

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



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	
		117,500.010	Local	1.000000	117,500.01	1.000000	117,500.01	0.00	0.00
			Base	1.000000	117,500.01	1.000000	117,500.01	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	117,500.010	Local	117,500.01		117,500.01	0.00	0.00
		Base	117,500.01		117,500.01	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	117,500.010	Base	117,500.01		117,500.01	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PGL9	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		30,000,000.000	Local	99.992611	29,997,783.33	99.992611	29,997,783.33	0.00	0.63
			Base	99.992611	29,997,783.33	99.992611	29,997,783.33	0.00	0.63

02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.971961	4,998,598.07	103.655980	5,182,799.00	184,200.93	0.11
			Base	99.971961	4,998,598.07	103.655980	5,182,799.00	184,200.93	0.11

091995001	BLACKROCK INVT QUALITY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.42
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.42

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		91,954,750.730	Local	100.000000	91,954,750.73	100.000000	91,954,750.73	0.00	1.92
			Base	100.000000	91,954,750.73	100.000000	91,954,750.73	0.00	1.92

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		600,000,000.000	Local	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	12.54
			Base	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	12.54

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138994009	CANTOR FITZGERALD REPO REPO					0.320000	02 Jul 2020		
	70,000,000.000	Local		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.46
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.46
138994009	CANTOR FITZGERALD REPO REPO					0.320000	06 Jul 2020		
	70,000,000.000	Local		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.46
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.46
16677JG26	CHEVRON CORP					1.620000	02 Jul 2020		
	25,000,000.000	Local		99.995500	24,998,875.00	99.995500	24,998,875.00	0.00	0.52
		Base		99.995500	24,998,875.00	99.995500	24,998,875.00	0.00	0.52
16677JLC8	CHEVRON CORP					0.230000	12 Nov 2020		
	20,000,000.000	Local		99.914389	19,982,877.77	99.909178	19,981,835.60	-1,042.17	0.42
		Base		99.914389	19,982,877.77	99.909178	19,981,835.60	-1,042.17	0.42
19121AGL9	COCA-COLA COMPANY					1.740000	20 Jul 2020		
	20,000,000.000	Local		99.908167	19,981,633.33	99.908167	19,981,633.33	0.00	0.42
		Base		99.908167	19,981,633.33	99.908167	19,981,633.33	0.00	0.42
19121AJF9	COCA-COLA COMPANY					1.650000	15 Sep 2020		
	15,000,000.000	Local		99.651667	14,947,750.00	99.651667	14,947,750.00	0.00	0.31
		Base		99.651667	14,947,750.00	99.651667	14,947,750.00	0.00	0.31
19121ALJ8	COCA-COLA COMPANY					0.800000	18 Nov 2020		
	27,775,000.000	Local		99.688889	27,688,588.89	99.928833	27,755,233.37	66,644.48	0.58
		Base		99.688889	27,688,588.89	99.928833	27,755,233.37	66,644.48	0.58
23102UHH8	CUMMINS INC					0.320000	17 Aug 2020		
	20,000,000.000	Local		99.958222	19,991,644.45	99.958222	19,991,644.45	0.00	0.42
		Base		99.958222	19,991,644.45	99.958222	19,991,644.45	0.00	0.42
2546R2HK5	WALT DISNEY CO					1.750000	19 Aug 2020		
	20,000,000.000	Local		99.761806	19,952,361.11	99.761806	19,952,361.11	0.00	0.42
		Base		99.761806	19,952,361.11	99.761806	19,952,361.11	0.00	0.42
2546R2NF9	WALT DISNEY CO					0.550000	15 Jan 2021		
	10,000,000.000	Local		99.697500	9,969,750.00	99.726100	9,972,610.00	2,860.00	0.21
		Base		99.697500	9,969,750.00	99.726100	9,972,610.00	2,860.00	0.21

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30229AG60	EXXON MOBIL CORP	25,000,000.000	Local	99.986250	24,996,562.50	99.986250	24,996,562.50	0.00	0.52
			Base	99.986250	24,996,562.50	99.986250	24,996,562.50	0.00	0.52
42786TG10	HERSHEY FOODS CORP	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.31
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.31
42786TGL6	HERSHEY FOODS CORP	15,000,000.000	Local	99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	0.31
			Base	99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	0.31
43851TKG0	HONEYWELL INTERNATN'	25,000,000.000	Local	99.777083	24,944,270.84	99.932233	24,983,058.25	38,787.41	0.52
			Base	99.777083	24,944,270.84	99.932233	24,983,058.25	38,787.41	0.52
46513JCE9	ISRAEL ST 03/23 1.75	3,800,000.000	Local	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.08
			Base	100.000000	3,800,000.00	100.000000	3,800,000.00	0.00	0.08
46513JQC8	ISRAEL ST 03/23 2.02	1,200,000.000	Local	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.03
			Base	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.03
46513JQG9	ISRAEL ST 05/23 1.79	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.10
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.10
47816FKM2	JOHNSON & JOHNSON	15,000,000.000	Local	99.956444	14,993,466.67	99.932489	14,989,873.35	-3,593.32	0.31
			Base	99.956444	14,993,466.67	99.932489	14,989,873.35	-3,593.32	0.31
47816FM16	JOHNSON & JOHNSON	25,000,000.000	Local	99.927750	24,981,937.50	99.879725	24,969,931.25	-12,006.25	0.52
			Base	99.927750	24,981,937.50	99.879725	24,969,931.25	-12,006.25	0.52
64106GJ87	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.971250	24,992,812.50	99.971250	24,992,812.50	0.00	0.52
			Base	99.971250	24,992,812.50	99.971250	24,992,812.50	0.00	0.52

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71708EGU3	PFIZER INC				0.450000	28 Jul 2020			
		15,000,000.000	Local	99.966250	14,994,937.50	99.966250	14,994,937.50	0.00	0.31
			Base	99.966250	14,994,937.50	99.966250	14,994,937.50	0.00	0.31
7426M4G27	PRIVATE EXP. FUNDING				1.600000	02 Jul 2020			
		20,000,000.000	Local	99.995556	19,999,111.11	99.995556	19,999,111.11	0.00	0.42
			Base	99.995556	19,999,111.11	99.995556	19,999,111.11	0.00	0.42
74271TH71	PROCTOR GAMBLE AND CO				0.250000	07 Aug 2020			
		25,000,000.000	Local	99.974306	24,993,576.39	99.974306	24,993,576.39	0.00	0.52
			Base	99.974306	24,993,576.39	99.974306	24,993,576.39	0.00	0.52
912796SZ3	TREASURY BILL 07/20 0.00000				0.071500	16 Jul 2020			
		25,000,000.000	Local	99.997021	24,999,255.21	99.997021	24,999,255.21	0.00	0.52
			Base	99.997021	24,999,255.21	99.997021	24,999,255.21	0.00	0.52
912796TD1	TREASURY BILL 08/20 0.00000				0.105000	13 Aug 2020			
		40,000,000.000	Local	99.987458	39,994,983.33	99.987458	39,994,983.33	0.00	0.84
			Base	99.987458	39,994,983.33	99.987458	39,994,983.33	0.00	0.84
912796UB3	TREASURY BILL 07/20 0.00000				0.096000	02 Jul 2020			
		160,000,000.000	Local	99.996817	159,994,907.77	99.996817	159,994,907.77	0.00	3.34
			Base	99.996817	159,994,907.77	99.996817	159,994,907.77	0.00	3.34
91514BHN6	BOARD OF RGTS UNVST TX				0.250000	22 Sep 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.21
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.21
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.100000	06 Jul 2020			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.09
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.09
92344LG25	VERIZON COMMNTN INC				1.850000	02 Jul 2020			
		25,000,000.000	Local	99.994861	24,998,715.28	99.994861	24,998,715.28	0.00	0.52
			Base	99.994861	24,998,715.28	99.994861	24,998,715.28	0.00	0.52
926NKW009	AMHERST PIERPONT 04/15 VAR				0.070000	01 Jul 2020			
		600,000,000.000	Local	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	12.54
			Base	100.000000	600,000,000.00	100.000000	600,000,000.00	0.00	12.54

