

# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 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
		441,021.570	Local 1.000000	441,021.57	1.000000	441,021.57	0.00	0.11
			Base 1.000000	441,021.57	1.000000	441,021.57	0.00	0.11

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	441,021.570	Local	441,021.57		441,021.57	0.00	0.11
		Base	441,021.57		441,021.57	0.00	0.11

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	441,021.570	Base	441,021.57		441,021.57	0.00	0.11

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local 99.963584	2,998,907.52	99.907000	2,997,210.00	-1,697.52	0.76
			Base 99.963584	2,998,907.52	99.907000	2,997,210.00	-1,697.52	0.76

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28

19121AP13	COCA-COLA COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.360972	4,968,048.61	99.842333	4,992,116.65	24,068.04	1.27
			Base 99.360972	4,968,048.61	99.842333	4,992,116.65	24,068.04	1.27

2284K0H32	CROWN POINT CAP CO.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.827667	4,991,383.33	99.827667	4,991,383.33	0.00	1.27
			Base 99.827667	4,991,383.33	99.827667	4,991,383.33	0.00	1.27

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2546R2HX7	WALT DISNEY CO	3,000,000.000	Local	99.718722	2,991,561.66	99.718722	2,991,561.66	0.00	0.76
			Base	99.718722	2,991,561.66	99.718722	2,991,561.66	0.00	0.76
30229ALW7	EXXON MOBIL CORP	5,000,000.000	Local	99.856445	4,992,822.23	99.877978	4,993,898.90	1,076.67	1.27
			Base	99.856445	4,992,822.23	99.877978	4,993,898.90	1,076.67	1.27
30601YF42	FAIRWAY FINANCE CORP	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
56274LG16	MANHATTAN ASSET FDG.	1,000,000.000	Local	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.26
			Base	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.26
59157TH30	METLIFE SHORT TERM FDG	2,000,000.000	Local	99.903750	1,998,075.00	99.903750	1,998,075.00	0.00	0.51
			Base	99.903750	1,998,075.00	99.903750	1,998,075.00	0.00	0.51
8225X2P32	SHELL INTNL FNC B.V	4,770,000.000	Local	99.728750	4,757,061.38	99.731161	4,757,176.38	115.00	1.21
			Base	99.728750	4,757,061.38	99.731161	4,757,176.38	115.00	1.21
8225X2TM6	SHELL INTNL FNC B.V	3,000,000.000	Local	99.506944	2,985,208.33	99.494400	2,984,832.00	-376.33	0.76
			Base	99.506944	2,985,208.33	99.494400	2,984,832.00	-376.33	0.76
92646KG14	VICTORY RECEIVABLES	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.77
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.77
930ABD003	FIDELITY INVESTMENTS MONEY	6,001,109.770	Local	100.000000	6,001,109.77	100.000000	6,001,109.77	0.00	1.53
			Base	100.000000	6,001,109.77	100.000000	6,001,109.77	0.00	1.53
966VMM002	JP MORGAN MONEY MARKET	10,001,840.600	Local	100.000000	10,001,840.60	100.000000	10,001,840.60	0.00	2.55
			Base	100.000000	10,001,840.60	100.000000	10,001,840.60	0.00	2.55

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979QHR003	SOUTH STREET REPO				0.130000	01 Jul 2020		
	16,000,000.000	Local	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	4.08
		Base	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	4.08
<b>US DOLLAR Total</b>								
	81,772,950.370	Local		81,686,018.43		81,709,204.29	23,185.86	20.85
		Base		81,686,018.43		81,709,204.29	23,185.86	20.85
<b>CASH EQUIVALENT Total</b>								
	81,772,950.370	Base		81,686,018.43		81,709,204.29	23,185.86	20.85
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.924672	3,996,986.86	103.823802	4,152,952.08	155,965.22	1.06
		Base	99.924672	3,996,986.86	103.823802	4,152,952.08	155,965.22	1.06
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.737395	4,986,869.73	105.843242	5,292,162.10	305,292.37	1.35
		Base	99.737395	4,986,869.73	105.843242	5,292,162.10	305,292.37	1.35
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.504750	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.294560	4,011,782.40	11,782.40	1.02
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.294560	4,011,782.40	11,782.40	1.02
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	99.857376	4,992,868.80	-7,131.20	1.27
		Base	100.000000	5,000,000.00	99.857376	4,992,868.80	-7,131.20	1.27
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.797630	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.450000	7,031,500.00	31,500.00	1.79
		Base	100.000000	7,000,000.00	100.450000	7,031,500.00	31,500.00	1.79
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.809323	1,996,186.46	104.719757	2,094,395.14	98,208.68	0.53
		Base	99.809323	1,996,186.46	104.719757	2,094,395.14	98,208.68	0.53

