

Holdings

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



STATE STREET

As of: July 31, 2020

View Date: August 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
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CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
	7,661,411.330	Local	1.000000	7,661,411.33	1.000000	7,661,411.33	0.00	1.93
		Base	1.000000	7,661,411.33	1.000000	7,661,411.33	0.00	1.93

US DOLLAR Total								
	7,661,411.330	Local		7,661,411.33		7,661,411.33	0.00	1.93
		Base		7,661,411.33		7,661,411.33	0.00	1.93

CASH Total								
	7,661,411.330	Base		7,661,411.33		7,661,411.33	0.00	1.93

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
	3,000,000.000	Local	99.965163	2,998,954.88	99.965163	2,998,954.88	0.00	0.75
		Base	99.965163	2,998,954.88	99.965163	2,998,954.88	0.00	0.75

138994009	CANTOR FITZGERALD REPO REPO				0.320000	03 Aug 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.52
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.52

138994009	CANTOR FITZGERALD REPO REPO				0.320000	06 Aug 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.26

16677JSQ0	CHEVRON CORP				0.380000	24 May 2021		
	5,000,000.000	Local	99.687556	4,984,377.78	99.722300	4,986,115.00	1,737.22	1.26
		Base	99.687556	4,984,377.78	99.722300	4,986,115.00	1,737.22	1.26

19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021		
	5,000,000.000	Local	99.453111	4,972,655.55	99.937300	4,996,865.00	24,209.45	1.26
		Base	99.453111	4,972,655.55	99.937300	4,996,865.00	24,209.45	1.26

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2284K0H32	CROWN POINT CAP CO.	5,000,000.000	Local	99.989556	4,999,477.78	99.989556	03 Aug 2020 4,999,477.78	0.00	1.26
			Base	99.989556	4,999,477.78	99.989556	4,999,477.78	0.00	1.26
2546R2HX7	WALT DISNEY CO	3,000,000.000	Local	99.861667	2,995,850.00	99.861667	31 Aug 2020 2,995,850.00	0.00	0.75
			Base	99.861667	2,995,850.00	99.861667	2,995,850.00	0.00	0.75
2546R2S31	WALT DISNEY CO	3,000,000.000	Local	99.618056	2,988,541.67	99.657900	03 May 2021 2,989,737.00	1,195.33	0.75
			Base	99.618056	2,988,541.67	99.657900	2,989,737.00	1,195.33	0.75
30229ALW7	EXXON MOBIL CORP	5,000,000.000	Local	99.885722	4,994,286.11	99.942100	30 Nov 2020 4,997,105.00	2,818.89	1.26
			Base	99.885722	4,994,286.11	99.942100	4,997,105.00	2,818.89	1.26
56274LJU9	MANHATTAN ASSET FDG.	3,000,000.000	Local	99.964556	2,998,936.67	99.964556	28 Sep 2020 2,998,936.67	0.00	0.75
			Base	99.964556	2,998,936.67	99.964556	2,998,936.67	0.00	0.75
59157TH30	METLIFE SHORT TERM FDG	2,000,000.000	Local	99.994167	1,999,883.33	99.994167	03 Aug 2020 1,999,883.33	0.00	0.50
			Base	99.994167	1,999,883.33	99.994167	1,999,883.33	0.00	0.50
59157TN41	METLIFE SHORT TERM FDG	3,000,000.000	Local	99.900333	2,997,010.00	99.920400	04 Jan 2021 2,997,612.00	602.00	0.75
			Base	99.900333	2,997,010.00	99.920400	2,997,612.00	602.00	0.75
6698M4N40	NOVARTIS FNC CRP	3,000,000.000	Local	99.891667	2,996,750.00	99.917000	04 Jan 2021 2,997,510.00	760.00	0.75
			Base	99.891667	2,996,750.00	99.917000	2,997,510.00	760.00	0.75
8225X2P32	SHELL INTNL FNC B.V	4,770,000.000	Local	99.767500	4,758,909.75	99.833800	03 Feb 2021 4,762,072.26	3,162.51	1.20
			Base	99.767500	4,758,909.75	99.833800	4,762,072.26	3,162.51	1.20
8225X2TM6	SHELL INTNL FNC B.V	3,000,000.000	Local	99.550000	2,986,500.00	99.550000	21 Jun 2021 2,986,500.00	0.00	0.75
			Base	99.550000	2,986,500.00	99.550000	2,986,500.00	0.00	0.75