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926NKW009	AMHERST PIERPONT 04/15 VAR				0.110000	02 Jul 2020			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.09
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.09
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jul 2020			
		120,027,658.170	Local	100.000000	120,027,658.17	100.000000	120,027,658.17	0.00	2.51
			Base	100.000000	120,027,658.17	100.000000	120,027,658.17	0.00	2.51
95001KFY5	WELLS FARGO BANK NA				1.361380	14 Oct 2020			
		25,000,000.000	Local	100.000000	25,000,000.00	100.019000	25,004,750.00	4,750.00	0.52
			Base	100.000000	25,000,000.00	100.019000	25,004,750.00	4,750.00	0.52
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jul 2020			
		110,024,242.390	Local	100.000000	110,024,242.39	100.000000	110,024,242.39	0.00	2.30
			Base	100.000000	110,024,242.39	100.000000	110,024,242.39	0.00	2.30
978UHK000	DAIWA CAPITAL MARKETS REPO				0.070000	02 Jul 2020			
		75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.57
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	1.57
979QHR003	SOUTH STREET REPO				0.080000	01 Jul 2020			
		160,000,000.000	Local	100.000000	160,000,000.00	100.000000	160,000,000.00	0.00	3.34
			Base	100.000000	160,000,000.00	100.000000	160,000,000.00	0.00	3.34
979QHR003	SOUTH STREET REPO				0.130000	01 Jul 2020			
		415,025,866.360	Local	100.000000	415,025,866.36	100.000000	415,025,866.36	0.00	8.67
			Base	100.000000	415,025,866.36	100.000000	415,025,866.36	0.00	8.67
979QHR003	SOUTH STREET REPO				0.130000	02 Jul 2020			
		125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.61
			Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.61
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.080000	02 Jul 2020			
		125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.61
			Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.61
<b>US DOLLAR Total</b>									
	3,474,807,517.650	Local		3,474,424,541.20		3,474,705,142.28	280,601.08	72.62	
		Base		3,474,424,541.20		3,474,705,142.28	280,601.08	72.62	

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	3,474,807,517.650	Base		3,474,424,541.20		3,474,705,142.28	280,601.08	72.62
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00287YBG3	ABBVIE INC SR UNSECURED 144A 11/21 2.15				2.150000	19 Nov 2021		
	7,000,000.000	Local	99.989588	6,999,271.19	101.901449	7,133,101.43	133,830.24	0.15
		Base	99.989588	6,999,271.19	101.901449	7,133,101.43	133,830.24	0.15
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.127440	4,956,371.98	105.067535	5,253,376.75	297,004.77	0.11
		Base	99.127440	4,956,371.98	105.067535	5,253,376.75	297,004.77	0.11
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.990115	4,999,505.75	103.995000	5,199,750.00	200,244.25	0.11
		Base	99.990115	4,999,505.75	103.995000	5,199,750.00	200,244.25	0.11
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				1.140880	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.321283	2,006,425.66	6,425.66	0.04
		Base	100.000000	2,000,000.00	100.321283	2,006,425.66	6,425.66	0.04
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.924672	7,993,973.72	103.823802	8,305,904.16	311,930.44	0.17
		Base	99.924672	7,993,973.72	103.823802	8,305,904.16	311,930.44	0.17
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.737395	9,973,739.46	105.843242	10,584,324.20	610,584.74	0.22
		Base	99.737395	9,973,739.46	105.843242	10,584,324.20	610,584.74	0.22
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
	4,500,000.000	Local	99.995380	4,499,792.11	104.108740	4,684,893.30	185,101.19	0.10
Original Face:	4,500,000.000	Base	99.995380	4,499,792.11	104.108740	4,684,893.30	185,101.19	0.10
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
	3,000,000.000	Local	99.987229	2,999,616.88	104.154990	3,124,649.70	125,032.82	0.07
Original Face:	3,000,000.000	Base	99.987229	2,999,616.88	104.154990	3,124,649.70	125,032.82	0.07

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02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
	5,000,000.000	Local	99.984435	4,999,221.75	101.343820	5,067,191.00	67,969.25	0.11	
		Base	99.984435	4,999,221.75	101.343820	5,067,191.00	67,969.25	0.11	
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	10,000,000.000	Local	99.742507	9,974,250.67	101.468341	10,146,834.10	172,583.43	0.21	
		Base	99.742507	9,974,250.67	101.468341	10,146,834.10	172,583.43	0.21	
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
	10,000,000.000	Local	100.701818	10,070,181.82	103.787644	10,378,764.40	308,582.58	0.22	
		Base	100.701818	10,070,181.82	103.787644	10,378,764.40	308,582.58	0.22	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	15,500,000.000	Local	99.740669	15,459,803.62	101.053519	15,663,295.45	203,491.83	0.33	
		Base	99.740669	15,459,803.62	101.053519	15,663,295.45	203,491.83	0.33	
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
	10,000,000.000	Local	99.943164	9,994,316.37	103.816700	10,381,670.00	387,353.63	0.22	
		Base	99.943164	9,994,316.37	103.816700	10,381,670.00	387,353.63	0.22	
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR					2.400000	23 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.280957	9,928,095.70	-71,904.30	0.21	
		Base	100.000000	10,000,000.00	99.280957	9,928,095.70	-71,904.30	0.21	
06048WG79	BANK OF AMERICA CORP SR UNSECURED 01/25 VAR					2.250000	23 Jan 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.048916	10,004,891.60	4,891.60	0.21	
		Base	100.000000	10,000,000.00	100.048916	10,004,891.60	4,891.60	0.21	
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.338000	10,033,800.00	33,800.00	0.21	
		Base	100.000000	10,000,000.00	100.338000	10,033,800.00	33,800.00	0.21	
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.664446	9,966,444.60	-33,555.40	0.21	
		Base	100.000000	10,000,000.00	99.664446	9,966,444.60	-33,555.40	0.21	
06367WUK7	BANK OF MONTREAL SR UNSECURED 01/23 2					2.000000	24 Jan 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	98.458479	4,922,923.95	-77,076.05	0.10	
		Base	100.000000	5,000,000.00	98.458479	4,922,923.95	-77,076.05	0.10	

