

Holdings

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7
View Date: February 10, 2020



STATE STREET

As of: January 31, 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							
		455,326.100	Local	1.000000	455,326.10	1.000000	455,326.10	0.12
			Base	1.000000	455,326.10	1.000000	455,326.10	0.12
US DOLLAR Total								
		455,326.100	Local		455,326.10		455,326.10	0.12
			Base		455,326.10		455,326.10	0.12
CASH Total								
		455,326.100	Base		455,326.10		455,326.10	0.12
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	100.017688	3,000,530.64	0.77
			Base	100.000000	3,000,000.00	100.017688	3,000,530.64	0.77
07644DJJ8	BEDFORD ROW FDG CORP				1.922500	03 Feb 2020		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.51
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.51
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
		3,000,000.000	Local	99.955893	2,998,676.80	99.907000	2,997,210.00	0.77
			Base	99.955893	2,998,676.80	99.907000	2,997,210.00	0.77
138994009	CANTOR FITZGERALD REPO REPO				1.840000	03 Feb 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.28
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.28
138994009	CANTOR FITZGERALD REPO REPO				1.780000	10 Feb 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.28
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.28

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2284K0H32	CROWN POINT CAP CO.	5,000,000.000	Local	99.039111	4,951,955.56	99.039111	4,951,955.56	0.00	1.27
			Base	99.039111	4,951,955.56	99.039111	4,951,955.56	0.00	1.27
2284K2CK5	CROWN POINT CAP CO.	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
2546R2CS3	WALT DISNEY CO	4,000,000.000	Local	99.710500	3,988,420.00	99.777122	3,991,084.88	2,664.88	1.02
			Base	99.710500	3,988,420.00	99.777122	3,991,084.88	2,664.88	1.02
2546R2HX7	WALT DISNEY CO	3,000,000.000	Local	99.022444	2,970,673.33	99.022444	2,970,673.33	0.00	0.76
			Base	99.022444	2,970,673.33	99.022444	2,970,673.33	0.00	0.76
30601YE50	FAIRWAY FINANCE CORP	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
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
40588LBT5	HALKIN FINANCE LLC USC	3,000,000.000	Local	99.863500	2,995,905.00	99.889533	2,996,685.99	780.99	0.77
			Base	99.863500	2,995,905.00	99.889533	2,996,685.99	780.99	0.77
40588LDW6	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.525333	4,976,266.67	99.584817	4,979,240.85	2,974.18	1.28
			Base	99.525333	4,976,266.67	99.584817	4,979,240.85	2,974.18	1.28
45779PB64	INSTITUTIONAL SECURED	10,000,000.000	Local	99.976389	9,997,638.89	99.976389	9,997,638.89	0.00	2.57
			Base	99.976389	9,997,638.89	99.976389	9,997,638.89	0.00	2.57
8225X2F17	SHELL INTNL FNC B.V	1,790,000.000	Local	99.344583	1,778,268.04	99.455575	1,780,254.79	1,986.75	0.46
			Base	99.344583	1,778,268.04	99.455575	1,780,254.79	1,986.75	0.46

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92646KBR2	VICTORY RECEIVABLES				1.680000	25 Feb 2020		
	3,850,000.000	Local	99.888000	3,845,688.00	99.888000	3,845,688.00	0.00	0.99
		Base	99.888000	3,845,688.00	99.888000	3,845,688.00	0.00	0.99
979QHR003	SOUTH STREET REPO				1.640000	03 Feb 2020		
	3,040,000.000	Local	100.000000	3,040,000.00	100.000000	3,040,000.00	0.00	0.78
		Base	100.000000	3,040,000.00	100.000000	3,040,000.00	0.00	0.78
US DOLLAR Total								
	68,680,000.000	Local		68,543,492.29		68,550,962.93	7,470.64	17.60
		Base		68,543,492.29		68,550,962.93	7,470.64	17.60
CASH EQUIVALENT Total								
	68,680,000.000	Base		68,543,492.29		68,550,962.93	7,470.64	17.60
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	100.463419	2,009,268.37	100.983288	2,019,665.76	10,397.39	0.52
		Base	100.463419	2,009,268.37	100.983288	2,019,665.76	10,397.39	0.52
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.908139	3,996,325.55	102.166815	4,086,672.60	90,347.05	1.05
		Base	99.908139	3,996,325.55	102.166815	4,086,672.60	90,347.05	1.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.710782	4,985,539.08	102.618637	5,130,931.85	145,392.77	1.32
		Base	99.710782	4,985,539.08	102.618637	5,130,931.85	145,392.77	1.32
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				1.996250	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.002360	4,000,094.40	94.40	1.03
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.002360	4,000,094.40	94.40	1.03
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				2.110630	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.097274	5,004,863.70	4,863.70	1.29
		Base	100.000000	5,000,000.00	100.097274	5,004,863.70	4,863.70	1.29

