

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		365,729.760	Local 1.000000	365,729.76	1.000000	365,729.76	0.00	0.10
			Base 1.000000	365,729.76	1.000000	365,729.76	0.00	0.10

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	365,729.760	Local	365,729.76		365,729.76	0.00	0.10
		Base	365,729.76		365,729.76	0.00	0.10

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	365,729.760	Base	365,729.76		365,729.76	0.00	0.10

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

06367BAU3	BANK OF MONTREAL-	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local 100.000000	3,000,000.00	100.004498	02 Mar 2020 3,000,134.94	134.94	0.80
			Base 100.000000	3,000,000.00	100.004498	3,000,134.94	134.94	0.80

07644DJJ8	BEDFORD ROW FDG CORP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local 100.000000	2,000,000.00	100.000000	03 Feb 2020 2,000,000.00	0.00	0.53
			Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.53

09702LBK0	BOEING COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local 99.707361	2,991,220.83	99.750667	19 Feb 2020 2,992,520.01	1,299.18	0.79
			Base 99.707361	2,991,220.83	99.750667	2,992,520.01	1,299.18	0.79

136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local 99.954315	2,998,629.44	99.907000	16 Jun 2022 2,997,210.00	-1,419.44	0.80
			Base 99.954315	2,998,629.44	99.907000	2,997,210.00	-1,419.44	0.80

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,000,000.000	Local 100.000000	7,000,000.00	100.000000	02 Jan 2020 7,000,000.00	0.00	1.86
			Base 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.86

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15060XA69	CEDAR SPRING CPTL CO	1,200,000.000	Local	99.971250	1,199,655.00	99.981489	1,199,777.87	122.87	0.32
			Base	99.971250	1,199,655.00	99.981489	1,199,777.87	122.87	0.32
2063C0A28	CONCORD MIN CPTL CO	1,000,000.000	Local	99.994694	999,946.94	99.994694	999,946.94	0.00	0.27
			Base	99.994694	999,946.94	99.994694	999,946.94	0.00	0.27
2063C0A28	CONCORD MIN CPTL CO	1,000,000.000	Local	99.994306	999,943.06	99.994306	999,943.06	0.00	0.27
			Base	99.994306	999,943.06	99.994306	999,943.06	0.00	0.27
2063C0A36	CONCORD MIN CPTL CO	700,000.000	Local	99.988500	699,919.50	99.995689	699,969.82	50.32	0.19
			Base	99.988500	699,919.50	99.995689	699,969.82	50.32	0.19
2284K0A21	CROWN POINT CAP CO.	3,000,000.000	Local	99.994194	2,999,825.83	99.994194	2,999,825.83	0.00	0.80
			Base	99.994194	2,999,825.83	99.994194	2,999,825.83	0.00	0.80
2284K2CK5	CROWN POINT CAP CO.	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.33
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.33
2546R2CS3	WALT DISNEY CO	4,000,000.000	Local	99.544306	3,981,772.22	99.577200	3,983,088.00	1,315.78	1.06
			Base	99.544306	3,981,772.22	99.577200	3,983,088.00	1,315.78	1.06
30601YC60	FAIRWAY FINANCE CORP	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.80
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.80
30601YE50	FAIRWAY FINANCE CORP	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.53
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.53
40588LA25	HALKIN FINANCE LLC USC	3,000,000.000	Local	99.994111	2,999,823.33	99.994111	2,999,823.33	0.00	0.80
			Base	99.994111	2,999,823.33	99.994111	2,999,823.33	0.00	0.80

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40588LBT5	HALKIN FINANCE LLC USC					1.890000	27 Feb 2020		
	3,000,000.000	Local	99.700750	2,991,022.50	99.713000	2,991,390.00	367.50	0.79	
		Base	99.700750	2,991,022.50	99.713000	2,991,390.00	367.50	0.79	
52952LA85	LEXINGTN PKR CAP CO LL					1.880000	08 Jan 2020		
	2,000,000.000	Local	99.963445	1,999,268.89	99.973017	1,999,460.34	191.45	0.53	
		Base	99.963445	1,999,268.89	99.973017	1,999,460.34	191.45	0.53	
62455AAX5	MOUNTCLIFF					2.090000	31 Jan 2020		
	5,000,000.000	Local	99.825833	4,991,291.67	99.854758	4,992,737.90	1,446.23	1.33	
		Base	99.825833	4,991,291.67	99.854758	4,992,737.90	1,446.23	1.33	
8225X2F17	SHELL INTNL FNC B.V					1.950000	01 Jun 2020		
	1,790,000.000	Local	99.176667	1,775,262.34	99.245000	1,776,485.50	1,223.16	0.47	
		Base	99.176667	1,775,262.34	99.245000	1,776,485.50	1,223.16	0.47	
979QHR003	SOUTH STREET REPO					1.650000	02 Jan 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.80	
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.80	
US DOLLAR Total									
	56,690,000.000	Local		56,627,581.55		56,632,313.54	4,731.99	15.03	
		Base		56,627,581.55		56,632,313.54	4,731.99	15.03	
CASH EQUIVALENT Total									
	56,690,000.000	Base		56,627,581.55		56,632,313.54	4,731.99	15.03	
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	100.504347	2,010,086.94	100.900616	2,018,012.32	7,925.38	0.54	
		Base	100.504347	2,010,086.94	100.900616	2,018,012.32	7,925.38	0.54	
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	4,000,000.000	Local	99.904745	3,996,189.78	101.832984	4,073,319.36	77,129.58	1.08	
		Base	99.904745	3,996,189.78	101.832984	4,073,319.36	77,129.58	1.08	