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Books Closed

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: 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
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25					2.250000	19 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.917688	9,991,768.80	-8,231.20	0.21	
		Base	100.000000	10,000,000.00	99.917688	9,991,768.80	-8,231.20	0.21	
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	7,000,000.000	Local	99.938389	6,995,687.21	108.019665	7,561,376.55	565,689.34	0.16	
		Base	99.938389	6,995,687.21	108.019665	7,561,376.55	565,689.34	0.16	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	7,000,000.000	Local	99.849042	6,989,432.95	105.370909	7,375,963.63	386,530.68	0.15	
		Base	99.849042	6,989,432.95	105.370909	7,375,963.63	386,530.68	0.15	
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
	5,000,000.000	Local	99.940140	4,997,007.01	103.421576	5,171,078.80	174,071.79	0.11	
		Base	99.940140	4,997,007.01	103.421576	5,171,078.80	174,071.79	0.11	
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
	17,000,000.000	Local	101.418253	17,241,102.97	104.344643	17,738,589.31	497,486.34	0.37	
		Base	101.418253	17,241,102.97	104.344643	17,738,589.31	497,486.34	0.37	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local	99.976152	14,996,422.76	103.177276	15,476,591.40	480,168.64	0.32	
		Base	99.976152	14,996,422.76	103.177276	15,476,591.40	480,168.64	0.32	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	2,000,000.000	Local	99.849688	1,996,993.76	105.161807	2,103,236.14	106,242.38	0.04	
		Base	99.849688	1,996,993.76	105.161807	2,103,236.14	106,242.38	0.04	
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
	5,000,000.000	Local	99.891860	4,994,593.01	101.250576	5,062,528.80	67,935.79	0.11	
		Base	99.891860	4,994,593.01	101.250576	5,062,528.80	67,935.79	0.11	
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	5,000,000.000	Local	99.832120	4,991,606.02	103.969211	5,198,460.55	206,854.53	0.11	
		Base	99.832120	4,991,606.02	103.969211	5,198,460.55	206,854.53	0.11	
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	2,000,000.000	Local	99.577046	1,991,540.92	106.775329	2,135,506.58	143,965.66	0.04	
		Base	99.577046	1,991,540.92	106.775329	2,135,506.58	143,965.66	0.04	



# Holdings

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STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A				2.710000	17 Feb 2026		
		10,000,000.000	Local 102.240017	10,224,001.66	105.204670	10,520,467.00	296,465.34	0.22
Original Face:		10,000,000.000	Base 102.240017	10,224,001.66	105.204670	10,520,467.00	296,465.34	0.22
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	100.913810	10,091,381.00	91,381.00	0.21
			Base 100.000000	10,000,000.00	100.913810	10,091,381.00	91,381.00	0.21
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020		
		13,226,000.000	Local 99.808293	13,200,644.87	100.438808	13,284,036.75	83,391.88	0.28
			Base 99.808293	13,200,644.87	100.438808	13,284,036.75	83,391.88	0.28
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021		
		15,000,000.000	Local 99.978146	14,996,721.89	102.092972	15,313,945.80	317,223.91	0.32
			Base 99.978146	14,996,721.89	102.092972	15,313,945.80	317,223.91	0.32
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.267630	08 Aug 2022		
		10,000,000.000	Local 100.000000	10,000,000.00	99.600442	9,960,044.20	-39,955.80	0.21
			Base 100.000000	10,000,000.00	99.600442	9,960,044.20	-39,955.80	0.21
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		1,283,687.600	Local 99.999554	1,283,681.87	100.292120	1,287,437.51	3,755.64	0.03
Original Face:		6,500,000.000	Base 99.999554	1,283,681.87	100.292120	1,287,437.51	3,755.64	0.03
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
		1,343,891.690	Local 100.000000	1,343,891.69	100.215360	1,346,785.90	2,894.21	0.03
Original Face:		5,000,000.000	Base 100.000000	1,343,891.69	100.215360	1,346,785.90	2,894.21	0.03
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				0.384750	17 Apr 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.079140	10,007,914.00	7,914.00	0.21
Original Face:		10,000,000.000	Base 100.000000	10,000,000.00	100.079140	10,007,914.00	7,914.00	0.21
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				0.892380	15 Nov 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	102.718463	10,271,846.30	271,846.30	0.21
			Base 100.000000	10,000,000.00	102.718463	10,271,846.30	271,846.30	0.21
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	103.133984	10,313,398.40	313,398.40	0.22
			Base 100.000000	10,000,000.00	103.133984	10,313,398.40	313,398.40	0.22

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STATE STREET

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17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4				1.400000	19 Jun 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	99.682574	4,984,128.70	-15,871.30	0.10
			Base 100.000000	5,000,000.00	99.682574	4,984,128.70	-15,871.30	0.10
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR				1.250000	30 Jun 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	99.603594	9,960,359.40	-39,640.60	0.21
			Base 100.000000	10,000,000.00	99.603594	9,960,359.40	-39,640.60	0.21
17327TGZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR				2.000000	25 Nov 2022		
		15,000,000.000	Local 100.000000	15,000,000.00	100.194724	15,029,208.60	29,208.60	0.31
			Base 100.000000	15,000,000.00	100.194724	15,029,208.60	29,208.60	0.31
17327TSA5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/24 VAR				2.500000	31 Jul 2024		
		15,000,000.000	Local 100.000000	15,000,000.00	100.157540	15,023,631.00	23,631.00	0.31
			Base 100.000000	15,000,000.00	100.157540	15,023,631.00	23,631.00	0.31
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.150000	15 Nov 2020		
		2,000,000.000	Local 100.084321	2,001,686.41	101.013374	2,020,267.48	18,581.07	0.04
			Base 100.084321	2,001,686.41	101.013374	2,020,267.48	18,581.07	0.04
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024		
		5,000,000.000	Local 99.848622	4,992,431.09	104.743553	5,237,177.65	244,746.56	0.11
			Base 99.848622	4,992,431.09	104.743553	5,237,177.65	244,746.56	0.11
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.110000	16 Jan 2024		
		18,000,000.000	Local 99.982383	17,996,829.01	102.843140	18,511,765.20	514,936.19	0.39
Original Face:		18,000,000.000	Base 99.982383	17,996,829.01	102.843140	18,511,765.20	514,936.19	0.39
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024		
		4,000,000.000	Local 99.998430	3,999,937.18	104.056540	4,162,261.60	162,324.42	0.09
Original Face:		4,000,000.000	Base 99.998430	3,999,937.18	104.056540	4,162,261.60	162,324.42	0.09
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025		
		4,000,000.000	Local 103.355160	4,134,206.40	103.193092	4,127,723.68	-6,482.72	0.09
			Base 103.355160	4,134,206.40	103.193092	4,127,723.68	-6,482.72	0.09
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
		5,250,000.000	Local 100.379446	5,269,920.89	101.149432	5,310,345.18	40,424.29	0.11
			Base 100.379446	5,269,920.89	101.149432	5,310,345.18	40,424.29	0.11

