,987,386.67	99.598600	3,983,944.00	-3,442.67	1.02
45856WEK1	INTERCONTINENTAL EXCHANGE				1.720000	19 May 2020			
		1,000,000.000	Local	99.622556	996,225.56	99.574700	995,747.00	-478.56	0.26
			Base	99.622556	996,225.56	99.574700	995,747.00	-478.56	0.26
8225X2F17	SHELL INTNL FNC B.V				1.950000	01 Jun 2020			
		1,790,000.000	Local	99.501666	1,781,079.83	99.689590	1,784,443.66	3,363.83	0.46
			Base	99.501666	1,781,079.83	99.689590	1,784,443.66	3,363.83	0.46
979QHR003	SOUTH STREET REPO				1.640000	02 Mar 2020			
		503,870.000	Local	100.000000	503,870.00	100.000000	503,870.00	0.00	0.13
			Base	100.000000	503,870.00	100.000000	503,870.00	0.00	0.13
US DOLLAR Total									
	74,293,870.000	Local		74,158,904.84		74,186,586.16	27,681.32	19.08	
		Base		74,158,904.84		74,186,586.16	27,681.32	19.08	
CASH EQUIVALENT Total									
	74,293,870.000	Base		74,158,904.84		74,186,586.16	27,681.32	19.08	

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000	
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021			
		2,000,000.000	Local	100.425131	2,008,502.61	100.810790	2,016,215.80	7,713.19	0.52
			Base	100.425131	2,008,502.61	100.810790	2,016,215.80	7,713.19	0.52
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022			
		4,000,000.000	Local	99.911314	3,996,452.55	102.404563	4,096,182.52	99,729.97	1.05
			Base	99.911314	3,996,452.55	102.404563	4,096,182.52	99,729.97	1.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		5,000,000.000	Local	99.715893	4,985,794.64	103.581642	5,179,082.10	193,287.46	1.33
			Base	99.715893	4,985,794.64	103.581642	5,179,082.10	193,287.46	1.33

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02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				1.978250	15 Oct 2025		
		4,000,000.000	Local 100.000000	4,000,000.00	100.029930	4,001,197.20	1,197.20	1.03
Original Face:		4,000,000.000	Base 100.000000	4,000,000.00	100.029930	4,001,197.20	1,197.20	1.03
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				1.923130	12 Feb 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	100.143253	5,007,162.65	7,162.65	1.29
			Base 100.000000	5,000,000.00	100.143253	5,007,162.65	7,162.65	1.29
037833BE9	APPLE INC SR UNSECURED 05/20 VAR				2.003750	06 May 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	100.062775	5,003,138.75	3,138.75	1.29
			Base 100.000000	5,000,000.00	100.062775	5,003,138.75	3,138.75	1.29
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				2.080880	11 May 2022		
		7,000,000.000	Local 100.000000	7,000,000.00	100.573933	7,040,175.31	40,175.31	1.81
			Base 100.000000	7,000,000.00	100.573933	7,040,175.31	40,175.31	1.81
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
		2,000,000.000	Local 99.793835	1,995,876.70	101.365371	2,027,307.42	31,430.72	0.52
			Base 99.793835	1,995,876.70	101.365371	2,027,307.42	31,430.72	0.52
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
		837,422.950	Local 99.996618	837,394.63	100.138970	838,586.72	1,192.09	0.22
Original Face:		4,000,000.000	Base 99.996618	837,394.63	100.138970	838,586.72	1,192.09	0.22
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020		
		151,039.670	Local 100.000000	151,039.67	100.041760	151,102.74	63.07	0.04
Original Face:		2,000,000.000	Base 100.000000	151,039.67	100.041760	151,102.74	63.07	0.04
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	99.750230	1,995,004.60	-4,995.40	0.51
			Base 100.000000	2,000,000.00	99.750230	1,995,004.60	-4,995.40	0.51
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	99.209000	1,984,180.00	-15,820.00	0.51
			Base 100.000000	2,000,000.00	99.209000	1,984,180.00	-15,820.00	0.51
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.250000	19 Mar 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	100.075540	2,001,510.80	1,510.80	0.51
			Base 100.000000	2,000,000.00	100.075540	2,001,510.80	1,510.80	0.51