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025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
	5,000,000.000	Local		99.705318	4,985,265.90	101.170063	5,058,503.15	73,237.25	1.34
		Base		99.705318	4,985,265.90	101.170063	5,058,503.15	73,237.25	1.34
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.059750	15 Oct 2025		
	4,000,000.000	Local		100.000000	4,000,000.00	99.963200	3,998,528.00	-1,472.00	1.06
	Original Face: 4,000,000.000	Base		100.000000	4,000,000.00	99.963200	3,998,528.00	-1,472.00	1.06
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	100.051827	5,002,591.35	2,591.35	1.33
		Base		100.000000	5,000,000.00	100.051827	5,002,591.35	2,591.35	1.33
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.204630	06 May 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	100.092090	5,004,604.50	4,604.50	1.33
		Base		100.000000	5,000,000.00	100.092090	5,004,604.50	4,604.50	1.33
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					2.251380	11 May 2022		
	7,000,000.000	Local		100.000000	7,000,000.00	100.517246	7,036,207.22	36,207.22	1.87
		Base		100.000000	7,000,000.00	100.517246	7,036,207.22	36,207.22	1.87
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local		99.786218	1,995,724.36	99.380197	1,987,603.94	-8,120.42	0.53
		Base		99.786218	1,995,724.36	99.380197	1,987,603.94	-8,120.42	0.53
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
	1,734,708.700	Local		99.995995	1,734,639.22	100.168800	1,737,636.89	2,997.67	0.46
	Original Face: 4,000,000.000	Base		99.995995	1,734,639.22	100.168800	1,737,636.89	2,997.67	0.46
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1					2.111240	25 Sep 2020		
	779,958.340	Local		100.000000	779,958.34	100.015600	780,080.01	121.67	0.21
	Original Face: 2,000,000.000	Base		100.000000	779,958.34	100.015600	780,080.01	121.67	0.21
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	98.841794	1,976,835.88	-23,164.12	0.52
		Base		100.000000	2,000,000.00	98.841794	1,976,835.88	-23,164.12	0.52
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	98.868000	1,977,360.00	-22,640.00	0.52
		Base		100.000000	2,000,000.00	98.868000	1,977,360.00	-22,640.00	0.52

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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	100.281310	2,005,626.20	5,626.20	0.53
		Base	100.000000	2,000,000.00	100.281310	2,005,626.20	5,626.20	0.53
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020		
	5,810,000.000	Local	100.133203	5,817,739.11	100.572467	5,843,260.33	25,521.22	1.55
		Base	100.133203	5,817,739.11	100.572467	5,843,260.33	25,521.22	1.55
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	103.182687	3,677,430.95	103.785451	3,698,913.47	21,482.52	0.98
		Base	103.182687	3,677,430.95	103.785451	3,698,913.47	21,482.52	0.98
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020		
	3,000,000.000	Local	99.998637	2,999,959.11	100.116743	3,003,502.29	3,543.18	0.80
		Base	99.998637	2,999,959.11	100.116743	3,003,502.29	3,543.18	0.80
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	100.162980	5,008,149.00	8,149.00	1.33
		Base	100.000000	5,000,000.00	100.162980	5,008,149.00	8,149.00	1.33
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	100.092002	2,001,840.04	1,840.04	0.53
		Base	100.000000	2,000,000.00	100.092002	2,001,840.04	1,840.04	0.53
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
	3,000,000.000	Local	99.831609	2,994,948.28	100.130549	3,003,916.47	8,968.19	0.80
		Base	99.831609	2,994,948.28	100.130549	3,003,916.47	8,968.19	0.80
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	3,000,000.000	Local	99.971145	2,999,134.36	100.161423	3,004,842.69	5,708.33	0.80
		Base	99.971145	2,999,134.36	100.161423	3,004,842.69	5,708.33	0.80
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
	5,000,000.000	Local	99.832461	4,991,623.05	99.842207	4,992,110.35	487.30	1.33
		Base	99.832461	4,991,623.05	99.842207	4,992,110.35	487.30	1.33
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
	2,000,000.000	Local	99.924753	1,998,495.06	100.172838	2,003,456.76	4,961.70	0.53
		Base	99.924753	1,998,495.06	100.172838	2,003,456.76	4,961.70	0.53