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037833BE9	APPLE INC SR UNSECURED 05/20 VAR						2.204630	06 May 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	100.072471	5,003,623.55	3,623.55	1.28	
		Base		100.000000	5,000,000.00	100.072471	5,003,623.55	3,623.55	1.28	
037833CP3	APPLE INC SR UNSECURED 05/22 VAR						2.251380	11 May 2022		
	7,000,000.000	Local		100.000000	7,000,000.00	100.509368	7,035,655.76	35,655.76	1.81	
		Base		100.000000	7,000,000.00	100.509368	7,035,655.76	35,655.76	1.81	
037833DM9	APPLE INC SR UNSECURED 09/24 1.8						1.800000	11 Sep 2024		
	2,000,000.000	Local		99.790154	1,995,803.07	100.674296	2,013,485.92	17,682.85	0.52	
		Base		99.790154	1,995,803.07	100.674296	2,013,485.92	17,682.85	0.52	
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2						2.970000	21 Dec 2020		
	1,291,422.940	Local		99.996322	1,291,375.44	100.162970	1,293,527.57	2,152.13	0.33	
	Original Face: 4,000,000.000	Base		99.996322	1,291,375.44	100.162970	1,293,527.57	2,152.13	0.33	
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1						2.111240	25 Sep 2020		
	464,290.580	Local		100.000000	464,290.58	100.021290	464,389.43	98.85	0.12	
	Original Face: 2,000,000.000	Base		100.000000	464,290.58	100.021290	464,389.43	98.85	0.12	
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	100.044552	2,000,891.04	891.04	0.51	
		Base		100.000000	2,000,000.00	100.044552	2,000,891.04	891.04	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	99.117000	1,982,340.00	-17,660.00	0.51	
		Base		100.000000	2,000,000.00	99.117000	1,982,340.00	-17,660.00	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	100.192650	2,003,853.00	3,853.00	0.51	
		Base		100.000000	2,000,000.00	100.192650	2,003,853.00	3,853.00	0.51	
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625						2.625000	19 Oct 2020		
	5,810,000.000	Local		100.119062	5,816,917.49	100.610710	5,845,482.25	28,564.76	1.50	
		Base		100.119062	5,816,917.49	100.610710	5,845,482.25	28,564.76	1.50	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR						3.550000	05 Mar 2024		
	3,564,000.000	Local		103.117989	3,675,125.14	104.760533	3,733,665.40	58,540.26	0.96	
		Base		103.117989	3,675,125.14	104.760533	3,733,665.40	58,540.26	0.96	

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06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020		
		3,000,000.000	Local 99.998891	2,999,966.74	100.133752	3,004,012.56	4,045.82	0.77
			Base 99.998891	2,999,966.74	100.133752	3,004,012.56	4,045.82	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	100.165369	5,008,268.45	8,268.45	1.29
			Base 100.000000	5,000,000.00	100.165369	5,008,268.45	8,268.45	1.29
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	100.099113	2,001,982.26	1,982.26	0.51
			Base 100.000000	2,000,000.00	100.099113	2,001,982.26	1,982.26	0.51
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
		3,000,000.000	Local 99.834579	2,995,037.36	101.247047	3,037,411.41	42,374.05	0.78
			Base 99.834579	2,995,037.36	101.247047	3,037,411.41	42,374.05	0.78
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
		3,000,000.000	Local 99.971998	2,999,159.95	100.741116	3,022,233.48	23,073.53	0.78
			Base 99.971998	2,999,159.95	100.741116	3,022,233.48	23,073.53	0.78
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
		5,000,000.000	Local 99.835395	4,991,769.77	101.241855	5,062,092.75	70,322.98	1.30
			Base 99.835395	4,991,769.77	101.241855	5,062,092.75	70,322.98	1.30
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
		2,000,000.000	Local 99.929553	1,998,591.05	100.469855	2,009,397.10	10,806.05	0.52
			Base 99.929553	1,998,591.05	100.469855	2,009,397.10	10,806.05	0.52
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	100.053098	5,002,654.90	2,654.90	1.28
			Base 100.000000	5,000,000.00	100.053098	5,002,654.90	2,654.90	1.28
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
		1,000,000.000	Local 99.533747	995,337.47	102.443918	1,024,439.18	29,101.71	0.26
			Base 99.533747	995,337.47	102.443918	1,024,439.18	29,101.71	0.26
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023		
		1,000,000.000	Local 99.982826	999,828.26	100.236560	1,002,365.60	2,537.34	0.26
Original Face:		1,000,000.000	Base 99.982826	999,828.26	100.236560	1,002,365.60	2,537.34	0.26