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06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625000	19 Oct 2020		
	5,810,000.000	Local	100.105833	5,816,148.88	100.719173	5,851,783.95	35,635.07	1.50	
		Base	100.105833	5,816,148.88	100.719173	5,851,783.95	35,635.07	1.50	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	103.057466	3,672,968.10	105.234370	3,750,552.95	77,584.85	0.96	
		Base	103.057466	3,672,968.10	105.234370	3,750,552.95	77,584.85	0.96	
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
	3,000,000.000	Local	99.999130	2,999,973.89	100.158026	3,004,740.78	4,766.89	0.77	
		Base	99.999130	2,999,973.89	100.158026	3,004,740.78	4,766.89	0.77	
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR					2.333630	15 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.038000	5,001,900.00	1,900.00	1.29	
		Base	100.000000	5,000,000.00	100.038000	5,001,900.00	1,900.00	1.29	
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	100.431231	3,012,936.93	12,936.93	0.77	
		Base	100.000000	3,000,000.00	100.431231	3,012,936.93	12,936.93	0.77	
06405LAB7	BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR					2.180130	04 Jun 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.009000	2,000,180.00	180.00	0.51	
		Base	100.000000	2,000,000.00	100.009000	2,000,180.00	180.00	0.51	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local	99.837356	2,995,120.69	102.703510	3,081,105.30	85,984.61	0.79	
		Base	99.837356	2,995,120.69	102.703510	3,081,105.30	85,984.61	0.79	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local	99.972796	2,999,183.88	101.176502	3,035,295.06	36,111.18	0.78	
		Base	99.972796	2,999,183.88	101.176502	3,035,295.06	36,111.18	0.78	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local	99.838140	4,991,907.01	102.389574	5,119,478.70	127,571.69	1.32	
		Base	99.838140	4,991,907.01	102.389574	5,119,478.70	127,571.69	1.32	
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	2,000,000.000	Local	99.934043	1,998,680.85	100.591291	2,011,825.82	13,144.97	0.52	
		Base	99.934043	1,998,680.85	100.591291	2,011,825.82	13,144.97	0.52	

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126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR				2.515000	09 Mar 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.011000	5,000,550.00	550.00	1.29
			Base	100.000000	5,000,000.00	100.011000	5,000,550.00	550.00	1.29
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024			
		1,000,000.000	Local	99.542063	995,420.63	102.964952	1,029,649.52	34,228.89	0.26
			Base	99.542063	995,420.63	102.964952	1,029,649.52	34,228.89	0.26
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023			
		1,000,000.000	Local	99.983221	999,832.21	100.246880	1,002,468.80	2,636.59	0.26
		Original Face: 1,000,000.000	Base	99.983221	999,832.21	100.246880	1,002,468.80	2,636.59	0.26
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				2.328500	17 Jul 2023			
		2,000,000.000	Local	100.000000	2,000,000.00	100.171740	2,003,434.80	3,434.80	0.52
		Original Face: 2,000,000.000	Base	100.000000	2,000,000.00	100.171740	2,003,434.80	3,434.80	0.52
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				2.613630	16 Jun 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	101.182846	3,035,485.38	35,485.38	0.78
			Base	100.000000	3,000,000.00	101.182846	3,035,485.38	35,485.38	0.78
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022			
		1,248,888.850	Local	99.999464	1,248,882.15	100.505800	1,255,205.73	6,323.58	0.32
		Original Face: 3,000,000.000	Base	99.999464	1,248,882.15	100.505800	1,255,205.73	6,323.58	0.32
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021			
		2,370,000.000	Local	100.113424	2,372,688.16	101.055554	2,395,016.63	22,328.47	0.62
			Base	100.113424	2,372,688.16	101.055554	2,395,016.63	22,328.47	0.62
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	100.372030	2,007,440.60	7,440.60	0.52
			Base	100.000000	2,000,000.00	100.372030	2,007,440.60	7,440.60	0.52
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024			
		5,000,000.000	Local	99.632367	4,981,618.33	101.645000	5,082,250.00	100,631.67	1.31
			Base	99.632367	4,981,618.33	101.645000	5,082,250.00	100,631.67	1.31
278642AR4	EBAY INC SR UNSECURED 06/20 2.15				2.150000	05 Jun 2020			
		2,000,000.000	Local	99.991145	1,999,822.90	100.035119	2,000,702.38	879.48	0.51
			Base	99.991145	1,999,822.90	100.035119	2,000,702.38	879.48	0.51