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037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
		5,000,000.000	Local 99.826083	4,991,304.15	102.109346	5,105,467.30	114,163.15	1.30
			Base 99.826083	4,991,304.15	102.109346	5,105,467.30	114,163.15	1.30
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	99.280957	1,985,619.14	-14,380.86	0.51
			Base 100.000000	2,000,000.00	99.280957	1,985,619.14	-14,380.86	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	100.338000	2,006,760.00	6,760.00	0.51
			Base 100.000000	2,000,000.00	100.338000	2,006,760.00	6,760.00	0.51
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020		
		5,810,000.000	Local 100.050179	5,812,915.42	100.679675	5,849,489.12	36,573.70	1.49
			Base 100.050179	5,812,915.42	100.679675	5,849,489.12	36,573.70	1.49
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
		3,564,000.000	Local 102.802851	3,663,893.62	106.896214	3,809,781.07	145,887.45	0.97
			Base 102.802851	3,663,893.62	106.896214	3,809,781.07	145,887.45	0.97
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	99.664446	2,989,933.38	-10,066.62	0.76
			Base 100.000000	3,000,000.00	99.664446	2,989,933.38	-10,066.62	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	99.917688	2,997,530.64	-2,469.36	0.76
			Base 100.000000	3,000,000.00	99.917688	2,997,530.64	-2,469.36	0.76
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
		3,000,000.000	Local 99.849042	2,995,471.26	105.370909	3,161,127.27	165,656.01	0.81
			Base 99.849042	2,995,471.26	105.370909	3,161,127.27	165,656.01	0.81
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
		3,000,000.000	Local 99.976152	2,999,284.55	103.177276	3,095,318.28	96,033.73	0.79
			Base 99.976152	2,999,284.55	103.177276	3,095,318.28	96,033.73	0.79
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
		5,000,000.000	Local 99.849688	4,992,484.41	105.161807	5,258,090.35	265,605.94	1.34
			Base 99.849688	4,992,484.41	105.161807	5,258,090.35	265,605.94	1.34

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126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
		2,000,000.000	Local 99.952932	1,999,058.63	101.317339	2,026,346.78	27,288.15	0.52
			Base 99.952932	1,999,058.63	101.317339	2,026,346.78	27,288.15	0.52
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023		
		1,000,000.000	Local 99.984881	999,848.81	100.061200	1,000,612.00	763.19	0.26
Original Face:		1,000,000.000	Base 99.984881	999,848.81	100.061200	1,000,612.00	763.19	0.26
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				0.854750	17 Jul 2023		
		2,000,000.000	Local 100.000000	2,000,000.00	100.020600	2,000,412.00	412.00	0.51
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	100.020600	2,000,412.00	412.00	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	100.747960	3,022,438.80	22,438.80	0.77
			Base 100.000000	3,000,000.00	100.747960	3,022,438.80	22,438.80	0.77
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		592,471.200	Local 99.999561	592,468.60	100.292120	594,201.93	1,733.33	0.15
Original Face:		3,000,000.000	Base 99.999561	592,468.60	100.292120	594,201.93	1,733.33	0.15
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		2,370,000.000	Local 100.078303	2,371,855.79	101.627948	2,408,582.37	36,726.58	0.61
			Base 100.078303	2,371,855.79	101.627948	2,408,582.37	36,726.58	0.61
17327TSA5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/24 VAR				2.500000	31 Jul 2024		
		2,000,000.000	Local 100.000000	2,000,000.00	100.157540	2,003,150.80	3,150.80	0.51
			Base 100.000000	2,000,000.00	100.157540	2,003,150.80	3,150.80	0.51
17328VAD2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2				2.000000	31 Mar 2025		
		2,155,000.000	Local 100.000000	2,155,000.00	100.539812	2,166,632.95	11,632.95	0.55
			Base 100.000000	2,155,000.00	100.539812	2,166,632.95	11,632.95	0.55
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.660190	4,983,009.50	103.644000	5,182,200.00	199,190.50	1.32
			Base 99.660190	4,983,009.50	103.644000	5,182,200.00	199,190.50	1.32
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	104.385014	5,219,250.70	219,250.70	1.33
			Base 100.000000	5,000,000.00	104.385014	5,219,250.70	219,250.70	1.33