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930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	03 Aug 2020		
	5,001,670.010	Local	100.000000	5,001,670.01	100.000000	5,001,670.01	0.00	1.26	
		Base	100.000000	5,001,670.01	100.000000	5,001,670.01	0.00	1.26	
966VMM002	JP MORGAN MONEY MARKET					0.000000	03 Aug 2020		
	5,002,702.710	Local	100.000000	5,002,702.71	100.000000	5,002,702.71	0.00	1.26	
		Base	100.000000	5,002,702.71	100.000000	5,002,702.71	0.00	1.26	
979QHR003	SOUTH STREET REPO					0.130000	03 Aug 2020		
	3,914,375.000	Local	100.000000	3,914,375.00	100.000000	3,914,375.00	0.00	0.99	
		Base	100.000000	3,914,375.00	100.000000	3,914,375.00	0.00	0.99	
US DOLLAR Total									
	76,688,747.720	Local		76,590,881.24		76,625,366.64	34,485.40	19.29	
		Base		76,590,881.24		76,625,366.64	34,485.40	19.29	
CASH EQUIVALENT Total									
	76,688,747.720	Base		76,590,881.24		76,625,366.64	34,485.40	19.29	
FIXED INCOME									
US DOLLAR									
								Exchange Rate:	1.000000
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	4,000,000.000	Local	99.928066	3,997,122.63	104.105927	4,164,237.08	167,114.45	1.05	
		Base	99.928066	3,997,122.63	104.105927	4,164,237.08	167,114.45	1.05	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local	99.742858	4,987,142.91	107.142486	5,357,124.30	369,981.39	1.35	
		Base	99.742858	4,987,142.91	107.142486	5,357,124.30	369,981.39	1.35	
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					0.494750	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.052830	4,002,113.20	2,113.20	1.01	
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.052830	4,002,113.20	2,113.20	1.01	
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR					0.644630	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.007342	5,000,367.10	367.10	1.26	
		Base	100.000000	5,000,000.00	100.007342	5,000,367.10	367.10	1.26	

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037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.797630	11 May 2022			
		7,000,000.000	Local	100.000000	7,000,000.00	100.477998	7,033,459.86	33,459.86	1.77
			Base	100.000000	7,000,000.00	100.477998	7,033,459.86	33,459.86	1.77
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024			
		2,000,000.000	Local	99.813259	1,996,265.17	105.330944	2,106,618.88	110,353.71	0.53
			Base	99.813259	1,996,265.17	105.330944	2,106,618.88	110,353.71	0.53
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025			
		5,000,000.000	Local	99.829173	4,991,458.63	102.764450	5,138,222.50	146,763.87	1.29
			Base	99.829173	4,991,458.63	102.764450	5,138,222.50	146,763.87	1.29
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	99.644828	1,992,896.56	-7,103.44	0.50
			Base	100.000000	2,000,000.00	99.644828	1,992,896.56	-7,103.44	0.50
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	100.909189	2,018,183.78	18,183.78	0.51
			Base	100.000000	2,000,000.00	100.909189	2,018,183.78	18,183.78	0.51
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020			
		5,810,000.000	Local	100.036038	5,812,093.80	100.496000	5,838,817.60	26,723.80	1.47
			Base	100.036038	5,812,093.80	100.496000	5,838,817.60	26,723.80	1.47
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024			
		3,564,000.000	Local	102.738154	3,661,587.81	107.138291	3,818,408.69	156,820.88	0.96
			Base	102.738154	3,661,587.81	107.138291	3,818,408.69	156,820.88	0.96
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.100000	12 May 2023			
		3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.76
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.76
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	100.036700	3,001,101.00	1,101.00	0.76
			Base	100.000000	3,000,000.00	100.036700	3,001,101.00	1,101.00	0.76
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025			
		4,229,000.000	Local	100.000000	4,229,000.00	99.690882	4,215,927.40	-13,072.60	1.06
			Base	100.000000	4,229,000.00	99.690882	4,215,927.40	-13,072.60	1.06

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06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.852011	2,995,560.34	106.261579	3,187,847.37	192,287.03	0.80
		Base		99.852011	2,995,560.34	106.261579	3,187,847.37	192,287.03	0.80
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local		99.977004	2,999,310.13	103.475530	3,104,265.90	104,955.77	0.78
		Base		99.977004	2,999,310.13	103.475530	3,104,265.90	104,955.77	0.78
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local		99.852622	4,992,631.12	106.403762	5,320,188.10	327,556.98	1.34
		Base		99.852622	4,992,631.12	106.403762	5,320,188.10	327,556.98	1.34
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	2,000,000.000	Local		99.957731	1,999,154.62	101.287339	2,025,746.78	26,592.16	0.51
		Base		99.957731	1,999,154.62	101.287339	2,025,746.78	26,592.16	0.51
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					1.040880	16 Jun 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	101.034761	3,031,042.83	31,042.83	0.76
		Base		100.000000	3,000,000.00	101.034761	3,031,042.83	31,042.83	0.76
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
	424,137.540	Local		99.999533	424,135.56	100.281810	425,332.80	1,197.24	0.11
	Original Face: 3,000,000.000	Base		99.999533	424,135.56	100.281810	425,332.80	1,197.24	0.11
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	2,370,000.000	Local		100.069379	2,371,644.28	101.550622	2,406,749.74	35,105.46	0.61
		Base		100.069379	2,371,644.28	101.550622	2,406,749.74	35,105.46	0.61
17328VAD2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2					2.000000	31 Mar 2025		
	2,155,000.000	Local		100.000000	2,155,000.00	100.525517	2,166,324.89	11,324.89	0.55
		Base		100.000000	2,155,000.00	100.525517	2,166,324.89	11,324.89	0.55
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	99.559270	4,977,963.50	-22,036.50	1.25
		Base		100.000000	5,000,000.00	99.559270	4,977,963.50	-22,036.50	1.25
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	5,000,000.000	Local		99.667260	4,983,362.99	104.740104	5,237,005.20	253,642.21	1.32
		Base		99.667260	4,983,362.99	104.740104	5,237,005.20	253,642.21	1.32