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29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A				1.970000	20 Jan 2023		
		412,501.480	Local 100.130741	41,304.79	100.055630	412,730.95	-309.84	0.11
Original Face:		3,000,000.000	Base 100.130741	413,040.79	100.055630	412,730.95	-309.84	0.11
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	102.294502	5,114,725.10	114,725.10	1.32
			Base 100.000000	5,000,000.00	102.294502	5,114,725.10	114,725.10	1.32
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,617,491.140	Local 100.000000	2,617,491.14	101.859440	2,666,161.82	48,670.68	0.69
Original Face:		5,126,000.000	Base 100.000000	2,617,491.14	101.859440	2,666,161.82	48,670.68	0.69
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5				4.500000	01 Apr 2020		
		80.840	Local 100.049480	80.88	103.795187	83.91	3.03	0.00
Original Face:		1,100,000.000	Base 100.049480	80.88	103.795187	83.91	3.03	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		631,886.920	Local 103.332139	652,942.27	109.370145	691,095.64	38,153.37	0.18
Original Face:		2,090,000.000	Base 103.332139	652,942.27	109.370145	691,095.64	38,153.37	0.18
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		1,937.300	Local 100.666391	1,950.21	104.669161	2,027.76	77.55	0.00
Original Face:		250,000.000	Base 100.666391	1,950.21	104.669161	2,027.76	77.55	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		28,049.780	Local 100.080535	28,072.37	104.933892	29,433.73	1,361.36	0.01
Original Face:		1,000,000.000	Base 100.080535	28,072.37	104.933892	29,433.73	1,361.36	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		32,223.010	Local 100.469913	32,374.43	104.901000	33,802.26	1,427.83	0.01
Original Face:		2,206,300.000	Base 100.469913	32,374.43	104.901000	33,802.26	1,427.83	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		577,323.050	Local 101.199952	584,250.65	103.774604	599,114.71	14,864.06	0.15
Original Face:		5,000,000.000	Base 101.199952	584,250.65	103.774604	599,114.71	14,864.06	0.15
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,610,404.150	Local 101.793326	1,639,283.95	103.178417	1,661,589.51	22,305.56	0.43
Original Face:		5,000,000.000	Base 101.793326	1,639,283.95	103.178417	1,661,589.51	22,305.56	0.43

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3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	24,541.810	Local		100.818848	24,742.77	104.341192	25,607.22	864.45	0.01
Original Face:	1,000,000.000	Base		100.818848	24,742.77	104.341192	25,607.22	864.45	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
	288,790.920	Local		101.050926	291,825.90	105.043735	303,356.77	11,530.87	0.08
Original Face:	6,000,000.000	Base		101.050926	291,825.90	105.043735	303,356.77	11,530.87	0.08
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
	283,335.300	Local		101.386544	287,263.87	104.791964	296,912.63	9,648.76	0.08
Original Face:	5,000,000.000	Base		101.386544	287,263.87	104.791964	296,912.63	9,648.76	0.08
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	1,662,172.700	Local		103.683610	1,723,400.66	106.624703	1,772,286.70	48,886.04	0.46
Original Face:	5,000,000.000	Base		103.683610	1,723,400.66	106.624703	1,772,286.70	48,886.04	0.46
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
	1,035,695.020	Local		103.569825	1,072,667.52	108.582079	1,124,579.18	51,911.66	0.29
Original Face:	5,700,000.000	Base		103.569825	1,072,667.52	108.582079	1,124,579.18	51,911.66	0.29
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
	484,166.320	Local		103.319888	500,240.10	109.384107	529,601.01	29,360.91	0.14
Original Face:	2,000,000.000	Base		103.319888	500,240.10	109.384107	529,601.01	29,360.91	0.14
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
	2,000,000.000	Local		99.955263	1,999,105.25	103.093438	2,061,868.76	62,763.51	0.53
		Base		99.955263	1,999,105.25	103.093438	2,061,868.76	62,763.51	0.53
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
	1,986,379.640	Local		101.931188	2,024,740.36	103.448390	2,054,877.76	30,137.40	0.53
Original Face:	5,300,000.000	Base		101.931188	2,024,740.36	103.448390	2,054,877.76	30,137.40	0.53
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
	2,962,715.280	Local		102.966016	3,050,589.89	106.154980	3,145,069.81	94,479.92	0.81
Original Face:	3,000,000.000	Base		102.966016	3,050,589.89	106.154980	3,145,069.81	94,479.92	0.81
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	2,804,308.330	Local		99.801797	2,798,750.12	101.625480	2,849,891.80	51,141.68	0.73
Original Face:	8,190,000.000	Base		99.801797	2,798,750.12	101.625480	2,849,891.80	51,141.68	0.73