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126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.346250	17 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.258460	2,005,169.20	5,169.20	0.51	
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.258460	2,005,169.20	5,169.20	0.51	
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	101.121156	3,033,634.68	33,634.68	0.78	
		Base	100.000000	3,000,000.00	101.121156	3,033,634.68	33,634.68	0.78	
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
	1,435,621.130	Local	99.999466	1,435,613.47	100.452350	1,442,115.16	6,501.69	0.37	
Original Face:	3,000,000.000	Base	99.999466	1,435,613.47	100.452350	1,442,115.16	6,501.69	0.37	
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	2,370,000.000	Local	100.121773	2,372,886.02	101.192840	2,398,270.31	25,384.29	0.62	
		Base	100.121773	2,372,886.02	101.192840	2,398,270.31	25,384.29	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	100.374920	2,007,498.40	7,498.40	0.52	
		Base	100.000000	2,000,000.00	100.374920	2,007,498.40	7,498.40	0.52	
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	5,000,000.000	Local	99.625753	4,981,287.65	100.335687	5,016,784.35	35,496.70	1.29	
		Base	99.625753	4,981,287.65	100.335687	5,016,784.35	35,496.70	1.29	
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.150000	05 Jun 2020		
	2,000,000.000	Local	99.988470	1,999,769.40	100.075156	2,001,503.12	1,733.72	0.51	
		Base	99.988470	1,999,769.40	100.075156	2,001,503.12	1,733.72	0.51	
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.970000	20 Jan 2023		
	557,191.080	Local	100.134385	557,939.86	100.018390	557,293.55	-646.31	0.14	
Original Face:	3,000,000.000	Base	100.134385	557,939.86	100.018390	557,293.55	-646.31	0.14	
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
	4,000,000.000	Local	99.999923	3,999,996.92	99.998492	3,999,939.68	-57.24	1.03	
		Base	99.999923	3,999,996.92	99.998492	3,999,939.68	-57.24	1.03	
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	101.946169	5,097,308.45	97,308.45	1.31	
		Base	100.000000	5,000,000.00	101.946169	5,097,308.45	97,308.45	1.31	

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30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.250000	25 Jun 2022		
	2,621,783.910	Local	100.000000	2,621,783.91	101.140720	2,651,691.12	29,907.21	0.68	
Original Face:	5,126,000.000	Base	100.000000	2,621,783.91	101.140720	2,651,691.12	29,907.21	0.68	
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.500000	01 Apr 2020		
	225.820	Local	100.053140	225.94	103.523652	233.78	7.84	0.00	
Original Face:	1,100,000.000	Base	100.053140	225.94	103.523652	233.78	7.84	0.00	
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
	641,570.770	Local	103.344738	663,029.63	108.100189	693,539.21	30,509.58	0.18	
Original Face:	2,090,000.000	Base	103.344738	663,029.63	108.100189	693,539.21	30,509.58	0.18	
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
	2,002.500	Local	100.683645	2,016.19	104.484994	2,092.31	76.12	0.00	
Original Face:	250,000.000	Base	100.683645	2,016.19	104.484994	2,092.31	76.12	0.00	
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	29,137.000	Local	100.082061	29,160.91	104.641150	30,489.29	1,328.38	0.01	
Original Face:	1,000,000.000	Base	100.082061	29,160.91	104.641150	30,489.29	1,328.38	0.01	
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
	33,262.800	Local	100.479394	33,422.26	104.626513	34,801.71	1,379.45	0.01	
Original Face:	2,206,300.000	Base	100.479394	33,422.26	104.626513	34,801.71	1,379.45	0.01	
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	593,403.600	Local	101.214238	600,608.93	103.212957	612,469.40	11,860.47	0.16	
Original Face:	5,000,000.000	Base	101.214238	600,608.93	103.212957	612,469.40	11,860.47	0.16	
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,642,769.700	Local	101.810761	1,672,516.34	102.063156	1,676,662.60	4,146.26	0.43	
Original Face:	5,000,000.000	Base	101.810761	1,672,516.34	102.063156	1,676,662.60	4,146.26	0.43	
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	26,787.870	Local	100.834184	27,011.33	104.512584	27,996.70	985.37	0.01	
Original Face:	1,000,000.000	Base	100.834184	27,011.33	104.512584	27,996.70	985.37	0.01	
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
	296,271.720	Local	101.066572	299,431.67	104.621710	309,964.54	10,532.87	0.08	
Original Face:	6,000,000.000	Base	101.066572	299,431.67	104.621710	309,964.54	10,532.87	0.08	