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30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	105.288683	5,264,434.15	264,434.15	1.33
			Base 100.000000	5,000,000.00	105.288683	5,264,434.15	264,434.15	1.33
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,595,531.590	Local 100.000000	2,595,531.59	102.618680	2,663,500.26	67,968.67	0.67
Original Face:		5,126,000.000	Base 100.000000	2,595,531.59	102.618680	2,663,500.26	67,968.67	0.67
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		566,295.760	Local 103.265668	584,789.10	111.394904	630,824.62	46,035.52	0.16
Original Face:		2,090,000.000	Base 103.265668	584,789.10	111.394904	630,824.62	46,035.52	0.16
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		1,572.270	Local 100.573057	1,581.28	105.565257	1,659.77	78.49	0.00
Original Face:		250,000.000	Base 100.573057	1,581.28	105.565257	1,659.77	78.49	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		23,064.640	Local 100.072622	23,081.39	105.842936	24,412.29	1,330.90	0.01
Original Face:		1,000,000.000	Base 100.072622	23,081.39	105.842936	24,412.29	1,330.90	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		25,611.720	Local 100.419691	25,719.21	105.465639	27,011.56	1,292.35	0.01
Original Face:		2,206,300.000	Base 100.419691	25,719.21	105.465639	27,011.56	1,292.35	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		502,995.700	Local 101.124584	508,652.31	105.126957	528,784.07	20,131.76	0.13
Original Face:		5,000,000.000	Base 101.124584	508,652.31	105.126957	528,784.07	20,131.76	0.13
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,446,682.750	Local 101.701347	1,471,295.84	105.230025	1,522,344.62	51,048.78	0.38
Original Face:		5,000,000.000	Base 101.701347	1,471,295.84	105.230025	1,522,344.62	51,048.78	0.38
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		20,837.680	Local 100.738182	20,991.50	105.561528	21,996.57	1,005.07	0.01
Original Face:		1,000,000.000	Base 100.738182	20,991.50	105.561528	21,996.57	1,005.07	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		249,191.640	Local 100.968387	251,604.78	105.844681	263,756.10	12,151.32	0.07
Original Face:		6,000,000.000	Base 100.968387	251,604.78	105.844681	263,756.10	12,151.32	0.07

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3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		247,658.500	Local 101.281002	250,831.01	104.965990	259,957.20	9,126.19	0.07
Original Face:		5,000,000.000	Base 101.281002	250,831.01	104.965990	259,957.20	9,126.19	0.07
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5				3.500000	01 Feb 2042		
		1,437,652.100	Local 103.613223	1,489,597.67	108.273983	1,556,603.19	67,005.52	0.39
Original Face:		5,000,000.000	Base 103.613223	1,489,597.67	108.273983	1,556,603.19	67,005.52	0.39
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.000000	01 Oct 2039		
		988,220.060	Local 103.493468	1,022,743.21	110.092710	1,087,958.24	65,215.03	0.27
Original Face:		5,700,000.000	Base 103.493468	1,022,743.21	110.092710	1,087,958.24	65,215.03	0.27
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.000000	01 Dec 2040		
		441,900.780	Local 103.252877	456,275.27	111.394346	492,252.48	35,977.21	0.12
Original Face:		2,000,000.000	Base 103.252877	456,275.27	111.394346	492,252.48	35,977.21	0.12
3130AJA90	FEDERAL HOME LOAN BANK BONDS 08/24 1.77				1.770000	28 Aug 2024		
		3,000,000.000	Local 100.038263	3,001,147.89	100.072410	3,002,172.30	1,024.41	0.76
			Base 100.038263	3,001,147.89	100.072410	3,002,172.30	1,024.41	0.76
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58				0.580000	03 Jun 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.070652	5,003,532.60	3,532.60	1.26
			Base 100.000000	5,000,000.00	100.070652	5,003,532.60	3,532.60	1.26
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025		
		3,000,000.000	Local 100.014992	3,000,449.75	100.252999	3,007,589.97	7,140.22	0.76
			Base 100.014992	3,000,449.75	100.252999	3,007,589.97	7,140.22	0.76
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025		
		3,000,000.000	Local 99.951236	2,998,537.09	100.022899	3,000,686.97	2,149.88	0.76
			Base 99.951236	2,998,537.09	100.022899	3,000,686.97	2,149.88	0.76
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	100.083779	3,002,513.37	2,513.37	0.76
			Base 100.000000	3,000,000.00	100.083779	3,002,513.37	2,513.37	0.76
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
		2,000,000.000	Local 99.965314	1,999,306.27	103.588353	2,071,767.06	72,460.79	0.52
			Base 99.965314	1,999,306.27	103.588353	2,071,767.06	72,460.79	0.52