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3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
	726,305.440	Local	104.841140	761,466.90	104.635560	759,973.76	-1,493.14	0.20	
Original Face:	1,212,000.000	Base	104.841140	761,466.90	104.635560	759,973.76	-1,493.14	0.20	
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
	2,000,000.000	Local	99.852830	1,997,056.60	100.226335	2,004,526.70	7,470.10	0.52	
		Base	99.852830	1,997,056.60	100.226335	2,004,526.70	7,470.10	0.52	
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.390000	01 Nov 2020		
	380,486.720	Local	100.829177	383,641.63	100.298933	381,624.12	-2,017.51	0.10	
Original Face:	500,000.000	Base	100.829177	383,641.63	100.298933	381,624.12	-2,017.51	0.10	
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.480000	01 Sep 2021		
	0.010	Local	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00	
Original Face:	2,000,000.000	Base	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00	
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
	422,517.780	Local	101.169390	427,458.66	103.395227	436,863.22	9,404.56	0.11	
Original Face:	1,500,000.000	Base	101.169390	427,458.66	103.395227	436,863.22	9,404.56	0.11	
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
	10,269.430	Local	100.191539	10,289.10	101.604496	10,434.20	145.10	0.00	
Original Face:	2,500,000.000	Base	100.191539	10,289.10	101.604496	10,434.20	145.10	0.00	
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	58,329.150	Local	101.453133	59,176.75	110.255925	64,311.34	5,134.59	0.02	
Original Face:	983,845.000	Base	101.453133	59,176.75	110.255925	64,311.34	5,134.59	0.02	
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	23,714.420	Local	100.337938	23,794.56	102.943740	24,412.51	617.95	0.01	
Original Face:	1,800,000.000	Base	100.337938	23,794.56	102.943740	24,412.51	617.95	0.01	
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	8,778.570	Local	100.761172	8,845.39	103.825195	9,114.37	268.98	0.00	
Original Face:	3,350,000.000	Base	100.761172	8,845.39	103.825195	9,114.37	268.98	0.00	
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,277,823.720	Local	103.664361	1,324,647.80	108.620407	1,387,977.33	63,329.53	0.36	
Original Face:	5,200,000.000	Base	103.664361	1,324,647.80	108.620407	1,387,977.33	63,329.53	0.36	

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31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	528,027.060	Local	101.304776	534,916.63	103.940613	548,834.56	13,917.93	0.14	
Original Face:	2,680,283.000	Base	101.304776	534,916.63	103.940613	548,834.56	13,917.93	0.14	
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	3,862,315.800	Local	101.959206	3,937,986.51	103.137287	3,983,487.73	45,501.22	1.02	
Original Face:	15,000,000.000	Base	101.959206	3,937,986.51	103.137287	3,983,487.73	45,501.22	1.02	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,463,489.580	Local	101.092131	1,479,472.80	103.134919	1,509,368.79	29,895.99	0.39	
Original Face:	4,200,000.000	Base	101.092131	1,479,472.80	103.134919	1,509,368.79	29,895.99	0.39	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	91,772.240	Local	101.670527	93,305.32	105.754819	97,053.57	3,748.25	0.02	
Original Face:	1,500,000.000	Base	101.670527	93,305.32	105.754819	97,053.57	3,748.25	0.02	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	135,842.240	Local	101.028207	137,238.98	104.975984	142,601.73	5,362.75	0.04	
Original Face:	3,200,000.000	Base	101.028207	137,238.98	104.975984	142,601.73	5,362.75	0.04	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	135,867.050	Local	102.539563	139,317.48	104.809604	142,401.72	3,084.24	0.04	
Original Face:	765,534.000	Base	102.539563	139,317.48	104.809604	142,401.72	3,084.24	0.04	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,118,005.490	Local	101.955626	1,139,869.50	103.128126	1,152,978.11	13,108.61	0.30	
Original Face:	5,157,070.000	Base	101.955626	1,139,869.50	103.128126	1,152,978.11	13,108.61	0.30	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	153,960.400	Local	101.223120	155,843.52	105.774471	162,850.80	7,007.28	0.04	
Original Face:	5,000,000.000	Base	101.223120	155,843.52	105.774471	162,850.80	7,007.28	0.04	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	277,132.200	Local	101.712010	281,876.73	105.021989	291,049.75	9,173.02	0.07	
Original Face:	5,000,000.000	Base	101.712010	281,876.73	105.021989	291,049.75	9,173.02	0.07	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	368,993.580	Local	103.453979	381,738.54	108.619455	400,798.82	19,060.28	0.10	
Original Face:	2,000,000.000	Base	103.453979	381,738.54	108.619455	400,798.82	19,060.28	0.10	