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126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.515000	09 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.079294	5,003,964.70	3,964.70	1.33	
		Base	100.000000	5,000,000.00	100.079294	5,003,964.70	3,964.70	1.33	
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	1,000,000.000	Local	99.524858	995,248.58	100.853019	1,008,530.19	13,281.61	0.27	
		Base	99.524858	995,248.58	100.853019	1,008,530.19	13,281.61	0.27	
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
	1,000,000.000	Local	99.982405	999,824.05	100.107300	1,001,073.00	1,248.95	0.27	
	Original Face: 1,000,000.000	Base	99.982405	999,824.05	100.107300	1,001,073.00	1,248.95	0.27	
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.409750	17 Jul 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	100.243770	2,004,875.40	4,875.40	0.53	
	Original Face: 2,000,000.000	Base	100.000000	2,000,000.00	100.243770	2,004,875.40	4,875.40	0.53	
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	100.987564	3,029,626.92	29,626.92	0.80	
		Base	100.000000	3,000,000.00	100.987564	3,029,626.92	29,626.92	0.80	
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.350000	31 Jan 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.019781	5,000,989.05	989.05	1.33	
		Base	100.000000	5,000,000.00	100.019781	5,000,989.05	989.05	1.33	
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
	1,616,929.060	Local	99.999446	1,616,920.11	100.384550	1,623,146.96	6,226.85	0.43	
	Original Face: 3,000,000.000	Base	99.999446	1,616,920.11	100.384550	1,623,146.96	6,226.85	0.43	
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	2,370,000.000	Local	100.130697	2,373,097.52	100.939037	2,392,255.18	19,157.66	0.64	
		Base	100.130697	2,373,097.52	100.939037	2,392,255.18	19,157.66	0.64	
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	100.161200	2,003,224.00	3,224.00	0.53	
		Base	100.000000	2,000,000.00	100.161200	2,003,224.00	3,224.00	0.53	
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
	5,000,000.000	Local	99.618683	4,980,934.15	99.241162	4,962,058.10	-18,876.05	1.32	
		Base	99.618683	4,980,934.15	99.241162	4,962,058.10	-18,876.05	1.32	

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278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.150000	05 Jun 2020		
	2,000,000.000	Local	99.985611	1,999,712.21	100.068705	2,001,374.10	1,661.89	0.53	
		Base	99.985611	1,999,712.21	100.068705	2,001,374.10	1,661.89	0.53	
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.970000	20 Jan 2023		
	675,645.390	Local	100.138210	676,579.20	99.961310	675,383.98	-1,195.22	0.18	
Original Face:	3,000,000.000	Base	100.138210	676,579.20	99.961310	675,383.98	-1,195.22	0.18	
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
	4,000,000.000	Local	99.999526	3,999,981.04	100.006632	4,000,265.28	284.24	1.06	
		Base	99.999526	3,999,981.04	100.006632	4,000,265.28	284.24	1.06	
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	100.362055	5,018,102.75	18,102.75	1.33	
		Base	100.000000	5,000,000.00	100.362055	5,018,102.75	18,102.75	1.33	
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.250000	25 Jun 2022		
	2,625,649.370	Local	100.000000	2,625,649.37	100.502780	2,638,850.61	13,201.24	0.70	
Original Face:	5,126,000.000	Base	100.000000	2,625,649.37	100.502780	2,638,850.61	13,201.24	0.70	
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.500000	01 Apr 2020		
	451.390	Local	100.081969	451.76	103.277353	466.18	14.42	0.00	
Original Face:	1,100,000.000	Base	100.081969	451.76	103.277353	466.18	14.42	0.00	
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
	662,519.680	Local	103.358204	684,768.44	107.349530	711,211.76	26,443.32	0.19	
Original Face:	2,090,000.000	Base	103.358204	684,768.44	107.349530	711,211.76	26,443.32	0.19	
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
	2,085.150	Local	100.702587	2,099.80	104.237958	2,173.52	73.72	0.00	
Original Face:	250,000.000	Base	100.702587	2,099.80	104.237958	2,173.52	73.72	0.00	
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	30,313.620	Local	100.083626	30,338.97	104.383313	31,642.36	1,303.39	0.01	
Original Face:	1,000,000.000	Base	100.083626	30,338.97	104.383313	31,642.36	1,303.39	0.01	
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
	34,565.260	Local	100.489567	34,734.48	104.353588	36,070.09	1,335.61	0.01	
Original Face:	2,206,300.000	Base	100.489567	34,734.48	104.353588	36,070.09	1,335.61	0.01	