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3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
	292,482.200	Local	101.406554	296,596.12	104.375644	305,280.18	8,684.06	0.08	
Original Face:	5,000,000.000	Base	101.406554	296,596.12	104.375644	305,280.18	8,684.06	0.08	
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	1,673,277.250	Local	103.696952	1,735,137.51	105.768274	1,769,796.47	34,658.96	0.45	
Original Face:	5,000,000.000	Base	103.696952	1,735,137.51	105.768274	1,769,796.47	34,658.96	0.45	
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
	1,056,817.510	Local	103.584296	1,094,696.98	107.713718	1,138,337.43	43,640.45	0.29	
Original Face:	5,700,000.000	Base	103.584296	1,094,696.98	107.713718	1,138,337.43	43,640.45	0.29	
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
	497,275.820	Local	103.332587	513,847.97	108.109034	537,600.09	23,752.12	0.14	
Original Face:	2,000,000.000	Base	103.332587	513,847.97	108.109034	537,600.09	23,752.12	0.14	
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
	2,000,000.000	Local	99.953358	1,999,067.15	102.377003	2,047,540.06	48,472.91	0.53	
		Base	99.953358	1,999,067.15	102.377003	2,047,540.06	48,472.91	0.53	
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
	2,039,135.150	Local	101.938582	2,078,665.45	102.428010	2,088,645.56	9,980.11	0.54	
Original Face:	5,300,000.000	Base	101.938582	2,078,665.45	102.428010	2,088,645.56	9,980.11	0.54	
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
	2,981,380.920	Local	102.986985	3,070,434.32	104.235240	3,107,649.56	37,215.24	0.80	
Original Face:	3,000,000.000	Base	102.986985	3,070,434.32	104.235240	3,107,649.56	37,215.24	0.80	
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	2,868,537.590	Local	99.799990	2,862,800.24	100.453640	2,881,550.42	18,750.18	0.74	
Original Face:	8,190,000.000	Base	99.799990	2,862,800.24	100.453640	2,881,550.42	18,750.18	0.74	
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
	735,088.490	Local	104.904809	771,143.18	103.738510	762,569.85	-8,573.33	0.20	
Original Face:	1,212,000.000	Base	104.904809	771,143.18	103.738510	762,569.85	-8,573.33	0.20	
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
	2,000,000.000	Local	99.844762	1,996,895.24	99.569402	1,991,388.04	-5,507.20	0.51	
		Base	99.844762	1,996,895.24	99.569402	1,991,388.04	-5,507.20	0.51	

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31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39				3.390000	01 Nov 2020		
		381,782.060	Local 100.927325	385,322.42	100.314854	382,984.12	-2,338.30	0.10
Original Face:		500,000.000	Base 100.927325	385,322.42	100.314854	382,984.12	-2,338.30	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		
		430,808.340	Local 101.181498	435,898.33	102.349643	440,930.80	5,032.47	0.11
Original Face:		1,500,000.000	Base 101.181498	435,898.33	102.349643	440,930.80	5,032.47	0.11
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
		11,564.000	Local 100.204514	11,587.65	101.555274	11,743.85	156.20	0.00
Original Face:		2,500,000.000	Base 100.204514	11,587.65	101.555274	11,743.85	156.20	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
		59,463.880	Local 101.459121	60,331.53	109.212412	64,941.94	4,610.41	0.02
Original Face:		983,845.000	Base 101.459121	60,331.53	109.212412	64,941.94	4,610.41	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
		24,652.710	Local 100.349049	24,738.76	102.555318	25,282.67	543.91	0.01
Original Face:		1,800,000.000	Base 100.349049	24,738.76	102.555318	25,282.67	543.91	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR				4.500000	01 Nov 2021		
		10,744.490	Local 100.797432	10,830.17	103.482024	11,118.62	288.45	0.00
Original Face:		3,350,000.000	Base 100.797432	10,830.17	103.482024	11,118.62	288.45	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
		1,281,494.660	Local 103.678380	1,328,632.90	106.297877	1,362,201.62	33,568.72	0.35
Original Face:		5,200,000.000	Base 103.678380	1,328,632.90	106.297877	1,362,201.62	33,568.72	0.35
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
		542,716.490	Local 101.319929	549,879.96	102.451580	556,021.62	6,141.66	0.14
Original Face:		2,680,283.000	Base 101.319929	549,879.96	102.451580	556,021.62	6,141.66	0.14
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		3,924,100.200	Local 101.980179	4,001,804.41	102.009528	4,002,956.09	1,151.68	1.03
Original Face:		15,000,000.000	Base 101.980179	4,001,804.41	102.009528	4,002,956.09	1,151.68	1.03