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31419CZLO	FNMA POOL AE2546 FN 09/40 FIXED 4.5						4.500000	01 Sep 2040		
	215,689.600	Local		103.285912	222,776.97	110.325239		237,960.07	15,183.10	0.06
Original Face:	5,000,000.000	Base		103.285912	222,776.97	110.325239		237,960.07	15,183.10	0.06
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5						4.500000	01 Nov 2040		
	2,120,345.690	Local		106.504689	2,258,267.59	108.480494		2,300,161.48	41,893.89	0.59
Original Face:	14,750,000.000	Base		106.504689	2,258,267.59	108.480494		2,300,161.48	41,893.89	0.59
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3						3.000000	01 Nov 2025		
	185,862.560	Local		100.974360	187,673.53	103.699622		192,738.77	5,065.24	0.05
Original Face:	2,000,000.000	Base		100.974360	187,673.53	103.699622		192,738.77	5,065.24	0.05
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875						2.875000	27 Jul 2020		
	4,000,000.000	Local		100.058319	4,002,332.75	100.413534		4,016,541.36	14,208.61	1.03
		Base		100.058319	4,002,332.75	100.413534		4,016,541.36	14,208.61	1.03
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR						2.500000	31 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.402730		5,020,136.50	20,136.50	1.29
		Base		100.000000	5,000,000.00	100.402730		5,020,136.50	20,136.50	1.29
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.500000	16 May 2042		
	2,091,076.760	Local		98.879158	2,067,639.09	99.505640		2,080,739.31	13,100.22	0.54
Original Face:	4,000,000.000	Base		98.879158	2,067,639.09	99.505640		2,080,739.31	13,100.22	0.54
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB						1.723000	16 Aug 2042		
	398,310.000	Local		99.152758	394,935.35	99.860100		397,752.76	2,817.41	0.10
Original Face:	1,900,000.000	Base		99.152758	394,935.35	99.860100		397,752.76	2,817.41	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF						2.400000	16 May 2044		
	1,861,711.430	Local		99.569918	1,853,704.55	101.110910		1,882,393.37	28,688.82	0.48
Original Face:	3,050,000.000	Base		99.569918	1,853,704.55	101.110910		1,882,393.37	28,688.82	0.48
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG						2.000000	16 Aug 2048		
	2,763,642.900	Local		99.321180	2,744,882.73	100.455290		2,776,225.49	31,342.76	0.71
Original Face:	3,000,000.000	Base		99.321180	2,744,882.73	100.455290		2,776,225.49	31,342.76	0.71
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD						2.250000	20 Nov 2042		
	3,066,195.310	Local		99.868494	3,062,163.07	100.917390		3,094,324.28	32,161.21	0.80
Original Face:	5,000,000.000	Base		99.868494	3,062,163.07	100.917390		3,094,324.28	32,161.21	0.80

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		896,950.220	Local 100.419795	900,715.57	101.714936	912,332.34	11,616.77	0.23
Original Face:		1,000,000.000	Base 100.419795	900,715.57	101.714936	912,332.34	11,616.77	0.23
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2				2.200000	08 Sep 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	102.109618	3,063,288.54	63,288.54	0.79
			Base 100.000000	3,000,000.00	102.109618	3,063,288.54	63,288.54	0.79
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53				2.530000	06 Jul 2023		
		2,000,000.000	Local 100.000000	2,000,000.00	101.601000	2,032,020.00	32,020.00	0.52
			Base 100.000000	2,000,000.00	101.601000	2,032,020.00	32,020.00	0.52
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				1.884280	06 Aug 2024		
		3,000,000.000	Local 100.086149	3,002,584.46	99.913591	2,997,407.73	-5,176.73	0.77
			Base 100.086149	3,002,584.46	99.913591	2,997,407.73	-5,176.73	0.77
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	101.184000	5,059,200.00	59,200.00	1.30
			Base 100.000000	5,000,000.00	101.184000	5,059,200.00	59,200.00	1.30
45905U6T6	INTL BK RECON + DEVELOP SR UNSECURED 07/24 2.2				2.200000	01 Jul 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	100.298310	2,005,966.20	5,966.20	0.52
			Base 100.000000	2,000,000.00	100.298310	2,005,966.20	5,966.20	0.52
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		3,000,000.000	Local 98.709219	2,961,276.58	103.725167	3,111,755.01	150,478.43	0.80
			Base 98.709219	2,961,276.58	103.725167	3,111,755.01	150,478.43	0.80
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	100.615688	5,030,784.40	30,784.40	1.29
			Base 100.000000	5,000,000.00	100.615688	5,030,784.40	30,784.40	1.29
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	100.190981	3,005,729.43	5,729.43	0.77
			Base 100.000000	3,000,000.00	100.190981	3,005,729.43	5,729.43	0.77
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2				2.000000	31 Jan 2023		
		3,000,000.000	Local 100.000000	3,000,000.00	100.206184	3,006,185.52	6,185.52	0.77
			Base 100.000000	3,000,000.00	100.206184	3,006,185.52	6,185.52	0.77