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3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040			
		1,665,691.060	Local	101.892176	1,697,208.87	102.803120	1,712,382.38	15,173.51	0.43
Original Face:		5,300,000.000	Base	101.892176	1,697,208.87	102.803120	1,712,382.38	15,173.51	0.43
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		2,868,684.810	Local	102.855387	2,950,596.86	106.075130	3,042,961.14	92,364.28	0.77
Original Face:		3,000,000.000	Base	102.855387	2,950,596.86	106.075130	3,042,961.14	92,364.28	0.77
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		3,000,000.000	Local	102.687192	3,080,615.76	102.687500	3,080,625.00	9.24	0.78
Original Face:		3,000,000.000	Base	102.687192	3,080,615.76	102.687500	3,080,625.00	9.24	0.78
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.022251	3,000,667.53	667.53	0.76
			Base	100.000000	3,000,000.00	100.022251	3,000,667.53	667.53	0.76
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		2,510,406.250	Local	99.811331	2,505,669.88	102.490470	2,572,927.16	67,257.28	0.65
Original Face:		8,190,000.000	Base	99.811331	2,505,669.88	102.490470	2,572,927.16	67,257.28	0.65
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026			
		681,949.080	Local	104.505222	712,672.40	103.893890	708,503.43	-4,168.97	0.18
Original Face:		1,212,000.000	Base	104.505222	712,672.40	103.893890	708,503.43	-4,168.97	0.18
3137EAE9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021			
		2,000,000.000	Local	99.895395	1,997,907.90	101.005119	2,020,102.38	22,194.48	0.51
			Base	99.895395	1,997,907.90	101.005119	2,020,102.38	22,194.48	0.51
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			
		379,380.810	Local	101.105515	383,574.92	106.369308	403,544.74	19,969.82	0.10
Original Face:		1,500,000.000	Base	101.105515	383,574.92	106.369308	403,544.74	19,969.82	0.10
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021			
		4,965.150	Local	100.122856	4,971.25	100.955978	5,012.62	41.37	0.00
Original Face:		2,500,000.000	Base	100.122856	4,971.25	100.955978	5,012.62	41.37	0.00

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31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	51,379.360	Local	101.421680	52,109.81	111.113692	57,089.50	4,979.69	0.01	
Original Face:	983,845.000	Base	101.421680	52,109.81	111.113692	57,089.50	4,979.69	0.01	
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	18,068.850	Local	100.279376	18,119.33	103.298594	18,664.87	545.54	0.00	
Original Face:	1,800,000.000	Base	100.279376	18,119.33	103.298594	18,664.87	545.54	0.00	
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	1,722.100	Local	100.570815	1,731.93	105.049767	1,809.06	77.13	0.00	
Original Face:	3,350,000.000	Base	100.570815	1,731.93	105.049767	1,809.06	77.13	0.00	
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,178,524.460	Local	103.590396	1,220,838.16	110.049941	1,296,965.47	76,127.31	0.33	
Original Face:	5,200,000.000	Base	103.590396	1,220,838.16	110.049941	1,296,965.47	76,127.31	0.33	
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	457,019.800	Local	101.224831	462,617.52	106.513809	486,789.20	24,171.68	0.12	
Original Face:	2,680,283.000	Base	101.224831	462,617.52	106.513809	486,789.20	24,171.68	0.12	
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	3,424,662.150	Local	101.848553	3,487,968.83	105.199852	3,602,739.51	114,770.68	0.91	
Original Face:	15,000,000.000	Base	101.848553	3,487,968.83	105.199852	3,602,739.51	114,770.68	0.91	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,317,381.740	Local	101.036115	1,331,031.33	105.184905	1,385,686.73	54,655.40	0.35	
Original Face:	4,200,000.000	Base	101.036115	1,331,031.33	105.184905	1,385,686.73	54,655.40	0.35	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	78,834.330	Local	101.520695	80,033.16	105.455585	83,135.20	3,102.04	0.02	
Original Face:	1,500,000.000	Base	101.520695	80,033.16	105.455585	83,135.20	3,102.04	0.02	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	117,479.520	Local	100.939176	118,582.86	105.875517	124,382.05	5,799.19	0.03	
Original Face:	3,200,000.000	Base	100.939176	118,582.86	105.875517	124,382.05	5,799.19	0.03	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	111,654.270	Local	102.385874	114,318.20	105.067979	117,312.88	2,994.68	0.03	
Original Face:	765,534.000	Base	102.385874	114,318.20	105.067979	117,312.88	2,994.68	0.03	