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30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022		
		2,599,728.110	Local 100.000000	2,599,728.11	102.957400	2,676,612.47	76,884.36	0.68
Original Face:		5,126,000.000	Base 100.000000	2,599,728.11	102.957400	2,676,612.47	76,884.36	0.68
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041		
		580,679.710	Local 103.279136	599,720.99	111.116492	645,230.92	45,509.93	0.16
Original Face:		2,090,000.000	Base 103.279136	599,720.99	111.116492	645,230.92	45,509.93	0.16
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023		
		1,645.640	Local 100.593082	1,655.40	105.850565	1,741.92	86.52	0.00
Original Face:		250,000.000	Base 100.593082	1,655.40	105.850565	1,741.92	86.52	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		24,031.150	Local 100.074237	24,048.99	106.256182	25,534.58	1,485.59	0.01
Original Face:		1,000,000.000	Base 100.074237	24,048.99	106.256182	25,534.58	1,485.59	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5				4.500000	01 Feb 2024		
		26,742.210	Local 100.429845	26,857.16	105.737982	28,276.67	1,419.51	0.01
Original Face:		2,206,300.000	Base 100.429845	26,857.16	105.737982	28,276.67	1,419.51	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		522,610.700	Local 101.139856	528,567.71	105.304282	550,331.45	21,763.74	0.14
Original Face:		5,000,000.000	Base 101.139856	528,567.71	105.304282	550,331.45	21,763.74	0.14
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,485,684.850	Local 101.719983	1,511,238.37	104.979903	1,559,670.51	48,432.14	0.40
Original Face:		5,000,000.000	Base 101.719983	1,511,238.37	104.979903	1,559,670.51	48,432.14	0.40
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024		
		21,442.890	Local 100.754562	21,604.69	105.987264	22,726.73	1,122.04	0.01
Original Face:		1,000,000.000	Base 100.754562	21,604.69	105.987264	22,726.73	1,122.04	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4				4.000000	01 Jul 2025		
		258,131.640	Local 100.985110	260,674.52	105.800642	273,104.93	12,430.41	0.07
Original Face:		6,000,000.000	Base 100.985110	260,674.52	105.800642	273,104.93	12,430.41	0.07
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5				3.500000	01 Sep 2025		
		254,354.900	Local 101.302393	257,667.60	105.077601	267,270.03	9,602.43	0.07
Original Face:		5,000,000.000	Base 101.302393	257,667.60	105.077601	267,270.03	9,602.43	0.07

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31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	1,510,540.200	Local		103.627484	1,565,334.81	108.149119		1,633,635.92	68,301.11	0.42
Original Face:	5,000,000.000	Base		103.627484	1,565,334.81	108.149119		1,633,635.92	68,301.11	0.42
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	994,688.080	Local		103.508939	1,029,591.08	109.838109		1,092,546.58	62,955.50	0.28
Original Face:	5,700,000.000	Base		103.508939	1,029,591.08	109.838109		1,092,546.58	62,955.50	0.28
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	443,607.360	Local		103.266456	458,097.60	111.115024		492,914.42	34,816.82	0.13
Original Face:	2,000,000.000	Base		103.266456	458,097.60	111.115024		492,914.42	34,816.82	0.13
3130AJA90	FEDERAL HOME LOAN BANK BONDS 08/24 1.77						1.770000	28 Aug 2024		
	3,000,000.000	Local		100.082194	3,002,465.83	100.147718		3,004,431.54	1,965.71	0.77
		Base		100.082194	3,002,465.83	100.147718		3,004,431.54	1,965.71	0.77
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	99.963170		4,998,158.50	-1,841.50	1.28
		Base		100.000000	5,000,000.00	99.963170		4,998,158.50	-1,841.50	1.28
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125						1.125000	17 Mar 2025		
	3,000,000.000	Local		100.017030	3,000,510.90	100.232463		3,006,973.89	6,462.99	0.77
		Base		100.017030	3,000,510.90	100.232463		3,006,973.89	6,462.99	0.77
3134GVB31	FREDDIE MAC NOTES 05/25 0.75						0.750000	28 May 2025		
	3,000,000.000	Local		100.000000	3,000,000.00	100.022060		3,000,661.80	661.80	0.77
		Base		100.000000	3,000,000.00	100.022060		3,000,661.80	661.80	0.77
3135G0U92	FANNIE MAE NOTES 01/22 2.625						2.625000	11 Jan 2022		
	2,000,000.000	Local		99.963277	1,999,265.54	103.703545		2,074,070.90	74,805.36	0.53
		Base		99.963277	1,999,265.54	103.703545		2,074,070.90	74,805.36	0.53
3136ALSW2	FANNIE MAE FNR 2014 68 MA						3.000000	25 Nov 2040		
	1,751,021.160	Local		101.900080	1,784,291.97	102.859510		1,801,091.79	16,799.82	0.46
Original Face:	5,300,000.000	Base		101.900080	1,784,291.97	102.859510		1,801,091.79	16,799.82	0.46
3136B7L41	FANNIE MAE FNR 2019 77 LV						3.000000	25 May 2031		
	2,887,584.960	Local		102.877802	2,970,683.94	106.880440		3,086,263.51	115,579.57	0.79
Original Face:	3,000,000.000	Base		102.877802	2,970,683.94	106.880440		3,086,263.51	115,579.57	0.79