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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
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.050000	17 Aug 2020		
	2,000,000.000	Local	99.987047	1,999,740.94	100.026642	2,000,532.84	791.90	0.51	
		Base	99.987047	1,999,740.94	100.026642	2,000,532.84	791.90	0.51	
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					2.064130	25 Jan 2021		
	7,000,000.000	Local	100.000000	7,000,000.00	100.164624	7,011,523.68	11,523.68	1.80	
		Base	100.000000	7,000,000.00	100.164624	7,011,523.68	11,523.68	1.80	
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	1,000,000.000	Local	99.995352	999,953.52	100.370740	1,003,707.40	3,753.88	0.26	
	Original Face: 1,000,000.000	Base	99.995352	999,953.52	100.370740	1,003,707.40	3,753.88	0.26	
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local	99.958883	2,998,766.50	101.417961	3,042,538.83	43,772.33	0.78	
		Base	99.958883	2,998,766.50	101.417961	3,042,538.83	43,772.33	0.78	
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.648663	4,982,433.17	102.356373	5,117,818.65	135,385.48	1.32	
		Base	99.648663	4,982,433.17	102.356373	5,117,818.65	135,385.48	1.32	
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	2,000,000.000	Local	100.069549	2,001,390.98	100.820616	2,016,412.32	15,021.34	0.52	
		Base	100.069549	2,001,390.98	100.820616	2,016,412.32	15,021.34	0.52	
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					1.990000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51	
	Original Face: 2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51	
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
	3,790,000.000	Local	99.969854	3,788,857.47	100.635029	3,814,067.60	25,210.13	0.98	
		Base	99.969854	3,788,857.47	100.635029	3,814,067.60	25,210.13	0.98	
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
	2,000,000.000	Local	99.991855	1,999,837.09	100.095858	2,001,917.16	2,080.07	0.51	
		Base	99.991855	1,999,837.09	100.095858	2,001,917.16	2,080.07	0.51	
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.052880	19 May 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.073268	2,001,465.36	1,465.36	0.51	
		Base	100.000000	2,000,000.00	100.073268	2,001,465.36	1,465.36	0.51	

& Issue has redenominated but Local is not converted
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Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 29, 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
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR				2.150000	30 Mar 2022		
		4,000,000.000	Local 99.937651	3,997,506.02	100.044642	4,001,785.68	4,279.66	1.03
			Base 99.937651	3,997,506.02	100.044642	4,001,785.68	4,279.66	1.03
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				3.000000	06 Mar 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	101.531164	5,076,558.20	76,558.20	1.31
			Base 100.000000	5,000,000.00	101.531164	5,076,558.20	76,558.20	1.31
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				2.306250	22 Oct 2021		
		2,000,000.000	Local 100.000000	2,000,000.00	101.350000	2,027,000.00	27,000.00	0.52
			Base 100.000000	2,000,000.00	101.350000	2,027,000.00	27,000.00	0.52
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025		
		3,460,000.000	Local 100.000000	3,460,000.00	100.620011	3,481,452.38	21,452.38	0.90
			Base 100.000000	3,460,000.00	100.620011	3,481,452.38	21,452.38	0.90
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
		3,000,000.000	Local 99.981020	2,999,430.61	104.834322	3,145,029.66	145,599.05	0.81
			Base 99.981020	2,999,430.61	104.834322	3,145,029.66	145,599.05	0.81
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A				2.210000	15 May 2024		
		500,000.000	Local 99.997940	499,989.70	100.978010	504,890.05	4,900.35	0.13
Original Face:		500,000.000	Base 99.997940	499,989.70	100.978010	504,890.05	4,900.35	0.13
880591EVO	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25				2.250000	15 Mar 2020		
		5,000,000.000	Local 99.995902	4,999,795.12	100.032191	5,001,609.55	1,814.43	1.29
			Base 99.995902	4,999,795.12	100.032191	5,001,609.55	1,814.43	1.29
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				2.750000	22 Jul 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.079768	3,002,393.04	2,393.04	0.77
			Base 100.000000	3,000,000.00	100.079768	3,002,393.04	2,393.04	0.77
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.450000	14 Aug 2024		
		3,000,000.000	Local 100.000000	3,000,000.00	103.484490	3,104,534.70	104,534.70	0.80
			Base 100.000000	3,000,000.00	103.484490	3,104,534.70	104,534.70	0.80
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
		3,000,000.000	Local 99.993211	2,999,796.33	100.546442	3,016,393.26	16,596.93	0.78
Original Face:		3,000,000.000	Base 99.993211	2,999,796.33	100.546442	3,016,393.26	16,596.93	0.78