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	Units								
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	992,410.310	Local	101.845175	1,010,722.02	105.170862	1,043,726.48		33,004.46	0.26
Original Face:	5,157,070.000	Base	101.845175	1,010,722.02	105.170862	1,043,726.48		33,004.46	0.26
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	132,791.550	Local	101.120621	134,279.64	106.356484	141,232.42		6,952.78	0.04
Original Face:	5,000,000.000	Base	101.120621	134,279.64	106.356484	141,232.42		6,952.78	0.04
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	229,928.350	Local	101.579657	233,560.43	105.789207	243,239.38		9,678.95	0.06
Original Face:	5,000,000.000	Base	101.579657	233,560.43	105.789207	243,239.38		9,678.95	0.06
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	327,159.180	Local	103.384826	338,232.95	109.907027	359,570.93		21,337.98	0.09
Original Face:	2,000,000.000	Base	103.384826	338,232.95	109.907027	359,570.93		21,337.98	0.09
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	173,835.850	Local	103.218784	179,431.25	109.771115	190,821.55		11,390.30	0.05
Original Face:	5,000,000.000	Base	103.218784	179,431.25	109.771115	190,821.55		11,390.30	0.05
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	1,903,420.680	Local	106.372873	2,024,723.26	110.020098	2,094,145.30		69,422.04	0.53
Original Face:	14,750,000.000	Base	106.372873	2,024,723.26	110.020098	2,094,145.30		69,422.04	0.53
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	164,404.980	Local	100.902388	165,888.55	105.050347	172,708.00		6,819.45	0.04
Original Face:	2,000,000.000	Base	100.902388	165,888.55	105.050347	172,708.00		6,819.45	0.04
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	2,013,557.380	Local	98.900301	1,991,414.31	100.306580	2,019,730.54		28,316.23	0.51
Original Face:	4,000,000.000	Base	98.900301	1,991,414.31	100.306580	2,019,730.54		28,316.23	0.51
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	387,886.160	Local	99.168558	384,661.11	100.692100	390,570.72		5,909.61	0.10
Original Face:	1,900,000.000	Base	99.168558	384,661.11	100.692100	390,570.72		5,909.61	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	1,558,449.600	Local	99.577361	1,551,862.98	101.910450	1,588,223.00		36,360.02	0.40
Original Face:	3,050,000.000	Base	99.577361	1,551,862.98	101.910450	1,588,223.00		36,360.02	0.40

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38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
		2,557,223.570	Local 99.331172	2,540,120.13	101.906110	2,605,967.06	65,846.93	0.66
Original Face:		3,000,000.000	Base 99.331172	2,540,120.13	101.906110	2,605,967.06	65,846.93	0.66
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD				2.250000	20 Nov 2042		
		1,446,660.400	Local 99.870918	1,444,793.02	101.153740	1,463,351.10	18,558.08	0.37
Original Face:		5,000,000.000	Base 99.870918	1,444,793.02	101.153740	1,463,351.10	18,558.08	0.37
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,802,726.340	Local 102.906327	1,855,119.47	103.981151	1,874,495.60	19,376.13	0.47
Original Face:		3,000,000.000	Base 102.906327	1,855,119.47	103.981151	1,874,495.60	19,376.13	0.47
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		768,941.050	Local 100.416259	772,141.84	103.244900	793,892.42	21,750.58	0.20
Original Face:		1,000,000.000	Base 100.416259	772,141.84	103.244900	793,892.42	21,750.58	0.20
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2				2.200000	08 Sep 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	103.943597	3,118,307.91	118,307.91	0.78
			Base 100.000000	3,000,000.00	103.943597	3,118,307.91	118,307.91	0.78
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53				2.530000	06 Jul 2023		
		2,000,000.000	Local 100.000000	2,000,000.00	102.064143	2,041,282.86	41,282.86	0.51
			Base 100.000000	2,000,000.00	102.064143	2,041,282.86	41,282.86	0.51
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.375220	06 Aug 2024		
		3,000,000.000	Local 100.078007	3,002,340.22	99.919285	2,997,578.55	-4,761.67	0.75
			Base 100.078007	3,002,340.22	99.919285	2,997,578.55	-4,761.67	0.75
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	101.771289	5,088,564.45	88,564.45	1.28
			Base 100.000000	5,000,000.00	101.771289	5,088,564.45	88,564.45	1.28
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		3,000,000.000	Local 98.886818	2,966,604.53	105.770215	3,173,106.45	206,501.92	0.80
			Base 98.886818	2,966,604.53	105.770215	3,173,106.45	206,501.92	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	101.222206	5,061,110.30	61,110.30	1.27
			Base 100.000000	5,000,000.00	101.222206	5,061,110.30	61,110.30	1.27