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	Units								
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,489,068.000	Local	101.102749	1,505,488.68	102.013856	1,519,055.69	13,567.01	0.39	
Original Face:	4,200,000.000	Base	101.102749	1,505,488.68	102.013856	1,519,055.69	13,567.01	0.39	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	93,501.530	Local	101.698913	95,090.04	105.636730	98,771.96	3,681.92	0.03	
Original Face:	1,500,000.000	Base	101.698913	95,090.04	105.636730	98,771.96	3,681.92	0.03	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	143,432.670	Local	101.045083	144,931.66	104.570134	149,987.74	5,056.08	0.04	
Original Face:	3,200,000.000	Base	101.045083	144,931.66	104.570134	149,987.74	5,056.08	0.04	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	137,895.110	Local	102.568699	141,437.22	104.359363	143,906.46	2,469.24	0.04	
Original Face:	765,534.000	Base	102.568699	141,437.22	104.359363	143,906.46	2,469.24	0.04	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,141,220.290	Local	101.976561	1,163,777.20	102.008465	1,164,141.30	364.10	0.30	
Original Face:	5,157,070.000	Base	101.976561	1,163,777.20	102.008465	1,164,141.30	364.10	0.30	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	159,056.650	Local	101.242538	161,032.99	105.442912	167,713.96	6,680.97	0.04	
Original Face:	5,000,000.000	Base	101.242538	161,032.99	105.442912	167,713.96	6,680.97	0.04	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	285,166.500	Local	101.737101	290,120.13	104.563314	298,179.54	8,059.41	0.08	
Original Face:	5,000,000.000	Base	101.737101	290,120.13	104.563314	298,179.54	8,059.41	0.08	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	374,679.280	Local	103.467088	387,669.74	107.720910	403,607.93	15,938.19	0.10	
Original Face:	2,000,000.000	Base	103.467088	387,669.74	107.720910	403,607.93	15,938.19	0.10	
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	216,309.100	Local	103.298631	223,444.34	109.297841	236,421.18	12,976.84	0.06	
Original Face:	5,000,000.000	Base	103.298631	223,444.34	109.297841	236,421.18	12,976.84	0.06	
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	2,126,184.920	Local	106.529675	2,265,017.89	107.458244	2,284,760.98	19,743.09	0.59	
Original Face:	14,750,000.000	Base	106.529675	2,265,017.89	107.458244	2,284,760.98	19,743.09	0.59	

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31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	192,312.300	Local		100.988008	194,212.36	103.130106	198,331.88	4,119.52	0.05
Original Face:	2,000,000.000	Base		100.988008	194,212.36	103.130106	198,331.88	4,119.52	0.05
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875000	27 Jul 2020		
	4,000,000.000	Local		100.072651	4,002,906.05	100.436746	4,017,469.84	14,563.79	1.03
		Base		100.072651	4,002,906.05	100.436746	4,017,469.84	14,563.79	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	100.330920	5,016,546.00	16,546.00	1.29
		Base		100.000000	5,000,000.00	100.330920	5,016,546.00	16,546.00	1.29
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	2,158,361.680	Local		98.875150	2,134,083.35	98.823540	2,132,969.42	-1,113.93	0.55
Original Face:	4,000,000.000	Base		98.875150	2,134,083.35	98.823540	2,132,969.42	-1,113.93	0.55
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	400,379.320	Local		99.149759	396,975.13	99.243700	397,351.25	376.12	0.10
Original Face:	1,900,000.000	Base		99.149759	396,975.13	99.243700	397,351.25	376.12	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	1,868,059.550	Local		99.568508	1,859,999.02	100.378810	1,875,135.95	15,136.93	0.48
Original Face:	3,050,000.000	Base		99.568508	1,859,999.02	100.378810	1,875,135.95	15,136.93	0.48
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	2,769,671.070	Local		99.319286	2,750,817.54	99.525760	2,756,536.18	5,718.64	0.71
Original Face:	3,000,000.000	Base		99.319286	2,750,817.54	99.525760	2,756,536.18	5,718.64	0.71
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
	3,310,540.460	Local		99.868034	3,306,171.67	100.406940	3,324,012.37	17,840.70	0.85
Original Face:	5,000,000.000	Base		99.868034	3,306,171.67	100.406940	3,324,012.37	17,840.70	0.85
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	932,852.310	Local		100.420465	936,774.63	100.693704	939,323.54	2,548.91	0.24
Original Face:	1,000,000.000	Base		100.420465	936,774.63	100.693704	939,323.54	2,548.91	0.24
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	100.788056	3,023,641.68	23,641.68	0.78
		Base		100.000000	3,000,000.00	100.788056	3,023,641.68	23,641.68	0.78