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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: February 29, 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
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.955624	1,999,112.48	103.147910	2,062,958.20	63,845.72	0.53	
		Base	99.955624	1,999,112.48	103.147910	2,062,958.20	63,845.72	0.53	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					1.832250	13 Aug 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	99.928600	999,286.00	-714.00	0.26	
		Base	100.000000	1,000,000.00	99.928600	999,286.00	-714.00	0.26	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.933623	4,996,681.17	101.284535	5,064,226.75	67,545.58	1.30	
		Base	99.933623	4,996,681.17	101.284535	5,064,226.75	67,545.58	1.30	
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.266638	2,005,332.76	104.315944	2,086,318.88	80,986.12	0.54	
		Base	100.266638	2,005,332.76	104.315944	2,086,318.88	80,986.12	0.54	
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					2.285000	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.452266	5,022,613.30	22,613.30	1.29	
		Base	100.000000	5,000,000.00	100.452266	5,022,613.30	22,613.30	1.29	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.913580	4,995,678.99	104.171317	5,208,565.85	212,886.86	1.34	
		Base	99.913580	4,995,678.99	104.171317	5,208,565.85	212,886.86	1.34	
9128282Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
	2,000,000.000	Local	99.861836	1,997,236.72	100.085938	2,001,718.76	4,482.04	0.51	
		Base	99.861836	1,997,236.72	100.085938	2,001,718.76	4,482.04	0.51	
9128283B4	US TREASURY FRN 10/19 VAR					1.684744	31 Oct 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	
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
	2,000,000.000	Local	100.048936	2,000,978.71	100.149330	2,002,986.60	2,007.89	0.52	
		Base	100.048936	2,000,978.71	100.149330	2,002,986.60	2,007.89	0.52	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local	99.938186	999,381.86	100.632722	1,006,327.22	6,945.36	0.26	
		Base	99.938186	999,381.86	100.632722	1,006,327.22	6,945.36	0.26	

Holdings

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



STATE STREET

As of: February 29, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local		100.716471	2,014,329.41	101.250000	2,025,000.00	10,670.59	0.52
		Base		100.716471	2,014,329.41	101.250000	2,025,000.00	10,670.59	0.52
9128287G9	US TREASURY FRN 07/21 VAR					1.730747	31 Jul 2021		
	2,000,000.000	Local		99.943301	1,998,866.01	100.198964	2,003,979.28	5,113.27	0.52
		Base		99.943301	1,998,866.01	100.198964	2,003,979.28	5,113.27	0.52
912828XH8	US TREASURY N/B 06/20 1.625					1.625000	30 Jun 2020		
	2,000,000.000	Local		99.918924	1,998,378.48	100.097656	2,001,953.12	3,574.64	0.51
		Base		99.918924	1,998,378.48	100.097656	2,001,953.12	3,574.64	0.51
912828YN4	US TREASURY FRN 10/21 VAR					1.810747	31 Oct 2021		
	3,000,000.000	Local		100.039177	3,001,175.30	100.269877	3,008,096.31	6,921.01	0.77
		Base		100.039177	3,001,175.30	100.269877	3,008,096.31	6,921.01	0.77
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local		99.976709	1,999,534.18	102.237732	2,044,754.64	45,220.46	0.53
		Base		99.976709	1,999,534.18	102.237732	2,044,754.64	45,220.46	0.53
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.977976	2,999,339.28	103.204231	3,096,126.93	96,787.65	0.80
		Base		99.977976	2,999,339.28	103.204231	3,096,126.93	96,787.65	0.80
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local		99.984286	1,999,685.71	102.362490	2,047,249.80	47,564.09	0.53
Original Face:	2,000,000.000	Base		99.984286	1,999,685.71	102.362490	2,047,249.80	47,564.09	0.53
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local		99.988519	1,999,770.38	101.434810	2,028,696.20	28,925.82	0.52
Original Face:	2,000,000.000	Base		99.988519	1,999,770.38	101.434810	2,028,696.20	28,925.82	0.52
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,000,000.000	Local		99.998919	999,989.19	102.192870	1,021,928.70	21,939.51	0.26
Original Face:	1,000,000.000	Base		99.998919	999,989.19	102.192870	1,021,928.70	21,939.51	0.26
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.898066	1,997,961.32	106.192889	2,123,857.78	125,896.46	0.55
		Base		99.898066	1,997,961.32	106.192889	2,123,857.78	125,896.46	0.55

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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: February 29, 2020