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STATE STREET

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3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR				0.120000	25 Aug 2020			
		3,000,000.000	Local	100.000000	3,000,000.00	99.989784	2,999,693.52	-306.48	0.06
			Base	100.000000	3,000,000.00	99.989784	2,999,693.52	-306.48	0.06
3130AHXE8	FEDERAL HOME LOAN BANK BONDS 01/25 1.95				1.950000	23 Jan 2025			
		8,800,000.000	Local	99.998283	8,799,848.90	100.098004	8,808,624.35	8,775.45	0.18
			Base	99.998283	8,799,848.90	100.098004	8,808,624.35	8,775.45	0.18
3130AJ5F2	FEDERAL HOME LOAN BANK BONDS 02/25 1.75				1.750000	12 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.685310	5,034,265.50	34,265.50	0.11
			Base	100.000000	5,000,000.00	100.685310	5,034,265.50	34,265.50	0.11
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.530000	22 Jan 2021			
		20,000,000.000	Local	99.997756	19,999,551.17	100.125945	20,025,189.00	25,637.83	0.42
			Base	99.997756	19,999,551.17	100.125945	20,025,189.00	25,637.83	0.42
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.260000	21 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.610759	9,961,075.90	-38,924.10	0.21
			Base	100.000000	10,000,000.00	99.610759	9,961,075.90	-38,924.10	0.21
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23				2.230000	08 Jul 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.040720	10,004,072.00	4,072.00	0.21
			Base	100.000000	10,000,000.00	100.040720	10,004,072.00	4,072.00	0.21
3133EKWZ5	FEDERAL FARM CREDIT BANK BONDS 07/23 2.2				2.200000	24 Jul 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.081280	10,008,128.00	8,128.00	0.21
			Base	100.000000	10,000,000.00	100.081280	10,008,128.00	8,128.00	0.21
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71				1.710000	25 Nov 2022			
		10,000,000.000	Local	99.959726	9,995,972.60	100.266029	10,026,602.90	30,630.30	0.21
			Base	99.959726	9,995,972.60	100.266029	10,026,602.90	30,630.30	0.21
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27				0.270000	09 Jun 2022			
		5,000,000.000	Local	99.861538	4,993,076.92	99.952919	4,997,645.95	4,569.03	0.10
			Base	99.861538	4,993,076.92	99.952919	4,997,645.95	4,569.03	0.10
3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5				1.500000	05 Mar 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	100.180150	20,036,030.00	36,030.00	0.42
			Base	100.000000	20,000,000.00	100.180150	20,036,030.00	36,030.00	0.42

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3133ELSL9	FEDERAL FARM CREDIT BANK BONDS 03/24 1.05				1.050000	12 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.283114	5,014,155.70	14,155.70	0.10
			Base	100.000000	5,000,000.00	100.283114	5,014,155.70	14,155.70	0.10
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.232463	10,023,246.30	23,246.30	0.21
			Base	100.000000	10,000,000.00	100.232463	10,023,246.30	23,246.30	0.21
3133ELXC3	FEDERAL FARM CREDIT BANK BONDS 04/24 0.8				0.800000	22 Apr 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.055299	10,005,529.90	5,529.90	0.21
			Base	100.000000	10,000,000.00	100.055299	10,005,529.90	5,529.90	0.21
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7				1.700000	05 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	101.322402	5,066,120.10	66,120.10	0.11
			Base	100.000000	5,000,000.00	101.322402	5,066,120.10	66,120.10	0.11
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.022060	10,002,206.00	2,206.00	0.21
			Base	100.000000	10,000,000.00	100.022060	10,002,206.00	2,206.00	0.21
3134GVCH9	FREDDIE MAC NOTES 02/25 1.875				1.875000	14 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.137767	10,013,776.70	13,776.70	0.21
			Base	100.000000	10,000,000.00	100.137767	10,013,776.70	13,776.70	0.21
3134GVDA3	FREDDIE MAC NOTES 02/25 1.875				1.875000	18 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.145919	10,014,591.90	14,591.90	0.21
			Base	100.000000	10,000,000.00	100.145919	10,014,591.90	14,591.90	0.21
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.470372	15,314,698.79	102.951416	15,692,884.34	378,185.55	0.33
			Base	100.470372	15,314,698.79	102.951416	15,692,884.34	378,185.55	0.33
3135G0V26	FANNIE MAE NOTES 07/20 VAR				0.140000	30 Jul 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000389	5,000,019.45	19.45	0.10
			Base	100.000000	5,000,000.00	100.000389	5,000,019.45	19.45	0.10
3135G0V67	FANNIE MAE NOTES 10/20 VAR				0.155000	30 Oct 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	99.991544	9,999,154.40	-845.60	0.21
			Base	100.000000	10,000,000.00	99.991544	9,999,154.40	-845.60	0.21

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3135G0Y49	FANNIE MAE NOTES 02/23 1.7				1.700000	21 Feb 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.214931	10,021,493.10	21,493.10	0.21
			Base 100.000000	10,000,000.00	100.214931	10,021,493.10	21,493.10	0.21
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
		138,078.350	Local 102.771890	141,905.73	101.800450	140,564.38	-1,341.35	0.00
Original Face:		2,838,688.000	Base 102.771890	141,905.73	101.800450	140,564.38	-1,341.35	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
		1,158,475.840	Local 101.478264	1,175,601.17	103.546860	1,199,565.36	23,964.19	0.03
Original Face:		5,677,376.000	Base 101.478264	1,175,601.17	103.546860	1,199,565.36	23,964.19	0.03
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
		1,423,038.560	Local 101.529386	1,444,802.31	100.504340	1,430,215.51	-14,586.80	0.03
Original Face:		11,275,256.000	Base 101.529386	1,444,802.31	100.504340	1,430,215.51	-14,586.80	0.03
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
		1,105,884.430	Local 101.397380	1,121,337.84	103.721180	1,147,036.38	25,698.54	0.02
Original Face:		5,677,376.000	Base 101.397380	1,121,337.84	103.721180	1,147,036.38	25,698.54	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
		2,273,289.110	Local 100.792754	2,291,310.69	101.567810	2,308,929.96	17,619.27	0.05
Original Face:		6,713,909.000	Base 100.792754	2,291,310.69	101.567810	2,308,929.96	17,619.27	0.05
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
		1,462,214.320	Local 99.754563	1,458,625.51	101.047360	1,477,528.97	18,903.46	0.03
Original Face:		5,677,376.000	Base 99.754563	1,458,625.51	101.047360	1,477,528.97	18,903.46	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
		2,262,032.240	Local 101.503932	2,296,051.67	102.271400	2,313,412.04	17,360.37	0.05
Original Face:		6,995,663.000	Base 101.503932	2,296,051.67	102.271400	2,313,412.04	17,360.37	0.05
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
		1,462,214.320	Local 100.237519	1,465,687.36	101.807580	1,488,645.01	22,957.65	0.03
Original Face:		5,677,376.000	Base 100.237519	1,465,687.36	101.807580	1,488,645.01	22,957.65	0.03
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
		2,782,082.310	Local 100.681826	2,801,051.26	103.161770	2,870,045.35	68,994.09	0.06
Original Face:		11,354,753.000	Base 100.681826	2,801,051.26	103.161770	2,870,045.35	68,994.09	0.06

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
	736,988.070	Local		100.395475	739,902.67	100.283170	739,075.00	-827.67	0.02
Original Face:	5,677,376.000	Base		100.395475	739,902.67	100.283170	739,075.00	-827.67	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
	683,575.380	Local		98.611517	674,084.05	101.614970	694,614.92	20,530.87	0.01
Original Face:	2,000,000.000	Base		98.611517	674,084.05	101.614970	694,614.92	20,530.87	0.01
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	2,025,100.670	Local		101.585236	2,057,203.29	103.721180	2,100,458.31	43,255.02	0.04
Original Face:	8,516,065.000	Base		101.585236	2,057,203.29	103.721180	2,100,458.31	43,255.02	0.04
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	1,295,405.860	Local		99.884171	1,293,905.40	100.843530	1,306,333.00	12,427.60	0.03
Original Face:	5,677,376.000	Base		99.884171	1,293,905.40	100.843530	1,306,333.00	12,427.60	0.03
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
	2,212,177.230	Local		98.484769	2,178,657.64	101.972740	2,255,817.74	77,160.10	0.05
Original Face:	6,060,416.000	Base		98.484769	2,178,657.64	101.972740	2,255,817.74	77,160.10	0.05
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	329,542.720	Local		98.272354	323,849.39	102.970700	339,332.45	15,483.06	0.01
Original Face:	2,838,688.000	Base		98.272354	323,849.39	102.970700	339,332.45	15,483.06	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
	2,790.460	Local		100.208568	2,796.28	100.187600	2,795.69	-0.59	0.00
Original Face:	648,587.000	Base		100.208568	2,796.28	100.187600	2,795.69	-0.59	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	582,691.560	Local		100.130325	583,450.95	101.230380	589,860.88	6,409.93	0.01
Original Face:	5,946,910.000	Base		100.130325	583,450.95	101.230380	589,860.88	6,409.93	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	101,334.250	Local		103.211362	104,588.46	105.018830	106,420.04	1,831.58	0.00
Original Face:	500,000.000	Base		103.211362	104,588.46	105.018830	106,420.04	1,831.58	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	768,088.180	Local		101.360216	778,535.84	102.183450	784,859.00	6,323.16	0.02
Original Face:	11,354,753.000	Base		101.360216	778,535.84	102.183450	784,859.00	6,323.16	0.02