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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	101.171000	2,023,420.00	23,420.00	0.52
			Base	100.000000	2,000,000.00	101.171000	2,023,420.00	23,420.00	0.52
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	100.251000	5,012,550.00	12,550.00	1.29
			Base	100.000000	5,000,000.00	100.251000	5,012,550.00	12,550.00	1.29
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	100.214730	2,004,294.60	4,294.60	0.51
			Base	100.000000	2,000,000.00	100.214730	2,004,294.60	4,294.60	0.51
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		3,000,000.000	Local	98.675557	2,960,266.71	102.784921	3,083,547.63	123,280.92	0.79
			Base	98.675557	2,960,266.71	102.784921	3,083,547.63	123,280.92	0.79
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	100.023518	5,001,175.90	1,175.90	1.28
			Base	100.000000	5,000,000.00	100.023518	5,001,175.90	1,175.90	1.28
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	100.408086	3,012,242.58	12,242.58	0.77
			Base	100.000000	3,000,000.00	100.408086	3,012,242.58	12,242.58	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	100.039047	3,001,171.41	1,171.41	0.77
			Base	100.000000	3,000,000.00	100.039047	3,001,171.41	1,171.41	0.77
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05				2.050000	17 Aug 2020			
		2,000,000.000	Local	99.984825	1,999,696.49	100.125320	2,002,506.40	2,809.91	0.51
			Base	99.984825	1,999,696.49	100.125320	2,002,506.40	2,809.91	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	100.160286	7,011,220.02	11,220.02	1.80
			Base	100.000000	7,000,000.00	100.160286	7,011,220.02	11,220.02	1.80
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021			
		1,000,000.000	Local	99.995178	999,951.78	100.169570	1,001,695.70	1,743.92	0.26
		Original Face:	Base	99.995178	999,951.78	100.169570	1,001,695.70	1,743.92	0.26

& 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: January 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
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					2.276380	10 Feb 2020		
	5,500,000.000	Local	100.000000	5,500,000.00	100.003164	5,500,174.02	174.02	1.41	
		Base	100.000000	5,500,000.00	100.003164	5,500,174.02	174.02	1.41	
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.850000	10 Feb 2020		
	3,000,000.000	Local	99.999906	2,999,997.18	99.998458	2,999,953.74	-43.44	0.77	
		Base	99.999906	2,999,997.18	99.998458	2,999,953.74	-43.44	0.77	
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local	99.957745	2,998,732.36	100.881839	3,026,455.17	27,722.81	0.78	
		Base	99.957745	2,998,732.36	100.881839	3,026,455.17	27,722.81	0.78	
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.642965	4,982,148.25	100.921578	5,046,078.90	63,930.65	1.30	
		Base	99.642965	4,982,148.25	100.921578	5,046,078.90	63,930.65	1.30	
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	2,000,000.000	Local	100.080511	2,001,610.21	100.828189	2,016,563.78	14,953.57	0.52	
		Base	100.080511	2,001,610.21	100.828189	2,016,563.78	14,953.57	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	99.965862	3,788,706.18	100.536000	3,810,314.40	21,608.22	0.98	
		Base	99.965862	3,788,706.18	100.536000	3,810,314.40	21,608.22	0.98	
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
	2,000,000.000	Local	99.988865	1,999,777.30	100.056368	2,001,127.36	1,350.06	0.51	
		Base	99.988865	1,999,777.30	100.056368	2,001,127.36	1,350.06	0.51	
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.262630	19 May 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.095109	2,001,902.18	1,902.18	0.51	
		Base	100.000000	2,000,000.00	100.095109	2,001,902.18	1,902.18	0.51	
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.150000	30 Mar 2022		
	4,000,000.000	Local	99.935268	3,997,410.73	100.023740	4,000,949.60	3,538.87	1.03	
		Base	99.935268	3,997,410.73	100.023740	4,000,949.60	3,538.87	1.03	

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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: January 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
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	100.563805	5,028,190.25	28,190.25	1.29	
		Base	100.000000	5,000,000.00	100.563805	5,028,190.25	28,190.25	1.29	
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	101.407000	2,028,140.00	28,140.00	0.52	
		Base	100.000000	2,000,000.00	101.407000	2,028,140.00	28,140.00	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	99.655865	3,448,092.93	-11,907.07	0.89	
		Base	100.000000	3,460,000.00	99.655865	3,448,092.93	-11,907.07	0.89	
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local	99.980504	2,999,415.13	103.839216	3,115,176.48	115,761.35	0.80	
		Base	99.980504	2,999,415.13	103.839216	3,115,176.48	115,761.35	0.80	
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.210000	15 May 2024		
	500,000.000	Local	99.997900	499,989.50	100.733850	503,669.25	3,679.75	0.13	
	Original Face: 500,000.000	Base	99.997900	499,989.50	100.733850	503,669.25	3,679.75	0.13	
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.250000	15 Mar 2020		
	5,000,000.000	Local	99.987415	4,999,370.73	100.111370	5,005,568.50	6,197.77	1.29	
		Base	99.987415	4,999,370.73	100.111370	5,005,568.50	6,197.77	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	99.900575	2,997,017.25	-2,982.75	0.77	
		Base	100.000000	3,000,000.00	99.900575	2,997,017.25	-2,982.75	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	102.491360	3,074,740.80	74,740.80	0.79	
		Base	100.000000	3,000,000.00	102.491360	3,074,740.80	74,740.80	0.79	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	3,000,000.000	Local	99.993051	2,999,791.54	100.264530	3,007,935.90	8,144.36	0.77	
	Original Face: 3,000,000.000	Base	99.993051	2,999,791.54	100.264530	3,007,935.90	8,144.36	0.77	
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.304630	13 Feb 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.007449	5,000,372.45	372.45	1.28	
		Base	100.000000	5,000,000.00	100.007449	5,000,372.45	372.45	1.28	