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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	100.304508	3,009,135.24	9,135.24	0.76	
		Base	100.000000	3,000,000.00	100.304508	3,009,135.24	9,135.24	0.76	
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	100.000000	3,000,000.00	0.00	0.76	
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.76	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.961207	2,998,836.22	102.005210	3,060,156.30	61,320.08	0.77	
		Base	99.961207	2,998,836.22	102.005210	3,060,156.30	61,320.08	0.77	
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					0.514500	25 Jan 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.084673	5,004,233.65	4,233.65	1.26	
		Base	100.000000	5,000,000.00	100.084673	5,004,233.65	4,233.65	1.26	
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	753,994.320	Local	99.996256	753,966.09	100.473590	757,565.16	3,599.07	0.19	
	Original Face: 1,000,000.000	Base	99.996256	753,966.09	100.473590	757,565.16	3,599.07	0.19	
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local	99.964886	2,998,946.58	103.676515	3,110,295.45	111,348.87	0.78	
		Base	99.964886	2,998,946.58	103.676515	3,110,295.45	111,348.87	0.78	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local	99.813975	2,994,419.25	103.971136	3,119,134.08	124,714.83	0.79	
		Base	99.813975	2,994,419.25	103.971136	3,119,134.08	124,714.83	0.79	
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.678727	4,983,936.37	106.180762	5,309,038.10	325,101.73	1.34	
		Base	99.678727	4,983,936.37	106.180762	5,309,038.10	325,101.73	1.34	
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	2,000,000.000	Local	100.011718	2,000,234.35	100.229547	2,004,590.94	4,356.59	0.50	
		Base	100.011718	2,000,234.35	100.229547	2,004,590.94	4,356.59	0.50	
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.200000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.50	
	Original Face: 2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.50	

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: July 31, 2020

View Date: August 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
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45				2.450000	05 Nov 2020		
		3,790,000.000	Local 99.990915	3,789,655.67	100.383419	3,804,531.58	14,875.91	0.96
			Base 99.990915	3,789,655.67	100.383419	3,804,531.58	14,875.91	0.96
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
		3,000,000.000	Local 99.990251	2,999,707.53	102.484367	3,074,531.01	74,823.48	0.77
			Base 99.990251	2,999,707.53	102.484367	3,074,531.01	74,823.48	0.77
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR				0.717630	06 Mar 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	100.215090	5,010,754.50	10,754.50	1.26
			Base 100.000000	5,000,000.00	100.215090	5,010,754.50	10,754.50	1.26
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
		2,000,000.000	Local 100.000000	2,000,000.00	102.967248	2,059,344.96	59,344.96	0.52
			Base 100.000000	2,000,000.00	102.967248	2,059,344.96	59,344.96	0.52
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2				2.200000	31 Jan 2025		
		3,460,000.000	Local 100.000000	3,460,000.00	101.565764	3,514,175.43	54,175.43	0.88
			Base 100.000000	3,460,000.00	101.565764	3,514,175.43	54,175.43	0.88
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	103.060000	3,091,800.00	91,800.00	0.78
			Base 100.000000	3,000,000.00	103.060000	3,091,800.00	91,800.00	0.78
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
		3,000,000.000	Local 99.983742	2,999,512.25	106.439836	3,193,195.08	193,682.83	0.80
			Base 99.983742	2,999,512.25	106.439836	3,193,195.08	193,682.83	0.80
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022		
		3,000,000.000	Local 99.940893	2,998,226.79	101.485291	3,044,558.73	46,331.94	0.77
			Base 99.940893	2,998,226.79	101.485291	3,044,558.73	46,331.94	0.77
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				0.607750	22 Jul 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	99.707417	2,991,222.51	-8,777.49	0.75
			Base 100.000000	3,000,000.00	99.707417	2,991,222.51	-8,777.49	0.75
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	103.663980	3,109,919.40	109,919.40	0.78
			Base 100.000000	3,000,000.00	103.663980	3,109,919.40	109,919.40	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: July 31, 2020