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STATE OF ARIZONA

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3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	399,217.520	Local		99.410018	396,862.21	102.321660	408,485.99	11,623.78	0.01
Original Face:	2,838,688.000	Base		99.410018	396,862.21	102.321660	408,485.99	11,623.78	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	554,630.100	Local		99.977814	554,507.05	102.907920	570,758.30	16,251.25	0.01
Original Face:	2,838,688.000	Base		99.977814	554,507.05	102.907920	570,758.30	16,251.25	0.01
3137AGR00	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	375,167.700	Local		99.955734	375,001.63	102.807710	385,701.32	10,699.69	0.01
Original Face:	3,247,459.000	Base		99.955734	375,001.63	102.807710	385,701.32	10,699.69	0.01
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,307,962.170	Local		100.196264	1,310,529.23	105.805890	1,383,901.01	73,371.78	0.03
Original Face:	5,677,376.000	Base		100.196264	1,310,529.23	105.805890	1,383,901.01	73,371.78	0.03
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	1,857,112.090	Local		100.360549	1,863,807.88	102.504790	1,903,628.85	39,820.97	0.04
Original Face:	8,516,065.000	Base		100.360549	1,863,807.88	102.504790	1,903,628.85	39,820.97	0.04
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,842,969.750	Local		100.064096	1,844,151.02	101.094050	1,863,132.76	18,981.74	0.04
Original Face:	7,380,589.000	Base		100.064096	1,844,151.02	101.094050	1,863,132.76	18,981.74	0.04
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	2,265,541.960	Local		101.257789	2,294,037.69	102.832350	2,329,710.04	35,672.35	0.05
Original Face:	5,677,376.000	Base		101.257789	2,294,037.69	102.832350	2,329,710.04	35,672.35	0.05
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,468,731.610	Local		100.023688	1,469,079.52	100.648400	1,478,254.87	9,175.35	0.03
Original Face:	5,677,376.000	Base		100.023688	1,469,079.52	100.648400	1,478,254.87	9,175.35	0.03
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	3,671,829.280	Local		100.734420	3,698,795.92	101.475650	3,726,012.63	27,216.71	0.08
Original Face:	14,193,441.000	Base		100.734420	3,698,795.92	101.475650	3,726,012.63	27,216.71	0.08
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	2,899,750.090	Local		100.467882	2,913,317.50	102.003120	2,957,835.56	44,518.06	0.06
Original Face:	14,193,441.000	Base		100.467882	2,913,317.50	102.003120	2,957,835.56	44,518.06	0.06

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3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
	861,266.450	Local		99.894962	860,361.79	103.108720	888,040.81	27,679.02	0.02
Original Face:	3,250,000.000	Base		99.894962	860,361.79	103.108720	888,040.81	27,679.02	0.02
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	1,534,409.140	Local		100.517001	1,542,342.05	101.139280	1,551,890.36	9,548.31	0.03
Original Face:	5,677,376.000	Base		100.517001	1,542,342.05	101.139280	1,551,890.36	9,548.31	0.03
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	2,511,261.960	Local		99.905439	2,508,887.29	101.962070	2,560,534.68	51,647.39	0.05
Original Face:	8,516,065.000	Base		99.905439	2,508,887.29	101.962070	2,560,534.68	51,647.39	0.05
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
	615,051.750	Local		97.913606	602,219.35	102.114560	628,057.39	25,838.04	0.01
Original Face:	2,500,000.000	Base		97.913606	602,219.35	102.114560	628,057.39	25,838.04	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
	3,146,198.400	Local		102.672403	3,230,277.49	105.541920	3,320,558.20	90,280.71	0.07
Original Face:	10,000,000.000	Base		102.672403	3,230,277.49	105.541920	3,320,558.20	90,280.71	0.07
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	2,219,576.650	Local		101.744333	2,258,293.46	101.544560	2,253,859.34	-4,434.12	0.05
Original Face:	5,000,000.000	Base		101.744333	2,258,293.46	101.544560	2,253,859.34	-4,434.12	0.05
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
	3,340,099.200	Local		102.438518	3,421,548.11	101.041110	3,374,873.31	-46,674.80	0.07
Original Face:	10,000,000.000	Base		102.438518	3,421,548.11	101.041110	3,374,873.31	-46,674.80	0.07
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.500000	15 Sep 2040		
	769,417.300	Local		101.043956	777,449.68	100.422570	772,668.63	-4,781.05	0.02
Original Face:	5,000,000.000	Base		101.043956	777,449.68	100.422570	772,668.63	-4,781.05	0.02
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
	1,182,985.400	Local		101.768191	1,203,902.84	100.653410	1,190,715.14	-13,187.70	0.02
Original Face:	5,000,000.000	Base		101.768191	1,203,902.84	100.653410	1,190,715.14	-13,187.70	0.02
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
	214,856.670	Local		101.908644	218,957.52	100.199160	215,284.58	-3,672.94	0.00
Original Face:	7,000,000.000	Base		101.908644	218,957.52	100.199160	215,284.58	-3,672.94	0.00

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31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
		591,035.990	Local	101.157923	597,879.73	108.724720	642,602.23	44,722.50	0.01
Original Face:		44,567,405.000	Base	101.157923	597,879.73	108.724720	642,602.23	44,722.50	0.01
31396WBV7	FANNIE MAE FNR 2007 56 EP				5.500000	25 Jun 2027			
		23,220.170	Local	107.171308	24,885.36	110.460950	25,649.22	763.86	0.00
Original Face:		1,000,000.000	Base	107.171308	24,885.36	110.460950	25,649.22	763.86	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		766,693.720	Local	105.786582	811,059.08	118.260970	906,699.43	95,640.35	0.02
Original Face:		24,898,134.000	Base	105.786582	811,059.08	118.260970	906,699.43	95,640.35	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
		442,956.370	Local	99.233209	439,559.82	102.796220	455,342.40	15,782.58	0.01
Original Face:		5,677,376.000	Base	99.233209	439,559.82	102.796220	455,342.40	15,782.58	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		342,935.210	Local	104.979882	360,012.98	109.264820	374,707.54	14,694.56	0.01
Original Face:		8,516,065.000	Base	104.979882	360,012.98	109.264820	374,707.54	14,694.56	0.01
31422BGX2	FARMER MAC NOTES 07/21 2.16				2.160000	02 Jul 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.004832	5,000,241.60	241.60	0.10
			Base	100.000000	5,000,000.00	100.004832	5,000,241.60	241.60	0.10
31422BTG5	FARMER MAC NOTES 01/24 1.82				1.820000	29 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.789860	5,039,493.00	39,493.00	0.11
			Base	100.000000	5,000,000.00	100.789860	5,039,493.00	39,493.00	0.11
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR				1.431380	26 Jul 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	100.202970	2,004,059.40	4,059.40	0.04
			Base	100.000000	2,000,000.00	100.202970	2,004,059.40	4,059.40	0.04
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				1.636130	03 Aug 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	91.264458	18,252,891.60	-1,747,108.40	0.38
			Base	100.000000	20,000,000.00	91.264458	18,252,891.60	-1,747,108.40	0.38
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021			
		845.680	Local	100.601883	850.77	101.512180	858.47	7.70	0.00
Original Face:		1,675,000.000	Base	100.601883	850.77	101.512180	858.47	7.70	0.00

