

Holdings

ST OF AZ POOL 500 LGIP MED
 STATE OF ARIZONA
 FUND: ATZ7
 View Date: September 10, 2019



STATE STREET

As of: August 31, 2019

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
		505,637.240	Local 1.000000	505,637.24	1.000000	505,637.24	0.00	0.14
			Base 1.000000	505,637.24	1.000000	505,637.24	0.00	0.14

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	505,637.240	Local	505,637.24		505,637.24	0.00	0.14
		Base	505,637.24		505,637.24	0.00	0.14

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	505,637.240	Base	505,637.24		505,637.24	0.00	0.14

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

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	2,000,000.00	0.00	0.55
			Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.55

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 99.948101	2,998,443.03	99.907000	2,997,210.00	-1,233.03	0.82
			Base 99.948101	2,998,443.03	99.907000	2,997,210.00	-1,233.03	0.82

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,000,000.000	Local 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.09
			Base 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.09

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.36
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.36

2284K1Z22	CROWN POINT CAP CO.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local 99.458222	2,983,746.66	99.458222	2,983,746.66	0.00	0.81
			Base 99.458222	2,983,746.66	99.458222	2,983,746.66	0.00	0.81

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30601YC60	FAIRWAY FINANCE CORP	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.82
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.82
45779QW36	INSTITUTIONAL SECURED	5,000,000.000	Local	99.987444	4,999,372.22	99.987444	4,999,372.22	0.00	1.36
			Base	99.987444	4,999,372.22	99.987444	4,999,372.22	0.00	1.36
45920GWS1	INTL BUS MACH CORP	2,000,000.000	Local	99.817361	1,996,347.22	99.817361	1,996,347.22	0.00	0.54
			Base	99.817361	1,996,347.22	99.817361	1,996,347.22	0.00	0.54
52952MX47	LEXINGTN PKR CAP CO LL	375,000.000	Local	99.796501	374,236.88	99.796501	374,236.88	0.00	0.10
			Base	99.796501	374,236.88	99.796501	374,236.88	0.00	0.10
62455AAX5	MOUNTCLIFF	5,000,000.000	Local	99.117556	4,955,877.78	99.117556	4,955,877.78	0.00	1.35
			Base	99.117556	4,955,877.78	99.117556	4,955,877.78	0.00	1.35
62455BW35	MOUNTCLIFF	3,000,000.000	Local	99.986056	2,999,581.67	99.986056	2,999,581.67	0.00	0.82
			Base	99.986056	2,999,581.67	99.986056	2,999,581.67	0.00	0.82
US DOLLAR Total		46,375,000.000	Local		46,307,605.46		46,306,372.43	-1,233.03	12.62
			Base		46,307,605.46		46,306,372.43	-1,233.03	12.62
CASH EQUIVALENT Total		46,375,000.000	Base		46,307,605.46		46,306,372.43	-1,233.03	12.62
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8	2,000,000.000	Local	100.665422	2,013,308.43	100.842953	2,016,859.06	3,550.63	0.55
			Base	100.665422	2,013,308.43	100.842953	2,016,859.06	3,550.63	0.55

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025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022			
		4,000,000.000	Local	99.891387	3,995,655.47	101.938885	4,077,555.40	81,899.93	1.11
			Base	99.891387	3,995,655.47	101.938885	4,077,555.40	81,899.93	1.11
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		5,000,000.000	Local	99.683816	4,984,190.80	101.929424	5,096,471.20	112,280.40	1.39
			Base	99.683816	4,984,190.80	101.929424	5,096,471.20	112,280.40	1.39
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				2.515130	15 Oct 2025			
		4,000,000.000	Local	100.000000	4,000,000.00	99.554090	3,982,163.60	-17,836.40	1.09
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	99.554090	3,982,163.60	-17,836.40	1.09
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7				1.700000	30 Oct 2019			
		2,000,000.000	Local	99.993582	1,999,871.64	99.924484	1,998,489.68	-1,381.96	0.54
			Base	99.993582	1,999,871.64	99.924484	1,998,489.68	-1,381.96	0.54
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR				2.835750	30 Oct 2019			
		2,000,000.000	Local	100.000000	2,000,000.00	100.040182	2,000,803.64	803.64	0.55
			Base	100.000000	2,000,000.00	100.040182	2,000,803.64	803.64	0.55
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				2.391000	12 Feb 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	99.987584	4,999,379.20	-620.80	1.36
			Base	100.000000	5,000,000.00	99.987584	4,999,379.20	-620.80	1.36
037833BE9	APPLE INC SR UNSECURED 05/20 VAR				2.475630	06 May 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.213885	5,010,694.25	10,694.25	1.37
			Base	100.000000	5,000,000.00	100.213885	5,010,694.25	10,694.25	1.37
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				2.531000	11 May 2022			
		7,000,000.000	Local	100.000000	7,000,000.00	100.418771	7,029,313.97	29,313.97	1.92
			Base	100.000000	7,000,000.00	100.418771	7,029,313.97	29,313.97	1.92
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020			
		3,109,644.790	Local	99.994638	3,109,478.06	100.277500	3,118,274.05	8,795.99	0.85
		Original Face: 4,000,000.000	Base	99.994638	3,109,478.06	100.277500	3,118,274.05	8,795.99	0.85
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	99.751123	1,995,022.46	-4,977.54	0.54
			Base	100.000000	2,000,000.00	99.751123	1,995,022.46	-4,977.54	0.54