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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: January 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
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.953957	1,999,079.14	102.220298	2,044,405.96	45,326.82	0.52	
		Base	99.953957	1,999,079.14	102.220298	2,044,405.96	45,326.82	0.52	
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.273947	2,005,478.93	103.442106	2,068,842.12	63,363.19	0.53	
		Base	100.273947	2,005,478.93	103.442106	2,068,842.12	63,363.19	0.53	
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	100.314996	5,015,749.80	15,749.80	1.29	
		Base	100.000000	5,000,000.00	100.314996	5,015,749.80	15,749.80	1.29	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.912025	4,995,601.26	102.702606	5,135,130.30	139,529.04	1.32	
		Base	99.912025	4,995,601.26	102.702606	5,135,130.30	139,529.04	1.32	
9128282Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
	2,000,000.000	Local	99.837844	1,996,756.87	99.953125	1,999,062.50	2,305.63	0.51	
		Base	99.837844	1,996,756.87	99.953125	1,999,062.50	2,305.63	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	100.072588	2,001,451.75	100.167969	2,003,359.38	1,907.63	0.51	
		Base	100.072588	2,001,451.75	100.167969	2,003,359.38	1,907.63	0.51	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local	99.928391	999,283.91	100.585938	1,005,859.38	6,575.47	0.26	
		Base	99.928391	999,283.91	100.585938	1,005,859.38	6,575.47	0.26	
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local	100.778309	2,015,566.18	100.964844	2,019,296.88	3,730.70	0.52	
		Base	100.778309	2,015,566.18	100.964844	2,019,296.88	3,730.70	0.52	
9128287G9	US TREASURY FRN 07/21 VAR					1.755940	31 Jul 2021		
	2,000,000.000	Local	99.940120	1,998,802.40	100.148931	2,002,978.62	4,176.22	0.51	
		Base	99.940120	1,998,802.40	100.148931	2,002,978.62	4,176.22	0.51	

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 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	
912828XH8	US TREASURY N/B 06/20 1.625	2,000,000.000	Local	99.899493	1,997,989.85	100.015625	2,000,312.50	2,322.65	0.51
			Base	99.899493	1,997,989.85	100.015625	2,000,312.50	2,322.65	0.51
912828YN4	US TREASURY FRN 10/21 VAR	3,000,000.000	Local	100.041042	3,001,231.26	100.287922	3,008,637.66	7,406.40	0.77
			Base	100.041042	3,001,231.26	100.287922	3,008,637.66	7,406.40	0.77
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15	2,000,000.000	Local	99.975275	1,999,505.49	102.040235	2,040,804.70	41,299.21	0.52
			Base	99.975275	1,999,505.49	102.040235	2,040,804.70	41,299.21	0.52
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375	3,000,000.000	Local	99.977584	2,999,327.52	102.194381	3,065,831.43	66,503.91	0.79
			Base	99.977584	2,999,327.52	102.194381	3,065,831.43	66,503.91	0.79
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A	2,000,000.000	Local	99.983935	1,999,678.69	102.160150	2,043,203.00	43,524.31	0.52
		Original Face: 2,000,000.000	Base	99.983935	1,999,678.69	102.160150	2,043,203.00	43,524.31	0.52
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A	2,000,000.000	Local	99.988312	1,999,766.23	99.988290	1,999,765.80	-0.43	0.51
		Original Face: 2,000,000.000	Base	99.988312	1,999,766.23	99.988290	1,999,765.80	-0.43	0.51
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A	1,000,000.000	Local	99.998892	999,988.92	101.986650	1,019,866.50	19,877.58	0.26
		Original Face: 1,000,000.000	Base	99.998892	999,988.92	101.986650	1,019,866.50	19,877.58	0.26
931142EL3	WALMART INC SR UNSECURED 07/24 2.85	2,000,000.000	Local	99.896207	1,997,924.14	105.016673	2,100,333.46	102,409.32	0.54
			Base	99.896207	1,997,924.14	105.016673	2,100,333.46	102,409.32	0.54
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5	3,000,000.000	Local	99.994999	2,999,849.98	100.823232	3,024,696.96	24,846.98	0.78
			Base	99.994999	2,999,849.98	100.823232	3,024,696.96	24,846.98	0.78
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1	1,000,000.000	Local	99.266158	992,661.58	100.490988	1,004,909.88	12,248.30	0.26
			Base	99.266158	992,661.58	100.490988	1,004,909.88	12,248.30	0.26