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369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					0.827630	11 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.236917	5,011,845.85	11,845.85	0.10	
		Base	100.000000	5,000,000.00	100.236917	5,011,845.85	11,845.85	0.10	
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					1.716130	16 Apr 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.207000	3,006,210.00	6,210.00	0.06	
		Base	100.000000	3,000,000.00	100.207000	3,006,210.00	6,210.00	0.06	
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.126740	10,012,674.00	12,674.00	0.21	
		Base	100.000000	10,000,000.00	100.126740	10,012,674.00	12,674.00	0.21	
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
	59,593.200	Local	105.316294	62,761.35	111.942080	66,709.87	3,948.52	0.00	
Original Face:	877,500.000	Base	105.316294	62,761.35	111.942080	66,709.87	3,948.52	0.00	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	2,144,855.970	Local	98.877736	2,120,785.03	99.586290	2,135,982.49	15,197.46	0.04	
Original Face:	3,000,000.000	Base	98.877736	2,120,785.03	99.586290	2,135,982.49	15,197.46	0.04	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,400,271.000	Local	95.486914	3,246,813.86	100.506310	3,417,486.91	170,673.05	0.07	
Original Face:	10,000,000.000	Base	95.486914	3,246,813.86	100.506310	3,417,486.91	170,673.05	0.07	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,932,373.700	Local	102.069600	2,993,062.11	103.629150	3,038,793.94	45,731.83	0.06	
Original Face:	10,493,495.000	Base	102.069600	2,993,062.11	103.629150	3,038,793.94	45,731.83	0.06	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,317,931.000	Local	96.421823	4,163,427.77	102.172230	4,411,726.39	248,298.62	0.09	
Original Face:	5,000,000.000	Base	96.421823	4,163,427.77	102.172230	4,411,726.39	248,298.62	0.09	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	2,659,293.300	Local	99.901141	2,656,664.35	102.993510	2,738,899.51	82,235.16	0.06	
Original Face:	5,000,000.000	Base	99.901141	2,656,664.35	102.993510	2,738,899.51	82,235.16	0.06	
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	2,935,425.750	Local	100.687506	2,955,606.97	100.913200	2,962,232.06	6,625.09	0.06	
Original Face:	5,000,000.000	Base	100.687506	2,955,606.97	100.913200	2,962,232.06	6,625.09	0.06	

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# Holdings

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STATE OF ARIZONA

FUND: ATZB



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local		99.925587	999,255.87	105.224245	1,052,242.45	52,986.58	0.02
		Base		99.925587	999,255.87	105.224245	1,052,242.45	52,986.58	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	2,000,000.000	Local		99.818092	1,996,361.84	100.574134	2,011,482.68	15,120.84	0.04
		Base		99.818092	1,996,361.84	100.574134	2,011,482.68	15,120.84	0.04
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	15,680,000.000	Local		101.164959	15,862,665.60	103.593189	16,243,412.04	380,746.44	0.34
		Base		101.164959	15,862,665.60	103.593189	16,243,412.04	380,746.44	0.34
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	3,000,000.000	Local		99.990243	2,999,707.30	102.414670	3,072,440.10	72,732.80	0.06
		Base		99.990243	2,999,707.30	102.414670	3,072,440.10	72,732.80	0.06
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
	10,000,000.000	Local		99.983573	9,998,357.32	101.276091	10,127,609.10	129,251.78	0.21
		Base		99.983573	9,998,357.32	101.276091	10,127,609.10	129,251.78	0.21
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125					1.125000	10 Aug 2020		
	10,000,000.000	Local		99.934684	9,993,468.42	100.091343	10,009,134.30	15,665.88	0.21
		Base		99.934684	9,993,468.42	100.091343	10,009,134.30	15,665.88	0.21
45905U5U4	INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75					1.750000	27 Jan 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.863000	10,086,300.00	86,300.00	0.21
		Base		100.000000	10,000,000.00	100.863000	10,086,300.00	86,300.00	0.21
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
	1,823,851.620	Local		99.625330	1,817,018.20	100.695700	1,836,540.16	19,521.96	0.04
	Original Face: 5,000,000.000	Base		99.625330	1,817,018.20	100.695700	1,836,540.16	19,521.96	0.04
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	0.11
		Base		100.000000	5,000,000.00	101.235036	5,061,751.80	61,751.80	0.11
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR					2.250000	31 Oct 2024		
	15,000,000.000	Local		100.000000	15,000,000.00	102.186000	15,327,900.00	327,900.00	0.32
		Base		100.000000	15,000,000.00	102.186000	15,327,900.00	327,900.00	0.32

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48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.220309	5,011,015.45	11,015.45	0.10	
		Base	100.000000	5,000,000.00	100.220309	5,011,015.45	11,015.45	0.10	
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.464756	10,046,475.60	46,475.60	0.21	
		Base	100.000000	10,000,000.00	100.464756	10,046,475.60	46,475.60	0.21	
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2					2.000000	31 Jan 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	95.580716	9,558,071.60	-441,928.40	0.20	
		Base	100.000000	10,000,000.00	95.580716	9,558,071.60	-441,928.40	0.20	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.957850	2,998,735.51	101.511322	3,045,339.66	46,604.15	0.06	
		Base	99.957850	2,998,735.51	101.511322	3,045,339.66	46,604.15	0.06	
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
	10,539,157.130	Local	99.848633	10,523,204.28	101.495370	10,696,756.52	173,552.24	0.22	
	Original Face: 12,640,000.000	Base	99.848633	10,523,204.28	101.495370	10,696,756.52	173,552.24	0.22	
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local	99.642938	2,989,288.13	100.548730	3,016,461.90	27,173.77	0.06	
		Base	99.642938	2,989,288.13	100.548730	3,016,461.90	27,173.77	0.06	
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
	3,493,000.000	Local	101.147355	3,533,077.12	100.204861	3,500,155.79	-32,921.33	0.07	
		Base	101.147355	3,533,077.12	100.204861	3,500,155.79	-32,921.33	0.07	
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95					1.950000	22 Sep 2020		
	23,826,000.000	Local	100.020004	23,830,766.06	100.360000	23,911,773.60	81,007.54	0.50	
		Base	100.020004	23,830,766.06	100.360000	23,911,773.60	81,007.54	0.50	
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75					2.750000	09 Dec 2020		
	10,841,000.000	Local	100.323365	10,876,056.05	100.875153	10,935,875.34	59,819.29	0.23	
		Base	100.323365	10,876,056.05	100.875153	10,935,875.34	59,819.29	0.23	
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	2,329,723.430	Local	99.996079	2,329,632.07	100.485630	2,341,037.27	11,405.20	0.05	
	Original Face: 2,750,000.000	Base	99.996079	2,329,632.07	100.485630	2,341,037.27	11,405.20	0.05	