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR										
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3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3						3.000000	01 Nov 2026		
	608,498.850	Local		101.229506	615,980.38	102.677456	624,791.14	8,810.76	0.17	
Original Face:	5,000,000.000	Base		101.229506	615,980.38	102.677456	624,791.14	8,810.76	0.17	
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5						2.500000	01 May 2028		
	1,674,870.550	Local		101.829397	1,705,510.58	101.394155	1,698,220.84	-7,289.74	0.45	
Original Face:	5,000,000.000	Base		101.829397	1,705,510.58	101.394155	1,698,220.84	-7,289.74	0.45	
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
	27,447.290	Local		100.850503	27,680.73	103.988524	28,542.03	861.30	0.01	
Original Face:	1,000,000.000	Base		100.850503	27,680.73	103.988524	28,542.03	861.30	0.01	
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
	306,316.260	Local		101.083295	309,634.57	104.348644	319,636.86	10,002.29	0.08	
Original Face:	6,000,000.000	Base		101.083295	309,634.57	104.348644	319,636.86	10,002.29	0.08	
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
	302,506.700	Local		101.427939	306,826.31	103.648307	313,543.07	6,716.76	0.08	
Original Face:	5,000,000.000	Base		101.427939	306,826.31	103.648307	313,543.07	6,716.76	0.08	
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	1,696,732.200	Local		103.711213	1,759,701.54	105.419081	1,788,679.49	28,977.95	0.47	
Original Face:	5,000,000.000	Base		103.711213	1,759,701.54	105.419081	1,788,679.49	28,977.95	0.47	
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	1,081,083.430	Local		103.599768	1,119,999.93	107.257804	1,159,546.35	39,546.42	0.31	
Original Face:	5,700,000.000	Base		103.599768	1,119,999.93	107.257804	1,159,546.35	39,546.42	0.31	
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	511,288.640	Local		103.346167	528,397.21	107.357583	548,907.13	20,509.92	0.15	
Original Face:	2,000,000.000	Base		103.346167	528,397.21	107.357583	548,907.13	20,509.92	0.15	
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15						2.150000	27 Jul 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	100.025537	5,001,276.85	1,276.85	1.33	
		Base		100.000000	5,000,000.00	100.025537	5,001,276.85	1,276.85	1.33	
3135G0U92	FANNIE MAE NOTES 01/22 2.625						2.625000	11 Jan 2022		
	2,000,000.000	Local		99.951321	1,999,026.42	102.023437	2,040,468.74	41,442.32	0.54	
		Base		99.951321	1,999,026.42	102.023437	2,040,468.74	41,442.32	0.54	

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Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR									
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3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040			
	2,078,534.340	Local	101.946486	2,118,992.72	101.815230	2,116,264.52	-2,728.20		0.56
Original Face:	5,300,000.000	Base	101.946486	2,118,992.72	101.815230	2,116,264.52	-2,728.20		0.56
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
	2,920,635.000	Local	99.798059	2,914,737.04	99.701310	2,911,911.36	-2,825.68		0.77
Original Face:	8,190,000.000	Base	99.798059	2,914,737.04	99.701310	2,911,911.36	-2,825.68		0.77
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026			
	743,842.370	Local	104.972871	780,832.69	103.301690	768,401.74	-12,430.95		0.20
Original Face:	1,212,000.000	Base	104.972871	780,832.69	103.301690	768,401.74	-12,430.95		0.20
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021			
	2,000,000.000	Local	99.836138	1,996,722.75	99.262305	1,985,246.10	-11,476.65		0.53
		Base	99.836138	1,996,722.75	99.262305	1,985,246.10	-11,476.65		0.53
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39				3.390000	01 Nov 2020			
	383,072.290	Local	101.032241	387,026.52	100.370936	384,493.24	-2,533.28		0.10
Original Face:	500,000.000	Base	101.032241	387,026.52	100.370936	384,493.24	-2,533.28		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			
	438,105.390	Local	101.194439	443,338.29	101.425661	444,351.29	1,013.00		0.12
Original Face:	1,500,000.000	Base	101.194439	443,338.29	101.425661	444,351.29	1,013.00		0.12
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021			
	12,643.430	Local	100.218374	12,671.04	101.617951	12,847.99	176.95		0.00
Original Face:	2,500,000.000	Base	100.218374	12,671.04	101.617951	12,847.99	176.95		0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039			
	60,709.890	Local	101.465511	61,599.60	108.524022	65,884.81	4,285.21		0.02
Original Face:	983,845.000	Base	101.465511	61,599.60	108.524022	65,884.81	4,285.21		0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022			
	25,586.500	Local	100.360854	25,678.83	102.412173	26,203.69	524.86		0.01
Original Face:	1,800,000.000	Base	100.360854	25,678.83	102.412173	26,203.69	524.86		0.01