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ST OF AZ POOL 500 LGIP MED

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As of: June 30, 2020

View Date: July 9, 2020

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3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
		2,577,286.530	Local 99.809399	2,572,374.20	102.394060	2,638,988.32	66,614.12	0.67
Original Face:		8,190,000.000	Base 99.809399	2,572,374.20	102.394060	2,638,988.32	66,614.12	0.67
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
		690,879.500	Local 104.573285	722,475.39	103.852380	717,494.80	-4,980.59	0.18
Original Face:		1,212,000.000	Base 104.573285	722,475.39	103.852380	717,494.80	-4,980.59	0.18
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021		
		2,000,000.000	Local 99.886771	1,997,735.42	101.063589	2,021,271.78	23,536.36	0.52
			Base 99.886771	1,997,735.42	101.063589	2,021,271.78	23,536.36	0.52
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48				2.480000	01 Sep 2021		
		0.010	Local -5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
Original Face:		2,000,000.000	Base -5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
		388,498.830	Local 101.118456	392,844.02	106.123899	412,290.11	19,446.09	0.11
Original Face:		1,500,000.000	Base 101.118456	392,844.02	106.123899	412,290.11	19,446.09	0.11
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
		6,155.950	Local 100.136616	6,164.36	101.173086	6,228.16	63.80	0.00
Original Face:		2,500,000.000	Base 100.136616	6,164.36	101.173086	6,228.16	63.80	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
		52,546.710	Local 101.428082	53,297.12	111.159025	58,410.41	5,113.29	0.01
Original Face:		983,845.000	Base 101.428082	53,297.12	111.159025	58,410.41	5,113.29	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
		18,874.750	Local 100.291289	18,929.73	103.395838	19,515.71	585.98	0.00
Original Face:		1,800,000.000	Base 100.291289	18,929.73	103.395838	19,515.71	585.98	0.00
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR				4.500000	01 Nov 2021		
		2,837.380	Local 100.609365	2,854.67	105.290257	2,987.48	132.81	0.00
Original Face:		3,350,000.000	Base 100.609365	2,854.67	105.290257	2,987.48	132.81	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
		1,199,571.150	Local 103.605383	1,242,820.29	109.848986	1,317,716.74	74,896.45	0.34
Original Face:		5,200,000.000	Base 103.605383	1,242,820.29	109.848986	1,317,716.74	74,896.45	0.34

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ST OF AZ POOL 500 LGIP MED

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As of: June 30, 2020

View Date: July 9, 2020

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31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	473,833.620	Local	101.241026	479,714.02	106.280806	503,594.19	23,880.17	0.13	
Original Face:	2,680,283.000	Base	101.241026	479,714.02	106.280806	503,594.19	23,880.17	0.13	
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	3,493,602.000	Local	101.870973	3,558,966.34	104.934277	3,665,986.00	107,019.66	0.94	
Original Face:	15,000,000.000	Base	101.870973	3,558,966.34	104.934277	3,665,986.00	107,019.66	0.94	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,343,916.340	Local	101.047465	1,357,993.39	104.939810	1,410,303.25	52,309.86	0.36	
Original Face:	4,200,000.000	Base	101.047465	1,357,993.39	104.939810	1,410,303.25	52,309.86	0.36	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	80,331.920	Local	101.551065	81,577.92	105.462730	84,720.24	3,142.32	0.02	
Original Face:	1,500,000.000	Base	101.551065	81,577.92	105.462730	84,720.24	3,142.32	0.02	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	120,310.400	Local	100.957224	121,462.04	105.783848	127,268.97	5,806.93	0.03	
Original Face:	3,200,000.000	Base	100.957224	121,462.04	105.783848	127,268.97	5,806.93	0.03	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	114,027.040	Local	102.417006	116,783.08	105.163973	119,915.37	3,132.29	0.03	
Original Face:	765,534.000	Base	102.417006	116,783.08	105.163973	119,915.37	3,132.29	0.03	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,020,129.660	Local	101.867556	1,039,181.15	104.938623	1,070,510.02	31,328.87	0.27	
Original Face:	5,157,070.000	Base	101.867556	1,039,181.15	104.938623	1,070,510.02	31,328.87	0.27	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	138,312.750	Local	101.141392	139,891.44	106.622309	147,472.25	7,580.81	0.04	
Original Face:	5,000,000.000	Base	101.141392	139,891.44	106.622309	147,472.25	7,580.81	0.04	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	245,044.200	Local	101.606469	248,980.76	105.814768	259,292.95	10,312.19	0.07	
Original Face:	5,000,000.000	Base	101.606469	248,980.76	105.814768	259,292.95	10,312.19	0.07	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	338,496.940	Local	103.398840	350,001.91	109.747133	371,490.69	21,488.78	0.09	
Original Face:	2,000,000.000	Base	103.398840	350,001.91	109.747133	371,490.69	21,488.78	0.09	