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594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
	50,000,000.000	Local		99.978645	49,989,322.61	101.368959	50,684,479.50	695,156.89	1.06
		Base		99.978645	49,989,322.61	101.368959	50,684,479.50	695,156.89	1.06
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	10,354,000.000	Local		100.917424	10,448,990.08	103.190966	10,684,392.62	235,402.54	0.22
		Base		100.917424	10,448,990.08	103.190966	10,684,392.62	235,402.54	0.22
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
	8,867,000.000	Local		103.120084	9,143,657.87	103.230339	9,153,434.16	9,776.29	0.19
		Base		103.120084	9,143,657.87	103.230339	9,153,434.16	9,776.29	0.19
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
	3,000,000.000	Local		99.976976	2,999,309.27	101.338674	3,040,160.22	40,850.95	0.06
		Base		99.976976	2,999,309.27	101.338674	3,040,160.22	40,850.95	0.06
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
	10,000,000.000	Local		99.983425	9,998,342.45	99.302092	9,930,209.20	-68,133.25	0.21
		Base		99.983425	9,998,342.45	99.302092	9,930,209.20	-68,133.25	0.21
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
	3,140,000.000	Local		101.735842	3,194,505.45	103.923999	3,263,213.57	68,708.12	0.07
		Base		101.735842	3,194,505.45	103.923999	3,263,213.57	68,708.12	0.07
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375					4.375000	11 Aug 2020		
	4,000,000.000	Local		100.235938	4,009,437.50	100.447000	4,017,880.00	8,442.50	0.08
		Base		100.235938	4,009,437.50	100.447000	4,017,880.00	8,442.50	0.08
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
	3,000,000.000	Local		99.996617	2,999,898.50	104.123607	3,123,708.21	123,809.71	0.07
		Base		99.996617	2,999,898.50	104.123607	3,123,708.21	123,809.71	0.07
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	12,000,000.000	Local		99.990078	11,998,809.37	101.228568	12,147,428.16	148,618.79	0.25
		Base		99.990078	11,998,809.37	101.228568	12,147,428.16	148,618.79	0.25
74005PBA1	PRAXAIR INC COMPANY GUAR 02/22 2.45					2.450000	15 Feb 2022		
	3,000,000.000	Local		101.199839	3,035,995.16	102.501794	3,075,053.82	39,058.66	0.06
		Base		101.199839	3,035,995.16	102.501794	3,075,053.82	39,058.66	0.06

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78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					0.656380	21 Sep 2021		
	10,000,000.000	Local	99.920838	9,992,083.82	100.031490	10,003,149.00	11,065.18	0.21	
		Base	99.920838	9,992,083.82	100.031490	10,003,149.00	11,065.18	0.21	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	102.837000	10,283,700.00	283,700.00	0.21	
		Base	100.000000	10,000,000.00	102.837000	10,283,700.00	283,700.00	0.21	
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR					2.300000	30 Jan 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	101.717501	10,171,750.10	171,750.10	0.21	
		Base	100.000000	10,000,000.00	101.717501	10,171,750.10	171,750.10	0.21	
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	104.220000	10,422,000.00	422,000.00	0.22	
		Base	100.000000	10,000,000.00	104.220000	10,422,000.00	422,000.00	0.22	
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.868250	25 Jan 2029		
	895,383.750	Local	100.000000	895,383.75	92.895210	831,768.61	-63,615.14	0.02	
	Original Face: 2,838,688.000	Base	100.000000	895,383.75	92.895210	831,768.61	-63,615.14	0.02	
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local	99.769498	4,988,474.92	100.564289	5,028,214.45	39,739.53	0.11	
		Base	99.769498	4,988,474.92	100.564289	5,028,214.45	39,739.53	0.11	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local	99.968125	9,996,812.50	104.068015	10,406,801.50	409,989.00	0.22	
		Base	99.968125	9,996,812.50	104.068015	10,406,801.50	409,989.00	0.22	
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.053297	5,002,664.85	2,664.85	0.10	
		Base	100.000000	5,000,000.00	100.053297	5,002,664.85	2,664.85	0.10	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	105.647330	10,564,733.00	564,733.00	0.22	
		Base	100.000000	10,000,000.00	105.647330	10,564,733.00	564,733.00	0.22	
89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.300000	30 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.174566	10,017,456.60	17,456.60	0.21	
		Base	100.000000	10,000,000.00	100.174566	10,017,456.60	17,456.60	0.21	

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89114RDF0	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					1.750000	28 Feb 2025		
	1,429,000.000	Local	100.000000	1,429,000.00	98.948179	1,413,969.48	-15,030.52	0.03	
		Base	100.000000	1,429,000.00	98.948179	1,413,969.48	-15,030.52	0.03	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	7,985,314.680	Local	99.993883	7,984,826.18	100.813543	8,050,278.65	65,452.47	0.17	
	Original Face: 8,000,000.000	Base	99.993883	7,984,826.18	100.813543	8,050,278.65	65,452.47	0.17	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					1.191380	26 Apr 2021		
	5,000,000.000	Local	99.926063	4,996,303.16	99.686154	4,984,307.70	-11,995.46	0.10	
		Base	99.926063	4,996,303.16	99.686154	4,984,307.70	-11,995.46	0.10	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local	99.962637	12,995,142.79	103.591457	13,466,889.41	471,746.62	0.28	
		Base	99.962637	12,995,142.79	103.591457	13,466,889.41	471,746.62	0.28	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.558500	13 Aug 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.854333	1,997,086.66	-2,913.34	0.04	
		Base	100.000000	2,000,000.00	99.854333	1,997,086.66	-2,913.34	0.04	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local	99.938097	9,993,809.74	103.653111	10,365,311.10	371,501.36	0.22	
		Base	99.938097	9,993,809.74	103.653111	10,365,311.10	371,501.36	0.22	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	2,000,000.000	Local	99.807054	1,996,141.08	102.637602	2,052,752.04	56,610.96	0.04	
		Base	99.807054	1,996,141.08	102.637602	2,052,752.04	56,610.96	0.04	
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
	13,810,000.000	Local	100.899846	13,934,268.72	102.081606	14,097,469.79	163,201.07	0.29	
		Base	100.899846	13,934,268.72	102.081606	14,097,469.79	163,201.07	0.29	
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
	10,000,000.000	Local	102.247352	10,224,735.24	104.334043	10,433,404.30	208,669.06	0.22	
		Base	102.247352	10,224,735.24	104.334043	10,433,404.30	208,669.06	0.22	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local	99.920121	1,998,402.41	106.504914	2,130,098.28	131,695.87	0.04	
		Base	99.920121	1,998,402.41	106.504914	2,130,098.28	131,695.87	0.04	