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Holdings

ST OF AZ POOL 500 LGIP MED

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STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	12,686.990	Local	100.836053	12,793.06	103.235796	13,097.52		304.46	0.00
Original Face:	3,350,000.000	Base	100.836053	12,793.06	103.235796	13,097.52		304.46	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,308,929.280	Local	103.693367	1,357,272.84	105.832073	1,385,266.99		27,994.15	0.37
Original Face:	5,200,000.000	Base	103.693367	1,357,272.84	105.832073	1,385,266.99		27,994.15	0.37
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	550,920.860	Local	101.336127	558,281.86	101.528249	559,340.30		1,058.44	0.15
Original Face:	2,680,283.000	Base	101.336127	558,281.86	101.528249	559,340.30		1,058.44	0.15
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	3,992,377.950	Local	102.002599	4,072,329.26	101.335657	4,045,702.43		-26,626.83	1.07
Original Face:	15,000,000.000	Base	102.002599	4,072,329.26	101.335657	4,045,702.43		-26,626.83	1.07
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,529,172.710	Local	101.114098	1,546,209.19	101.338632	1,549,642.71		3,433.52	0.41
Original Face:	4,200,000.000	Base	101.114098	1,546,209.19	101.338632	1,549,642.71		3,433.52	0.41
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	95,223.360	Local	101.729261	96,870.02	103.755183	98,799.17		1,929.15	0.03
Original Face:	1,500,000.000	Base	101.729261	96,870.02	103.755183	98,799.17		1,929.15	0.03
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	148,805.730	Local	101.063124	150,387.72	104.297048	155,199.98		4,812.26	0.04
Original Face:	3,200,000.000	Base	101.063124	150,387.72	104.297048	155,199.98		4,812.26	0.04
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	141,090.060	Local	102.599836	144,758.17	103.618887	146,195.95		1,437.78	0.04
Original Face:	765,534.000	Base	102.599836	144,758.17	103.618887	146,195.95		1,437.78	0.04
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,163,548.450	Local	101.998941	1,186,807.10	101.334928	1,179,080.98		-7,726.12	0.31
Original Face:	5,157,070.000	Base	101.998941	1,186,807.10	101.334928	1,179,080.98		-7,726.12	0.31
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	162,166.550	Local	101.263300	164,215.20	105.167831	170,547.04		6,331.84	0.05
Original Face:	5,000,000.000	Base	101.263300	164,215.20	105.167831	170,547.04		6,331.84	0.05

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ST OF AZ POOL 500 LGIP MED

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STATE STREET

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View Date: January 10, 2020

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31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	291,505.500	Local		101.763919	296,647.42	104.268865	303,949.48	7,302.06	0.08
Original Face:	5,000,000.000	Base		101.763919	296,647.42	104.268865	303,949.48	7,302.06	0.08
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	380,800.160	Local		103.481099	394,056.19	107.255454	408,428.94	14,372.75	0.11
Original Face:	2,000,000.000	Base		103.481099	394,056.19	107.255454	408,428.94	14,372.75	0.11
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	216,920.100	Local		103.312238	224,105.01	108.603374	235,582.55	11,477.54	0.06
Original Face:	5,000,000.000	Base		103.312238	224,105.01	108.603374	235,582.55	11,477.54	0.06
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	2,195,784.860	Local		106.556383	2,339,748.92	106.763079	2,344,287.52	4,538.60	0.62
Original Face:	14,750,000.000	Base		106.556383	2,339,748.92	106.763079	2,344,287.52	4,538.60	0.62
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	196,953.800	Local		101.002590	198,928.44	102.593748	202,062.29	3,133.85	0.05
Original Face:	2,000,000.000	Base		101.002590	198,928.44	102.593748	202,062.29	3,133.85	0.05
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875000	27 Jul 2020		
	4,000,000.000	Local		100.087972	4,003,518.89	100.415925	4,016,637.00	13,118.11	1.07
		Base		100.087972	4,003,518.89	100.415925	4,016,637.00	13,118.11	1.07
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	100.157700	5,007,885.00	7,885.00	1.33
		Base		100.000000	5,000,000.00	100.157700	5,007,885.00	7,885.00	1.33
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	2,275,777.480	Local		98.870866	2,250,080.90	98.323660	2,237,627.71	-12,453.19	0.59
Original Face:	4,000,000.000	Base		98.870866	2,250,080.90	98.323660	2,237,627.71	-12,453.19	0.59
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	402,443.520	Local		99.146561	399,008.91	98.849240	397,812.36	-1,196.55	0.11
Original Face:	1,900,000.000	Base		99.146561	399,008.91	98.849240	397,812.36	-1,196.55	0.11
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	1,882,292.460	Local		99.567000	1,874,142.14	99.881000	1,880,052.53	5,910.39	0.50
Original Face:	3,050,000.000	Base		99.567000	1,874,142.14	99.881000	1,880,052.53	5,910.39	0.50