View Date: August 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
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
		2,745,186.830	Local 99.994049	2,745,023.46	100.796300	2,767,046.75	22,023.29	0.70
Original Face:		3,000,000.000	Base 99.994049	2,745,023.46	100.796300	2,767,046.75	22,023.29	0.70
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022		
		2,000,000.000	Local 99.964419	1,999,288.37	103.731814	2,074,636.28	75,347.91	0.52
			Base 99.964419	1,999,288.37	103.731814	2,074,636.28	75,347.91	0.52
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.558500	13 Aug 2021		
		1,000,000.000	Local 100.000000	1,000,000.00	99.995148	999,951.48	-48.52	0.25
			Base 100.000000	1,000,000.00	99.995148	999,951.48	-48.52	0.25
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
		5,000,000.000	Local 99.939234	4,996,961.71	104.668029	5,233,401.45	236,439.74	1.32
			Base 99.939234	4,996,961.71	104.668029	5,233,401.45	236,439.74	1.32
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
		3,000,000.000	Local 99.810604	2,994,318.11	103.706246	3,111,187.38	116,869.27	0.78
			Base 99.810604	2,994,318.11	103.706246	3,111,187.38	116,869.27	0.78
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023		
		1,000,000.000	Local 99.887446	998,874.46	103.007612	1,030,076.12	31,201.66	0.26
			Base 99.887446	998,874.46	103.007612	1,030,076.12	31,201.66	0.26
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85				2.850000	23 Jan 2023		
		2,000,000.000	Local 100.228079	2,004,561.57	105.962073	2,119,241.46	114,679.89	0.53
			Base 100.228079	2,004,561.57	105.962073	2,119,241.46	114,679.89	0.53
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR				0.712880	09 Dec 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	100.326518	5,016,325.90	16,325.90	1.26
			Base 100.000000	5,000,000.00	100.326518	5,016,325.90	16,325.90	1.26
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024		
		5,000,000.000	Local 99.921782	4,996,089.11	106.989084	5,349,454.20	353,365.09	1.35
			Base 99.921782	4,996,089.11	106.989084	5,349,454.20	353,365.09	1.35
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45				1.450000	12 May 2025		
		3,000,000.000	Local 99.890187	2,996,705.60	103.748097	3,112,442.91	115,737.31	0.78
			Base 99.890187	2,996,705.60	103.748097	3,112,442.91	115,737.31	0.78

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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: July 31, 2020

View Date: August 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	
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020			
		2,000,000.000	Local	99.964153	1,999,283.05	99.975833	1,999,516.66	233.61	0.50
			Base	99.964153	1,999,283.05	99.975833	1,999,516.66	233.61	0.50
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020			
		2,000,000.000	Local	99.950834	1,999,016.67	99.966167	1,999,323.34	306.67	0.50
			Base	99.950834	1,999,016.67	99.966167	1,999,323.34	306.67	0.50
9128282Q2	US TREASURY N/B 08/20 1.5				1.500000	15 Aug 2020			
		2,000,000.000	Local	99.988418	1,999,768.35	100.045797	2,000,915.94	1,147.59	0.50
			Base	99.988418	1,999,768.35	100.045797	2,000,915.94	1,147.59	0.50
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
		1,000,000.000	Local	99.989866	999,898.66	100.191250	1,001,912.50	2,013.84	0.25
			Base	99.989866	999,898.66	100.191250	1,001,912.50	2,013.84	0.25
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021			
		2,000,000.000	Local	100.390221	2,007,804.41	101.171875	2,023,437.50	15,633.09	0.51
			Base	100.390221	2,007,804.41	101.171875	2,023,437.50	15,633.09	0.51
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021			
		2,000,000.000	Local	99.984275	1,999,685.49	102.498196	2,049,963.92	50,278.43	0.52
			Base	99.984275	1,999,685.49	102.498196	2,049,963.92	50,278.43	0.52
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024			
		3,000,000.000	Local	99.980046	2,999,401.38	107.334846	3,220,045.38	220,644.00	0.81
			Base	99.980046	2,999,401.38	107.334846	3,220,045.38	220,644.00	0.81
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		2,000,000.000	Local	99.986138	1,999,722.76	102.767550	2,055,351.00	55,628.24	0.52
Original Face:		2,000,000.000	Base	99.986138	1,999,722.76	102.767550	2,055,351.00	55,628.24	0.52
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024			
		2,000,000.000	Local	99.989614	1,999,792.28	102.675890	2,053,517.80	53,725.52	0.52
Original Face:		2,000,000.000	Base	99.989614	1,999,792.28	102.675890	2,053,517.80	53,725.52	0.52
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023			
		1,000,000.000	Local	99.999063	999,990.63	102.061780	1,020,617.80	20,627.17	0.26
Original Face:		1,000,000.000	Base	99.999063	999,990.63	102.061780	1,020,617.80	20,627.17	0.26