View Date: March 10, 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	
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021			
		3,000,000.000	Local	99.995364	2,999,860.93	100.778096	3,023,342.88	23,481.95	0.78
			Base	99.995364	2,999,860.93	100.778096	3,023,342.88	23,481.95	0.78
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021			
		1,000,000.000	Local	99.305495	993,054.95	100.902660	1,009,026.60	15,971.65	0.26
			Base	99.305495	993,054.95	100.902660	1,009,026.60	15,971.65	0.26
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.660880	11 Feb 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	100.694698	3,020,840.94	20,840.94	0.78
			Base	100.000000	3,000,000.00	100.694698	3,020,840.94	20,840.94	0.78
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR				2.300000	28 Feb 2023			
		3,000,000.000	Local	100.000000	3,000,000.00	100.167301	3,005,019.03	5,019.03	0.77
			Base	100.000000	3,000,000.00	100.167301	3,005,019.03	5,019.03	0.77
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022			
		2,000,000.000	Local	99.924213	1,998,484.26	102.914795	2,058,295.90	59,811.64	0.53
			Base	99.924213	1,998,484.26	102.914795	2,058,295.90	59,811.64	0.53
US DOLLAR Total									
	309,818,769.810	Local		310,448,782.28		314,476,772.70	4,027,990.42	80.88	
Original Face:	196,711,032.000	Base		310,448,782.28		314,476,772.70	4,027,990.42	80.88	
FIXED INCOME Total									
	309,818,769.810	Base		310,448,782.28		314,476,772.70	4,027,990.42	80.88	
Original Face:	196,711,032.000								

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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: February 29, 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								
		384,289,464.340	Base	384,784,511.65		388,840,183.39	4,055,671.74	100.00
Original Face:		196,711,032.000						

Holdings

Currency Summary

As of: February 29, 2020

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

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STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	176,824.530	Local	176,824.53	176,824.53	0.05	0.00		0.00
		Base	176,824.53	176,824.53	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	74,293,870.000	Local	74,158,904.84	74,186,586.16	19.08	27,681.32		27,681.32
		Base	74,158,904.84	74,186,586.16	19.08	27,681.32	0.00	27,681.32
FIXED INCOME								
	309,818,769.810	Local	310,448,782.28	314,476,772.70	80.88	4,027,990.42		4,027,990.42
Original Face:	196,711,032.000	Base	310,448,782.28	314,476,772.70	80.88	4,027,990.42	0.00	4,027,990.42
US DOLLAR Total								
	384,289,464.340	Local	384,784,511.65	388,840,183.39	100.00	4,055,671.74		4,055,671.74
Original Face:	196,711,032.000	Base	384,784,511.65	388,840,183.39	100.00	4,055,671.74	0.00	4,055,671.74
FUND Total								
	384,289,464.340	Base	384,784,511.65	388,840,183.39	100.00	4,055,671.74	0.00	4,055,671.74
Original Face:	196,711,032.000							

Holdings

Asset Summary

As of: February 29, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: March 10, 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	176,824.530	176,824.53	176,824.53	0.05	0.00	0.00	0.00
CASH Total	176,824.530	176,824.53	176,824.53	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: February 29, 2020

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

View Date: March 10, 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	74,293,870.000	74,158,904.84	74,186,586.16	19.08	27,681.32	0.00	27,681.32
CASH EQUIVALENT Total	74,293,870.000	74,158,904.84	74,186,586.16	19.08	27,681.32	0.00	27,681.32

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
FIXED INCOME							
US DOLLAR							
	309,818,769.810	310,448,782.28	314,476,772.70	80.88	4,027,990.42	0.00	4,027,990.42
FIXED INCOME Total							
	309,818,769.810	310,448,782.28	314,476,772.70	80.88	4,027,990.42	0.00	4,027,990.42

Holdings

Asset Summary

As of: February 29, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

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March 10, 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	384,289,464.340	384,784,511.65	388,840,183.39	100.00	4,055,671.74	0.00	4,055,671.74

Holdings

Fund Summary

As of: February 29, 2020

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

View Date: March 10, 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	176,824.530	176,824.53	176,824.53	0.05	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	74,293,870.000	74,158,904.84	74,186,586.16	19.08	27,681.32 33,113.66 GN -5,432.34 LS	0.00 0.00 GN 0.00 LS	27,681.32 33,113.66 GN -5,432.34 LS
FIXED INCOME	309,818,769.810	310,448,782.28	314,476,772.70	80.88	4,027,990.42 4,058,517.04 GN -30,526.62 LS	0.00 0.00 GN 0.00 LS	4,027,990.42 4,058,517.04 GN -30,526.62 LS
Original Face:	196,711,032.000						
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FUND Total	0.000	384,289,464.340	388,840,183.39	100.00	4,055,671.74 4,091,630.70 GN -35,958.96 LS	0.00 0.00 GN 0.00 LS	4,055,671.74 4,091,630.70 GN -35,958.96 LS
Original Face:	196,711,032.000						