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ST OF AZ POOL 500 LGIP MED

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STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

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31419CZLO	FNMA POOL AE2546 FN 09/40 FIXED 4.5						4.500000	01 Sep 2040		
	178,350.850	Local		103.232387	184,115.84	110.539300		197,147.78	13,031.94	0.05
Original Face:	5,000,000.000	Base		103.232387	184,115.84	110.539300		197,147.78	13,031.94	0.05
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5						4.500000	01 Nov 2040		
	1,908,552.060	Local		106.399581	2,030,691.39	109.989258		2,099,202.25	68,510.86	0.54
Original Face:	14,750,000.000	Base		106.399581	2,030,691.39	109.989258		2,099,202.25	68,510.86	0.54
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3						3.000000	01 Nov 2025		
	169,144.900	Local		100.916971	170,695.91	105.225696		177,983.90	7,287.99	0.05
Original Face:	2,000,000.000	Base		100.916971	170,695.91	105.225696		177,983.90	7,287.99	0.05
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	100.126740		5,006,337.00	6,337.00	1.28
		Base		100.000000	5,000,000.00	100.126740		5,006,337.00	6,337.00	1.28
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.500000	16 May 2042		
	2,022,699.320	Local		98.896016	2,000,369.05	100.239480		2,027,543.28	27,174.23	0.52
Original Face:	4,000,000.000	Base		98.896016	2,000,369.05	100.239480		2,027,543.28	27,174.23	0.52
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB						1.723000	16 Aug 2042		
	389,981.250	Local		99.165355	386,726.29	100.631820		392,445.23	5,718.94	0.10
Original Face:	1,900,000.000	Base		99.165355	386,726.29	100.631820		392,445.23	5,718.94	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF						2.400000	16 May 2044		
	1,702,844.950	Local		99.575853	1,695,622.38	101.950970		1,736,066.94	40,444.56	0.44
Original Face:	3,050,000.000	Base		99.575853	1,695,622.38	101.950970		1,736,066.94	40,444.56	0.44
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG						2.000000	16 Aug 2048		
	2,570,877.960	Local		99.329147	2,553,631.14	101.804260		2,617,263.28	63,632.14	0.67
Original Face:	3,000,000.000	Base		99.329147	2,553,631.14	101.804260		2,617,263.28	63,632.14	0.67
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD						2.250000	20 Nov 2042		
	1,813,773.100	Local		99.870428	1,811,422.95	101.284920		1,837,078.63	25,655.68	0.47
Original Face:	5,000,000.000	Base		99.870428	1,811,422.95	101.284920		1,837,078.63	25,655.68	0.47
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA						2.250000	20 Aug 2069		
	1,894,289.970	Local		102.911356	1,949,439.50	103.932693		1,968,786.58	19,347.08	0.50
Original Face:	3,000,000.000	Base		102.911356	1,949,439.50	103.932693		1,968,786.58	19,347.08	0.50

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View Date: July 9, 2020

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		795,165.360	Local 100.416975	798,481.00	103.261502	821,099.69	22,618.69	0.21
Original Face:		1,000,000.000	Base 100.416975	798,481.00	103.261502	821,099.69	22,618.69	0.21
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	103.631857	3,108,955.71	108,955.71	0.79
			Base 100.000000	3,000,000.00	103.631857	3,108,955.71	108,955.71	0.79
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53				2.530000	06 Jul 2023		
		2,000,000.000	Local 100.000000	2,000,000.00	102.158000	2,043,160.00	43,160.00	0.52
			Base 100.000000	2,000,000.00	102.158000	2,043,160.00	43,160.00	0.52
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.366960	06 Aug 2024		
		3,000,000.000	Local 100.079657	3,002,389.71	99.917540	2,997,526.20	-4,863.51	0.76
			Base 100.079657	3,002,389.71	99.917540	2,997,526.20	-4,863.51	0.76
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7				1.700000	31 Jan 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	102.329000	5,116,450.00	116,450.00	1.31
			Base 100.000000	5,000,000.00	102.329000	5,116,450.00	116,450.00	1.31
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	100.000000	2,000,000.00	0.00	0.51
			Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		3,000,000.000	Local 98.850834	2,965,525.01	105.401593	3,162,047.79	196,522.78	0.81
			Base 98.850834	2,965,525.01	105.401593	3,162,047.79	196,522.78	0.81
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	101.235036	5,061,751.80	61,751.80	1.29
			Base 100.000000	5,000,000.00	101.235036	5,061,751.80	61,751.80	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	100.220309	3,006,609.27	6,609.27	0.77
			Base 100.000000	3,000,000.00	100.220309	3,006,609.27	6,609.27	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	95.580716	2,867,421.48	-132,578.52	0.73
			Base 100.000000	3,000,000.00	95.580716	2,867,421.48	-132,578.52	0.73