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Holdings

ST OF AZ POOL 500 LGIP MED

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38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
		2,792,518.500	Local 99.317262	2,773,452.91	98.797020	2,758,925.06	-14,527.85	0.73
Original Face:		3,000,000.000	Base 99.317262	2,773,452.91	98.797020	2,758,925.06	-14,527.85	0.73
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD				2.250000	20 Nov 2042		
		3,592,471.800	Local 99.867543	3,587,713.32	100.154150	3,598,009.60	10,296.28	0.96
Original Face:		5,000,000.000	Base 99.867543	3,587,713.32	100.154150	3,598,009.60	10,296.28	0.96
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,000,000.000	Local 100.421182	1,004,211.82	100.056125	1,000,561.25	-3,650.57	0.27
Original Face:		1,000,000.000	Base 100.421182	1,004,211.82	100.056125	1,000,561.25	-3,650.57	0.27
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	100.786308	3,023,589.24	23,589.24	0.80
			Base 100.000000	3,000,000.00	100.786308	3,023,589.24	23,589.24	0.80
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	100.935000	2,018,700.00	18,700.00	0.54
			Base 100.000000	2,000,000.00	100.935000	2,018,700.00	18,700.00	0.54
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	100.300580	2,006,011.60	6,011.60	0.53
			Base 100.000000	2,000,000.00	100.300580	2,006,011.60	6,011.60	0.53
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		3,000,000.000	Local 98.639573	2,959,187.19	101.819524	3,054,585.72	95,398.53	0.81
			Base 98.639573	2,959,187.19	101.819524	3,054,585.72	95,398.53	0.81
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	98.514575	4,925,728.75	-74,271.25	1.31
			Base 100.000000	5,000,000.00	98.514575	4,925,728.75	-74,271.25	1.31
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	99.650923	2,989,527.69	-10,472.31	0.79
			Base 100.000000	3,000,000.00	99.650923	2,989,527.69	-10,472.31	0.79
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05				2.050000	17 Aug 2020		
		2,000,000.000	Local 99.982449	1,999,648.97	100.036088	2,000,721.76	1,072.79	0.53
			Base 99.982449	1,999,648.97	100.036088	2,000,721.76	1,072.79	0.53

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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: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR				2.209630	25 Jan 2021		
		7,000,000.000	Local 100.000000	7,000,000.00	100.044680	7,003,127.60	3,127.60	1.86
			Base 100.000000	7,000,000.00	100.044680	7,003,127.60	3,127.60	1.86
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
		1,000,000.000	Local 99.994992	999,949.92	100.034810	1,000,348.10	398.18	0.27
Original Face:		1,000,000.000	Base 99.994992	999,949.92	100.034810	1,000,348.10	398.18	0.27
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	100.054219	5,502,982.05	2,982.05	1.46
			Base 100.000000	5,500,000.00	100.054219	5,502,982.05	2,982.05	1.46
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85				1.850000	10 Feb 2020		
		3,000,000.000	Local 99.999583	2,999,987.50	99.975409	2,999,262.27	-725.23	0.80
			Base 99.999583	2,999,987.50	99.975409	2,999,262.27	-725.23	0.80
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85				1.850000	12 Feb 2020		
		8,000,000.000	Local 100.006389	8,000,511.12	100.000730	8,000,058.40	-452.72	2.12
			Base 100.006389	8,000,511.12	100.000730	8,000,058.40	-452.72	2.12
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342				3.342000	01 Sep 2020		
		2,000,000.000	Local 100.092228	2,001,844.56	100.875372	2,017,507.44	15,662.88	0.54
			Base 100.092228	2,001,844.56	100.875372	2,017,507.44	15,662.88	0.54
6903538B6	OVERSEAS PRIVATE INV COR 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	0.53
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.53
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45				2.450000	05 Nov 2020		
		3,790,000.000	Local 99.961595	3,788,544.45	100.470442	3,807,829.75	19,285.30	1.01
			Base 99.961595	3,788,544.45	100.470442	3,807,829.75	19,285.30	1.01
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2				2.000000	19 May 2020		
		2,000,000.000	Local 99.985669	1,999,713.37	100.014507	2,000,290.14	576.77	0.53
			Base 99.985669	1,999,713.37	100.014507	2,000,290.14	576.77	0.53
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	100.104385	2,002,087.70	2,087.70	0.53
			Base 100.000000	2,000,000.00	100.104385	2,002,087.70	2,087.70	0.53