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912796WY1	TREASURY BILL 07/20 0.00000					30 Jul 2020			
	30,000,000.000	Local	99.990333	29,997,100.03	99.989528	29,996,858.40	-241.63	0.63	
		Base	99.990333	29,997,100.03	99.989528	29,996,858.40	-241.63	0.63	
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
	20,000,000.000	Local	99.974637	19,994,927.34	100.404903	20,080,980.60	86,053.26	0.42	
		Base	99.974637	19,994,927.34	100.404903	20,080,980.60	86,053.26	0.42	
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020			
	40,000,000.000	Local	99.983181	39,993,272.42	100.638394	40,255,357.60	262,085.18	0.84	
		Base	99.983181	39,993,272.42	100.638394	40,255,357.60	262,085.18	0.84	
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021			
	5,000,000.000	Local	99.879244	4,993,962.22	100.613281	5,030,664.05	36,701.83	0.11	
		Base	99.879244	4,993,962.22	100.613281	5,030,664.05	36,701.83	0.11	
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019			
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00	
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00	
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR				0.573380	15 Jun 2021			
	3,000,000.000	Local	100.000000	3,000,000.00	100.035279	3,001,058.37	1,058.37	0.06	
		Base	100.000000	3,000,000.00	100.035279	3,001,058.37	1,058.37	0.06	
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021			
	3,000,000.000	Local	99.982742	2,999,482.25	102.723690	3,081,710.70	82,228.45	0.06	
		Base	99.982742	2,999,482.25	102.723690	3,081,710.70	82,228.45	0.06	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
	8,000,000.000	Local	99.985763	7,998,861.02	102.929900	8,234,392.00	235,530.98	0.17	
Original Face:	8,000,000.000	Base	99.985763	7,998,861.02	102.929900	8,234,392.00	235,530.98	0.17	
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024			
	5,500,000.000	Local	99.989392	5,499,416.58	102.583820	5,642,110.10	142,693.52	0.12	
Original Face:	5,500,000.000	Base	99.989392	5,499,416.58	102.583820	5,642,110.10	142,693.52	0.12	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023			
	5,000,000.000	Local	99.999034	4,999,951.72	102.202140	5,110,107.00	110,155.28	0.11	
Original Face:	5,000,000.000	Base	99.999034	4,999,951.72	102.202140	5,110,107.00	110,155.28	0.11	

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



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		
	3,000,000.000	Local	99.905887	2,997,176.62	108.824886	3,264,746.58	267,569.96	0.07	
		Base	99.905887	2,997,176.62	108.824886	3,264,746.58	267,569.96	0.07	
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
	1,625,000.000	Local	104.337383	1,695,482.48	104.508295	1,698,259.79	2,777.31	0.04	
		Base	104.337383	1,695,482.48	104.508295	1,698,259.79	2,777.31	0.04	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.303258	4,012,130.32	12,130.32	0.08	
		Base	100.000000	4,000,000.00	100.303258	4,012,130.32	12,130.32	0.08	
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
	5,000,000.000	Local	99.978991	4,998,949.53	103.783555	5,189,177.75	190,228.22	0.11	
		Base	99.978991	4,998,949.53	103.783555	5,189,177.75	190,228.22	0.11	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local	99.870941	4,993,547.04	109.264827	5,463,241.35	469,694.31	0.11	
		Base	99.870941	4,993,547.04	109.264827	5,463,241.35	469,694.31	0.11	
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR					3.000000	27 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.099000	5,004,950.00	4,950.00	0.10	
		Base	100.000000	5,000,000.00	100.099000	5,004,950.00	4,950.00	0.10	
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR					2.300000	28 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.170222	10,017,022.20	17,022.20	0.21	
		Base	100.000000	10,000,000.00	100.170222	10,017,022.20	17,022.20	0.21	
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	0.06	
		Base	100.000000	3,000,000.00	99.749565	2,992,486.95	-7,513.05	0.06	
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1					1.049920	15 Mar 2021		
	7,436,601.210	Local	100.000000	7,436,601.21	100.075940	7,442,248.56	5,647.35	0.16	
Original Face:	20,000,000.000	Base	100.000000	7,436,601.21	100.075940	7,442,248.56	5,647.35	0.16	
<b>US DOLLAR Total</b>									
	1,292,182,081.220	Local		1,293,962,555.96		1,309,937,629.25	15,975,073.29	27.38	
Original Face:	499,725,547.000	Base		1,293,962,555.96		1,309,937,629.25	15,975,073.29	27.38	

# Holdings

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



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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## FIXED INCOME Total

	1,292,182,081.220	Base		1,293,962,555.96		1,309,937,629.25	15,975,073.29	27.38
Original Face:	499,725,547.000							

# Holdings

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



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>								
		4,767,107,098.880	Base	4,768,504,597.17		4,784,760,271.54	16,255,674.37	100.00
Original Face:		499,725,547.000						

# Holdings

Currency Summary

As of: June 30, 2020

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

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>								
	117,500.010	Local	117,500.01	117,500.01	0.00	0.00		0.00
		Base	117,500.01	117,500.01	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	3,474,807,517.650	Local	3,474,424,541.20	3,474,705,142.28	72.62	280,601.08		280,601.08
		Base	3,474,424,541.20	3,474,705,142.28	72.62	280,601.08	0.00	280,601.08
<b>FIXED INCOME</b>								
	1,292,182,081.220	Local	1,293,962,555.96	1,309,937,629.25	27.38	15,975,073.29		15,975,073.29
Original Face:	499,725,547.000	Base	1,293,962,555.96	1,309,937,629.25	27.38	15,975,073.29	0.00	15,975,073.29
<b>US DOLLAR Total</b>								
	4,767,107,098.880	Local	4,768,504,597.17	4,784,760,271.54	100.00	16,255,674.37		16,255,674.37
Original Face:	499,725,547.000	Base	4,768,504,597.17	4,784,760,271.54	100.00	16,255,674.37	0.00	16,255,674.37
<b>FUND Total</b>								
	4,767,107,098.880	Base	4,768,504,597.17	4,784,760,271.54	100.00	16,255,674.37	0.00	16,255,674.37
Original Face:	499,725,547.000							

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

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	117,500.010	117,500.01	117,500.01	0.00	0.00	0.00	0.00
<b>CASH Total</b>	117,500.010	117,500.01	117,500.01	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

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							
	3,474,807,517.650	3,474,424,541.20	3,474,705,142.28	72.62	280,601.08	0.00	280,601.08
<b>CASH EQUIVALENT Total</b>							
	3,474,807,517.650	3,474,424,541.20	3,474,705,142.28	72.62	280,601.08	0.00	280,601.08

# Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

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							
	1,292,182,081.220	1,293,962,555.96	1,309,937,629.25	27.38	15,975,073.29	0.00	15,975,073.29
<b>FIXED INCOME Total</b>	1,292,182,081.220	1,293,962,555.96	1,309,937,629.25	27.38	15,975,073.29	0.00	15,975,073.29

# Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

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>	4,767,107,098.880	4,768,504,597.17	4,784,760,271.54	100.00	16,255,674.37	0.00	16,255,674.37



# Holdings

## Fund Summary

As of: June 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

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		117,500.010	117,500.01	117,500.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		3,474,807,517.650	3,474,424,541.20	3,474,705,142.28	72.62	280,601.08 297,242.82 GN -16,641.74 LS	0.00 0.00 GN 0.00 LS	280,601.08 297,242.82 GN -16,641.74 LS
FIXED INCOME		1,292,182,081.220	1,293,962,555.96	1,309,937,629.25	27.38	15,975,073.29 18,788,774.38 GN -2,813,701.09 LS	0.00 0.00 GN 0.00 LS	15,975,073.29 18,788,774.38 GN -2,813,701.09 LS
Original Face:	499,725,547.000							
<hr/>								
<b>FUND Total</b>	0.000	4,767,107,098.880	4,768,504,597.17	4,784,760,271.54	100.00	16,255,674.37 19,086,017.20 GN -2,830,342.83 LS	0.00 0.00 GN 0.00 LS	16,255,674.37 19,086,017.20 GN -2,830,342.83 LS
Original Face:	499,725,547.000							