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49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.959943	2,998,798.28	101.511322	3,045,339.66	46,541.38	0.78
			Base	99.959943	2,998,798.28	101.511322	3,045,339.66	46,541.38	0.78
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05				2.050000	17 Aug 2020			
		2,000,000.000	Local	99.996398	1,999,927.95	100.060648	2,001,212.96	1,285.01	0.51
			Base	99.996398	1,999,927.95	100.060648	2,001,212.96	1,285.01	0.51
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR				1.261380	25 Jan 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.139276	5,006,963.80	6,963.80	1.28
			Base	100.000000	5,000,000.00	100.139276	5,006,963.80	6,963.80	1.28
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021			
		847,172.160	Local	99.996078	847,138.93	100.485630	851,286.28	4,147.35	0.22
		Original Face: 1,000,000.000	Base	99.996078	847,138.93	100.485630	851,286.28	4,147.35	0.22
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95				1.950000	13 Jan 2023			
		3,000,000.000	Local	99.963670	2,998,910.09	103.498937	3,104,968.11	106,058.02	0.79
			Base	99.963670	2,998,910.09	103.498937	3,104,968.11	106,058.02	0.79
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5				1.500000	23 Apr 2025			
		3,000,000.000	Local	99.810573	2,994,317.18	102.276562	3,068,296.86	73,979.68	0.78
			Base	99.810573	2,994,317.18	102.276562	3,068,296.86	73,979.68	0.78
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2				2.000000	22 Jan 2025			
		5,000,000.000	Local	99.672636	4,983,631.80	105.014229	5,250,711.45	267,079.65	1.34
			Base	99.672636	4,983,631.80	105.014229	5,250,711.45	267,079.65	1.34
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342				3.342000	01 Sep 2020			
		2,000,000.000	Local	100.023435	2,000,468.70	100.475000	2,009,500.00	9,031.30	0.51
			Base	100.023435	2,000,468.70	100.475000	2,009,500.00	9,031.30	0.51
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.223000	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	99.986648	3,789,493.95	100.535000	3,810,276.50	20,782.55	0.97
			Base	99.986648	3,789,493.95	100.535000	3,810,276.50	20,782.55	0.97

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: June 30, 2020

View Date: July 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
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local		99.990078	2,999,702.34	101.228568	3,036,857.04	37,154.70	0.77
		Base		99.990078	2,999,702.34	101.228568	3,036,857.04	37,154.70	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	99.547478	4,977,373.90	-22,626.10	1.27
		Base		100.000000	5,000,000.00	99.547478	4,977,373.90	-22,626.10	1.27
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	102.837000	2,056,740.00	56,740.00	0.52
		Base		100.000000	2,000,000.00	102.837000	2,056,740.00	56,740.00	0.52
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2					2.200000	31 Jan 2025		
	3,460,000.000	Local		100.000000	3,460,000.00	101.537978	3,513,214.04	53,214.04	0.90
		Base		100.000000	3,460,000.00	101.537978	3,513,214.04	53,214.04	0.90
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	104.220000	3,126,600.00	126,600.00	0.80
		Base		100.000000	3,000,000.00	104.220000	3,126,600.00	126,600.00	0.80
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local		99.983190	2,999,495.71	106.428198	3,192,845.94	193,350.23	0.81
		Base		99.983190	2,999,495.71	106.428198	3,192,845.94	193,350.23	0.81
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
	3,000,000.000	Local		99.938048	2,998,141.44	101.422765	3,042,682.95	44,541.51	0.78
		Base		99.938048	2,998,141.44	101.422765	3,042,682.95	44,541.51	0.78
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	100.053297	3,001,598.91	1,598.91	0.77
		Base		100.000000	3,000,000.00	100.053297	3,001,598.91	1,598.91	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	105.647330	3,169,419.90	169,419.90	0.81
		Base		100.000000	3,000,000.00	105.647330	3,169,419.90	169,419.90	0.81
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	2,994,493.010	Local		99.993884	2,994,309.87	100.813543	3,018,854.50	24,544.63	0.77
	Original Face:	3,000,000.000	Base	99.993884	2,994,309.87	100.813543	3,018,854.50	24,544.63	0.77