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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: January 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	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.830630	11 Feb 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	100.751639	3,022,549.17	22,549.17	0.78
			Base	100.000000	3,000,000.00	100.751639	3,022,549.17	22,549.17	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	99.911484	2,997,344.52	-2,655.48	0.77
			Base	100.000000	3,000,000.00	99.911484	2,997,344.52	-2,655.48	0.77
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022			
		2,000,000.000	Local	99.921624	1,998,432.48	101.684032	2,033,680.64	35,248.16	0.52
			Base	99.921624	1,998,432.48	101.684032	2,033,680.64	35,248.16	0.52
US DOLLAR Total									
	317,239,753.930	Local		317,883,971.84		320,452,729.69	2,568,757.85	82.28	
Original Face:	196,711,032.000	Base		317,883,971.84		320,452,729.69	2,568,757.85	82.28	
FIXED INCOME Total									
	317,239,753.930	Base		317,883,971.84		320,452,729.69	2,568,757.85	82.28	
Original Face:	196,711,032.000								

Holdings

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



STATE STREET

As of: January 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		386,375,080.030	Base	386,882,790.23		389,459,018.72	2,576,228.49	100.00
Original Face:		196,711,032.000						

Holdings

Currency Summary

As of: *January 31, 2020*

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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								
	455,326.100	Local	455,326.10	455,326.10	0.12	0.00		0.00
		Base	455,326.10	455,326.10	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	68,680,000.000	Local	68,543,492.29	68,550,962.93	17.60	7,470.64		7,470.64
		Base	68,543,492.29	68,550,962.93	17.60	7,470.64	0.00	7,470.64
FIXED INCOME								
	317,239,753.930	Local	317,883,971.84	320,452,729.69	82.28	2,568,757.85		2,568,757.85
Original Face:	196,711,032.000	Base	317,883,971.84	320,452,729.69	82.28	2,568,757.85	0.00	2,568,757.85
US DOLLAR Total								
	386,375,080.030	Local	386,882,790.23	389,459,018.72	100.00	2,576,228.49		2,576,228.49
Original Face:	196,711,032.000	Base	386,882,790.23	389,459,018.72	100.00	2,576,228.49	0.00	2,576,228.49
FUND Total								
	386,375,080.030	Base	386,882,790.23	389,459,018.72	100.00	2,576,228.49	0.00	2,576,228.49
Original Face:	196,711,032.000							

Holdings

Asset Summary

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ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

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STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	455,326.100	455,326.10	455,326.10	0.12	0.00	0.00	0.00
CASH Total	455,326.100	455,326.10	455,326.10	0.12	0.00	0.00	0.00

Holdings

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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	68,680,000.000	68,543,492.29	68,550,962.93	17.60	7,470.64	0.00	7,470.64
CASH EQUIVALENT Total	68,680,000.000	68,543,492.29	68,550,962.93	17.60	7,470.64	0.00	7,470.64

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STATE OF ARIZONA

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STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	317,239,753.930	317,883,971.84	320,452,729.69	82.28	2,568,757.85	0.00	2,568,757.85
FIXED INCOME Total	317,239,753.930	317,883,971.84	320,452,729.69	82.28	2,568,757.85	0.00	2,568,757.85

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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	386,375,080.030	386,882,790.23	389,459,018.72	100.00	2,576,228.49	0.00	2,576,228.49

Holdings

Fund Summary

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STATE OF ARIZONA
FUND: ATZ7

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STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	455,326.100	455,326.10	455,326.10	0.12	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	68,680,000.000	68,543,492.29	68,550,962.93	17.60	7,470.64 8,937.44 GN -1,466.80 LS	0.00 0.00 GN 0.00 LS	7,470.64 8,937.44 GN -1,466.80 LS	
FIXED INCOME	317,239,753.930	317,883,971.84	320,452,729.69	82.28	2,568,757.85 2,622,243.33 GN -53,485.48 LS	0.00 0.00 GN 0.00 LS	2,568,757.85 2,622,243.33 GN -53,485.48 LS	
Original Face:	196,711,032.000							
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FUND Total	0.000	386,375,080.030	386,882,790.23	389,459,018.72	100.00	2,576,228.49 2,631,180.77 GN -54,952.28 LS	0.00 0.00 GN 0.00 LS	2,576,228.49 2,631,180.77 GN -54,952.28 LS
Original Face:	196,711,032.000							