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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: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR				2.150000	30 Mar 2022		
	4,000,000.000	Local	99.932722	3,997,308.87	99.985847	3,999,433.88	2,125.01	1.06
		Base	99.932722	3,997,308.87	99.985847	3,999,433.88	2,125.01	1.06
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	99.761882	4,988,094.10	-11,905.90	1.32
		Base	100.000000	5,000,000.00	99.761882	4,988,094.10	-11,905.90	1.32
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	101.184000	2,023,680.00	23,680.00	0.54
		Base	100.000000	2,000,000.00	101.184000	2,023,680.00	23,680.00	0.54
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023		
	3,000,000.000	Local	99.979953	2,999,398.59	103.135226	3,094,056.78	94,658.19	0.82
		Base	99.979953	2,999,398.59	103.135226	3,094,056.78	94,658.19	0.82
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A				2.210000	15 May 2024		
	500,000.000	Local	99.997860	499,989.30	100.409420	502,047.10	2,057.80	0.13
	Original Face: 500,000.000	Base	99.997860	499,989.30	100.409420	502,047.10	2,057.80	0.13
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25				2.250000	15 Mar 2020		
	5,000,000.000	Local	99.978341	4,998,917.07	100.130126	5,006,506.30	7,589.23	1.33
		Base	99.978341	4,998,917.07	100.130126	5,006,506.30	7,589.23	1.33
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	99.768826	2,993,064.78	-6,935.22	0.79
		Base	100.000000	3,000,000.00	99.768826	2,993,064.78	-6,935.22	0.79
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	101.191230	3,035,736.90	35,736.90	0.81
		Base	100.000000	3,000,000.00	101.191230	3,035,736.90	35,736.90	0.81
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022		
	3,000,000.000	Local	99.992880	2,999,786.41	99.994207	2,999,826.21	39.80	0.80
	Original Face: 3,000,000.000	Base	99.992880	2,999,786.41	99.994207	2,999,826.21	39.80	0.80
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	100.015860	5,000,793.00	793.00	1.33
		Base	100.000000	5,000,000.00	100.015860	5,000,793.00	793.00	1.33

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.952175	1,999,043.50	101.784899	2,035,697.98	36,654.48	0.54	
		Base	99.952175	1,999,043.50	101.784899	2,035,697.98	36,654.48	0.54	
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.281759	2,005,635.18	102.414427	2,048,288.54	42,653.36	0.54	
		Base	100.281759	2,005,635.18	102.414427	2,048,288.54	42,653.36	0.54	
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					2.285000	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.163000	5,008,150.00	8,150.00	1.33	
		Base	100.000000	5,000,000.00	100.163000	5,008,150.00	8,150.00	1.33	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.910363	4,995,518.16	101.392046	5,069,602.30	74,084.14	1.35	
		Base	99.910363	4,995,518.16	101.392046	5,069,602.30	74,084.14	1.35	
9128282Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
	2,000,000.000	Local	99.812197	1,996,243.93	99.921875	1,998,437.50	2,193.57	0.53	
		Base	99.812197	1,996,243.93	99.921875	1,998,437.50	2,193.57	0.53	
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	100.097871	2,001,957.42	100.242188	2,004,843.76	2,886.34	0.53	
		Base	100.097871	2,001,957.42	100.242188	2,004,843.76	2,886.34	0.53	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local	99.917920	999,179.20	100.640625	1,006,406.25	7,227.05	0.27	
		Base	99.917920	999,179.20	100.640625	1,006,406.25	7,227.05	0.27	
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local	100.844412	2,016,888.24	100.917969	2,018,359.38	1,471.14	0.54	
		Base	100.844412	2,016,888.24	100.917969	2,018,359.38	1,471.14	0.54	
9128287G9	US TREASURY FRN 07/21 VAR					1.745863	31 Jul 2021		
	2,000,000.000	Local	99.936721	1,998,734.41	100.042795	2,000,855.90	2,121.49	0.53	
		Base	99.936721	1,998,734.41	100.042795	2,000,855.90	2,121.49	0.53	

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Holdings

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STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

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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
912828XH8	US TREASURY N/B 06/20 1.625					1.625000	30 Jun 2020		
	2,000,000.000	Local		99.878721	1,997,574.42	100.000000	2,000,000.00	2,425.58	0.53
		Base		99.878721	1,997,574.42	100.000000	2,000,000.00	2,425.58	0.53
912828YN4	US TREASURY FRN 10/21 VAR					1.825863	31 Oct 2021		
	3,000,000.000	Local		100.043036	3,001,291.08	100.149643	3,004,489.29	3,198.21	0.80
		Base		100.043036	3,001,291.08	100.149643	3,004,489.29	3,198.21	0.80
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local		99.973742	1,999,474.83	101.849075	2,036,981.50	37,506.67	0.54
		Base		99.973742	1,999,474.83	101.849075	2,036,981.50	37,506.67	0.54
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.977164	2,999,314.93	101.326906	3,039,807.18	40,492.25	0.81
		Base		99.977164	2,999,314.93	101.326906	3,039,807.18	40,492.25	0.81
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local		99.983560	1,999,671.19	101.635260	2,032,705.20	33,034.01	0.54
	Original Face: 2,000,000.000	Base		99.983560	1,999,671.19	101.635260	2,032,705.20	33,034.01	0.54
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,000,000.000	Local		99.998862	999,988.62	101.693610	1,016,936.10	16,947.48	0.27
	Original Face: 1,000,000.000	Base		99.998862	999,988.62	101.693610	1,016,936.10	16,947.48	0.27
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.894220	1,997,884.39	103.754625	2,075,092.50	77,208.11	0.55
		Base		99.894220	1,997,884.39	103.754625	2,075,092.50	77,208.11	0.55
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local		99.994609	2,999,838.26	100.718569	3,021,557.07	21,718.81	0.80
		Base		99.994609	2,999,838.26	100.718569	3,021,557.07	21,718.81	0.80
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local		99.224108	992,241.08	100.146906	1,001,469.06	9,227.98	0.27
		Base		99.224108	992,241.08	100.146906	1,001,469.06	9,227.98	0.27
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	100.683663	3,020,509.89	20,509.89	0.80
		Base		100.000000	3,000,000.00	100.683663	3,020,509.89	20,509.89	0.80