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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: June 30, 2020

View Date: July 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
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.962637	1,999,252.73	103.591457	2,071,829.14	72,576.41	0.53	
		Base	99.962637	1,999,252.73	103.591457	2,071,829.14	72,576.41	0.53	
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	99.854333	998,543.33	-1,456.67	0.25	
		Base	100.000000	1,000,000.00	99.854333	998,543.33	-1,456.67	0.25	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local	99.938097	4,996,904.87	103.653111	5,182,655.55	185,750.68	1.32	
		Base	99.938097	4,996,904.87	103.653111	5,182,655.55	185,750.68	1.32	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local	99.807054	2,994,211.62	102.637602	3,079,128.06	84,916.44	0.79	
		Base	99.807054	2,994,211.62	102.637602	3,079,128.06	84,916.44	0.79	
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local	99.883967	998,839.67	102.598018	1,025,980.18	27,140.51	0.26	
		Base	99.883967	998,839.67	102.598018	1,025,980.18	27,140.51	0.26	
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.235892	2,004,717.83	105.592600	2,111,852.00	107,134.17	0.54	
		Base	100.235892	2,004,717.83	105.592600	2,111,852.00	107,134.17	0.54	
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	100.012193	5,000,609.65	609.65	1.28	
		Base	100.000000	5,000,000.00	100.012193	5,000,609.65	609.65	1.28	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.920120	4,996,006.02	106.504914	5,325,245.70	329,239.68	1.36	
		Base	99.920120	4,996,006.02	106.504914	5,325,245.70	329,239.68	1.36	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local	99.888202	2,996,646.05	102.998746	3,089,962.38	93,316.33	0.79	
		Base	99.888202	2,996,646.05	102.998746	3,089,962.38	93,316.33	0.79	
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
	2,000,000.000	Local	99.951667	1,999,033.33	99.947500	1,998,950.00	-83.33	0.51	
		Base	99.951667	1,999,033.33	99.947500	1,998,950.00	-83.33	0.51	

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: June 30, 2020

View Date: July 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
9127963B3	TREASURY BILL 11/20 0.00000					0.010000	27 Nov 2020		
	2,000,000.000	Local		99.937917	1,998,758.33	99.930720	1,998,614.40	-143.93	0.51
		Base		99.937917	1,998,758.33	99.930720	1,998,614.40	-143.93	0.51
9128282Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
	2,000,000.000	Local		99.962770	1,999,255.40	100.163025	2,003,260.50	4,005.10	0.51
		Base		99.962770	1,999,255.40	100.163025	2,003,260.50	4,005.10	0.51
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local		99.979395	999,793.95	100.404903	1,004,049.03	4,255.08	0.26
		Base		99.979395	999,793.95	100.404903	1,004,049.03	4,255.08	0.26
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local		100.456324	2,009,126.47	101.335938	2,026,718.76	17,592.29	0.52
		Base		100.456324	2,009,126.47	101.335938	2,026,718.76	17,592.29	0.52
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local		99.982742	1,999,654.83	102.723690	2,054,473.80	54,818.97	0.52
		Base		99.982742	1,999,654.83	102.723690	2,054,473.80	54,818.97	0.52
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.979627	2,999,388.80	106.795778	3,203,873.34	204,484.54	0.82
		Base		99.979627	2,999,388.80	106.795778	3,203,873.34	204,484.54	0.82
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local		99.985763	1,999,715.25	102.929900	2,058,598.00	58,882.75	0.53
Original Face:	2,000,000.000	Base		99.985763	1,999,715.25	102.929900	2,058,598.00	58,882.75	0.53
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local		99.989393	1,999,787.85	102.583820	2,051,676.40	51,888.55	0.52
Original Face:	2,000,000.000	Base		99.989393	1,999,787.85	102.583820	2,051,676.40	51,888.55	0.52
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,000,000.000	Local		99.999034	999,990.34	102.202140	1,022,021.40	22,031.06	0.26
Original Face:	1,000,000.000	Base		99.999034	999,990.34	102.202140	1,022,021.40	22,031.06	0.26