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Books Closed

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: July 31, 2020

View Date: August 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
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.907875	1,998,157.50	109.095559	2,181,911.18	183,753.68	0.55
		Base		99.907875	1,998,157.50	109.095559	2,181,911.18	183,753.68	0.55
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local		99.997292	2,999,918.75	101.265513	3,037,965.39	38,046.64	0.76
		Base		99.997292	2,999,918.75	101.265513	3,037,965.39	38,046.64	0.76
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local		99.513032	995,130.32	101.710769	1,017,107.69	21,977.37	0.26
		Base		99.513032	995,130.32	101.710769	1,017,107.69	21,977.37	0.26
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.370228	3,011,106.84	11,106.84	0.76
		Base		100.000000	3,000,000.00	100.370228	3,011,106.84	11,106.84	0.76
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR					2.300000	28 Feb 2023		
	3,000,000.000	Local		100.000000	3,000,000.00	100.082005	3,002,460.15	2,460.15	0.76
		Base		100.000000	3,000,000.00	100.082005	3,002,460.15	2,460.15	0.76
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	99.456205	2,983,686.15	-16,313.85	0.75
		Base		100.000000	3,000,000.00	99.456205	2,983,686.15	-16,313.85	0.75
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
	2,000,000.000	Local		99.937871	1,998,757.41	104.115983	2,082,319.66	83,562.25	0.52
		Base		99.937871	1,998,757.41	104.115983	2,082,319.66	83,562.25	0.52
US DOLLAR Total									
	305,175,733.030	Local			305,819,096.50		313,009,733.28	7,190,636.78	78.78
Original Face:	188,611,032.000	Base			305,819,096.50		313,009,733.28	7,190,636.78	78.78
FIXED INCOME Total									
	305,175,733.030	Base			305,819,096.50		313,009,733.28	7,190,636.78	78.78
Original Face:	188,611,032.000								

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Holdings

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



STATE STREET

As of: July 31, 2020

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Base Currency: USD - US DOLLAR

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

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



STATE STREET

As of: July 31, 2020

View Date: August 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
FUND Total								
		389,525,892.080	Base	390,071,389.07		397,296,511.25	7,225,122.18	100.00
Original Face:		188,611,032.000						

Holdings

Currency Summary

As of: July 31, 2020

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

View Date: August 10, 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								
	7,661,411.330	Local	7,661,411.33	7,661,411.33	1.93	0.00		0.00
		Base	7,661,411.33	7,661,411.33	1.93	0.00	0.00	0.00
CASH EQUIVALENT								
	76,688,747.720	Local	76,590,881.24	76,625,366.64	19.29	34,485.40		34,485.40
		Base	76,590,881.24	76,625,366.64	19.29	34,485.40	0.00	34,485.40
FIXED INCOME								
	305,175,733.030	Local	305,819,096.50	313,009,733.28	78.78	7,190,636.78		7,190,636.78
Original Face:	188,611,032.000	Base	305,819,096.50	313,009,733.28	78.78	7,190,636.78	0.00	7,190,636.78
US DOLLAR Total								
	389,525,892.080	Local	390,071,389.07	397,296,511.25	100.00	7,225,122.18		7,225,122.18
Original Face:	188,611,032.000	Base	390,071,389.07	397,296,511.25	100.00	7,225,122.18	0.00	7,225,122.18
FUND Total								
	389,525,892.080	Base	390,071,389.07	397,296,511.25	100.00	7,225,122.18	0.00	7,225,122.18
Original Face:	188,611,032.000							

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: August 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	7,661,411.330	7,661,411.33	7,661,411.33	1.93	0.00	0.00	0.00
CASH Total	7,661,411.330	7,661,411.33	7,661,411.33	1.93	0.00	0.00	0.00

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: August 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	76,688,747.720	76,590,881.24	76,625,366.64	19.29	34,485.40	0.00	34,485.40
CASH EQUIVALENT Total	76,688,747.720	76,590,881.24	76,625,366.64	19.29	34,485.40	0.00	34,485.40

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: August 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
FIXED INCOME							
US DOLLAR							
	305,175,733.030	305,819,096.50	313,009,733.28	78.78	7,190,636.78	0.00	7,190,636.78
FIXED INCOME Total	305,175,733.030	305,819,096.50	313,009,733.28	78.78	7,190,636.78	0.00	7,190,636.78

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

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STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	389,525,892.080	390,071,389.07	397,296,511.25	100.00	7,225,122.18	0.00	7,225,122.18

Holdings

Fund Summary

As of: July 31, 2020

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

View Date: August 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		7,661,411.330	7,661,411.33	7,661,411.33	1.93	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		76,688,747.720	76,590,881.24	76,625,366.64	19.29	34,485.40 34,485.40 GN 0.00 LS	0.00 0.00 GN 0.00 LS	34,485.40 34,485.40 GN 0.00 LS
FIXED INCOME		305,175,733.030	305,819,096.50	313,009,733.28	78.78	7,190,636.78 7,266,919.82 GN -76,283.04 LS	0.00 0.00 GN 0.00 LS	7,190,636.78 7,266,919.82 GN -76,283.04 LS
Original Face:	188,611,032.000							
<hr/>								
FUND Total	0.000	389,525,892.080	390,071,389.07	397,296,511.25	100.00	7,225,122.18 7,301,405.22 GN -76,283.04 LS	0.00 0.00 GN 0.00 LS	7,225,122.18 7,301,405.22 GN -76,283.04 LS
Original Face:	188,611,032.000							