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Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR				2.230880	15 Jan 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.015067	5,000,753.35	753.35	1.33
			Base	100.000000	5,000,000.00	100.015067	5,000,753.35	753.35	1.33
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	99.153185	2,974,595.55	-25,404.45	0.79
			Base	100.000000	3,000,000.00	99.153185	2,974,595.55	-25,404.45	0.79
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022			
		2,000,000.000	Local	99.918857	1,998,377.14	101.191501	2,023,830.02	25,452.88	0.54
			Base	99.918857	1,998,377.14	101.191501	2,023,830.02	25,452.88	0.54
US DOLLAR Total									
	317,901,089.220	Local		318,494,509.37		319,731,061.54	1,236,552.17	84.87	
Original Face:	191,711,032.000	Base		318,494,509.37		319,731,061.54	1,236,552.17	84.87	
FIXED INCOME Total									
	317,901,089.220	Base		318,494,509.37		319,731,061.54	1,236,552.17	84.87	
Original Face:	191,711,032.000								

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



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		374,956,818.980	Base	375,487,820.68		376,729,104.84	1,241,284.16	100.00
Original Face:		191,711,032.000						

Holdings

Currency Summary

As of: December 31, 2019

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

View Date: January 10, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								
							Exchange Rate:	1.000000
CASH								
	365,729.760	Local	365,729.76	365,729.76	0.10	0.00		0.00
		Base	365,729.76	365,729.76	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	56,690,000.000	Local	56,627,581.55	56,632,313.54	15.03	4,731.99		4,731.99
		Base	56,627,581.55	56,632,313.54	15.03	4,731.99	0.00	4,731.99
FIXED INCOME								
	317,901,089.220	Local	318,494,509.37	319,731,061.54	84.87	1,236,552.17		1,236,552.17
Original Face:	191,711,032.000	Base	318,494,509.37	319,731,061.54	84.87	1,236,552.17	0.00	1,236,552.17
US DOLLAR Total								
	374,956,818.980	Local	375,487,820.68	376,729,104.84	100.00	1,241,284.16		1,241,284.16
Original Face:	191,711,032.000	Base	375,487,820.68	376,729,104.84	100.00	1,241,284.16	0.00	1,241,284.16
FUND Total								
	374,956,818.980	Base	375,487,820.68	376,729,104.84	100.00	1,241,284.16	0.00	1,241,284.16
Original Face:	191,711,032.000							

Holdings

Asset Summary

As of: December 31, 2019

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	365,729.760	365,729.76	365,729.76	0.10	0.00	0.00	0.00
CASH Total	365,729.760	365,729.76	365,729.76	0.10	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2019

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	56,690,000.000	56,627,581.55	56,632,313.54	15.03	4,731.99	0.00	4,731.99
CASH EQUIVALENT Total							
	56,690,000.000	56,627,581.55	56,632,313.54	15.03	4,731.99	0.00	4,731.99

Holdings

Asset Summary

As of: December 31, 2019

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

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	317,901,089.220	318,494,509.37	319,731,061.54	84.87	1,236,552.17	0.00	1,236,552.17
FIXED INCOME Total	317,901,089.220	318,494,509.37	319,731,061.54	84.87	1,236,552.17	0.00	1,236,552.17

Holdings

Asset Summary

As of: December 31, 2019

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	374,956,818.980	375,487,820.68	376,729,104.84	100.00	1,241,284.16	0.00	1,241,284.16

Holdings

Fund Summary

As of: December 31, 2019

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

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	365,729.760	365,729.76	365,729.76	0.10	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	56,690,000.000	56,627,581.55	56,632,313.54	15.03	4,731.99 6,151.43 GN -1,419.44 LS	0.00 0.00 GN 0.00 LS	4,731.99 6,151.43 GN -1,419.44 LS
FIXED INCOME	317,901,089.220	318,494,509.37	319,731,061.54	84.87	1,236,552.17 1,547,652.67 GN -311,100.50 LS	0.00 0.00 GN 0.00 LS	1,236,552.17 1,547,652.67 GN -311,100.50 LS
Original Face:	191,711,032.000						
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FUND Total	0.000	374,956,818.980	376,729,104.84	100.00	1,241,284.16 1,553,804.10 GN -312,519.94 LS	0.00 0.00 GN 0.00 LS	1,241,284.16 1,553,804.10 GN -312,519.94 LS
Original Face:	191,711,032.000						