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: June 30, 2020

View Date: July 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
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.905888	1,998,117.75	108.824886	2,176,497.72	178,379.97	0.56
		Base		99.905888	1,998,117.75	108.824886	2,176,497.72	178,379.97	0.56
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local		99.996901	2,999,907.03	101.397238	3,041,917.14	42,010.11	0.78
		Base		99.996901	2,999,907.03	101.397238	3,041,917.14	42,010.11	0.78
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local		99.470982	994,709.82	101.740694	1,017,406.94	22,697.12	0.26
		Base		99.470982	994,709.82	101.740694	1,017,406.94	22,697.12	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	100.303258	3,009,097.74	9,097.74	0.77
		Base		100.000000	3,000,000.00	100.303258	3,009,097.74	9,097.74	0.77
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	100.170222	3,005,106.66	5,106.66	0.77
		Base		100.000000	3,000,000.00	100.170222	3,005,106.66	5,106.66	0.77
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	99.749565	2,992,486.95	-7,513.05	0.76
		Base		100.000000	3,000,000.00	99.749565	2,992,486.95	-7,513.05	0.76
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
	2,000,000.000	Local		99.935104	1,998,702.07	103.921221	2,078,424.42	79,722.35	0.53
		Base		99.935104	1,998,702.07	103.921221	2,078,424.42	79,722.35	0.53
<b>US DOLLAR Total</b>									
	302,695,965.330	Local			303,278,092.18		309,813,910.71	6,535,818.53	79.04
Original Face:	188,611,032.000	Base			303,278,092.18		309,813,910.71	6,535,818.53	79.04
<b>FIXED INCOME Total</b>									
	302,695,965.330	Base			303,278,092.18		309,813,910.71	6,535,818.53	79.04
Original Face:	188,611,032.000								

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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: June 30, 2020

View Date: July 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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# Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		384,909,937.270	Base	385,405,132.18		391,964,136.57	6,559,004.39	100.00
Original Face:		188,611,032.000						

# Holdings

Currency Summary

As of: June 30, 2020

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

View Date: July 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	441,021.570	Local	441,021.57	441,021.57	0.11	0.00		0.00
		Base	441,021.57	441,021.57	0.11	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	81,772,950.370	Local	81,686,018.43	81,709,204.29	20.85	23,185.86		23,185.86
		Base	81,686,018.43	81,709,204.29	20.85	23,185.86	0.00	23,185.86
<b>FIXED INCOME</b>								
	302,695,965.330	Local	303,278,092.18	309,813,910.71	79.04	6,535,818.53		6,535,818.53
Original Face:	188,611,032.000	Base	303,278,092.18	309,813,910.71	79.04	6,535,818.53	0.00	6,535,818.53
<b>US DOLLAR Total</b>								
	384,909,937.270	Local	385,405,132.18	391,964,136.57	100.00	6,559,004.39		6,559,004.39
Original Face:	188,611,032.000	Base	385,405,132.18	391,964,136.57	100.00	6,559,004.39	0.00	6,559,004.39
<b>FUND Total</b>								
	384,909,937.270	Base	385,405,132.18	391,964,136.57	100.00	6,559,004.39	0.00	6,559,004.39
Original Face:	188,611,032.000							

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>							
US DOLLAR	441,021.570	441,021.57	441,021.57	0.11	0.00	0.00	0.00
<b>CASH Total</b>	441,021.570	441,021.57	441,021.57	0.11	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR	81,772,950.370	81,686,018.43	81,709,204.29	20.85	23,185.86	0.00	23,185.86
<b>CASH EQUIVALENT Total</b>	81,772,950.370	81,686,018.43	81,709,204.29	20.85	23,185.86	0.00	23,185.86

# Holdings

Asset Summary

As of: June 30, 2020

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

View Date: July 9, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR	302,695,965.330	303,278,092.18	309,813,910.71	79.04	6,535,818.53	0.00	6,535,818.53
<b>FIXED INCOME Total</b>	302,695,965.330	303,278,092.18	309,813,910.71	79.04	6,535,818.53	0.00	6,535,818.53

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

*July 9, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	384,909,937.270	385,405,132.18	391,964,136.57	100.00	6,559,004.39	0.00	6,559,004.39

# Holdings

## Fund Summary

As of: June 30, 2020

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

View Date: July 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		441,021.570	441,021.57	441,021.57	0.11	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		81,772,950.370	81,686,018.43	81,709,204.29	20.85	23,185.86 25,259.71 GN -2,073.85 LS	0.00 0.00 GN 0.00 LS	23,185.86 25,259.71 GN -2,073.85 LS
FIXED INCOME		302,695,965.330	303,278,092.18	309,813,910.71	79.04	6,535,818.53 6,745,953.77 GN -210,135.24 LS	0.00 0.00 GN 0.00 LS	6,535,818.53 6,745,953.77 GN -210,135.24 LS
Original Face:	188,611,032.000							
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<b>FUND Total</b>	0.000	384,909,937.270	385,405,132.18	391,964,136.57	100.00	6,559,004.39 6,771,213.48 GN -212,209.09 LS	0.00 0.00 GN 0.00 LS	6,559,004.39 6,771,213.48 GN -212,209.09 LS
Original Face:	188,611,032.000							