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06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.820000	26 Sep 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	101.723000	2,034,460.00	34,460.00	0.55
		Base		100.000000	2,000,000.00	101.723000	2,034,460.00	34,460.00	0.55
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	100.592420	2,011,848.40	11,848.40	0.55
		Base		100.000000	2,000,000.00	100.592420	2,011,848.40	11,848.40	0.55
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625000	19 Oct 2020		
	5,810,000.000	Local		100.188857	5,820,972.57	100.766178	5,854,514.94	33,542.37	1.60
		Base		100.188857	5,820,972.57	100.766178	5,854,514.94	33,542.37	1.60
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local		103.437302	3,686,505.43	104.514119	3,724,883.20	38,377.77	1.02
		Base		103.437302	3,686,505.43	104.514119	3,724,883.20	38,377.77	1.02
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.100000	12 Dec 2019		
	500,000.000	Local		99.995994	499,979.97	99.982036	499,910.18	-69.79	0.14
		Base		99.995994	499,979.97	99.982036	499,910.18	-69.79	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
	3,000,000.000	Local		99.997635	2,999,929.05	100.080245	3,002,407.35	2,478.30	0.82
		Base		99.997635	2,999,929.05	100.080245	3,002,407.35	2,478.30	0.82
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR					2.850250	15 Jun 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	100.282016	5,014,100.80	14,100.80	1.37
		Base		100.000000	5,000,000.00	100.282016	5,014,100.80	14,100.80	1.37
06405LAB7	BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR					2.782500	04 Jun 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	100.054568	2,001,091.36	1,091.36	0.55
		Base		100.000000	2,000,000.00	100.054568	2,001,091.36	1,091.36	0.55
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	2,000,000.000	Local		99.905864	1,998,117.28	100.077246	2,001,544.92	3,427.64	0.55
		Base		99.905864	1,998,117.28	100.077246	2,001,544.92	3,427.64	0.55
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					3.083000	09 Mar 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	100.223000	5,011,150.00	11,150.00	1.37
		Base		100.000000	5,000,000.00	100.223000	5,011,150.00	11,150.00	1.37

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126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
		1,000,000.000	Local 99.489875	994,898.75	100.699099	1,006,990.99	12,092.24	0.27
			Base 99.489875	994,898.75	100.699099	1,006,990.99	12,092.24	0.27
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023		
		1,000,000.000	Local 99.980744	999,807.44	100.190510	1,001,905.10	2,097.66	0.27
Original Face:		1,000,000.000	Base 99.980744	999,807.44	100.190510	1,001,905.10	2,097.66	0.27
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				2.865130	17 Jul 2023		
		2,000,000.000	Local 100.000000	2,000,000.00	100.254560	2,005,091.20	5,091.20	0.55
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	100.254560	2,005,091.20	5,091.20	0.55
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				3.130250	16 Jun 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.863662	3,025,909.86	25,909.86	0.82
			Base 100.000000	3,000,000.00	100.863662	3,025,909.86	25,909.86	0.82
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR				2.994380	06 Sep 2019		
		4,000,000.000	Local 100.000000	4,000,000.00	100.004698	4,000,187.92	187.92	1.09
			Base 100.000000	4,000,000.00	100.004698	4,000,187.92	187.92	1.09
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35				2.350000	31 Jan 2020		
		5,000,000.000	Local 99.960328	4,998,016.39	100.021673	5,001,083.65	3,067.26	1.36
			Base 99.960328	4,998,016.39	100.021673	5,001,083.65	3,067.26	1.36
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65				2.650000	08 Aug 2022		
		2,000,000.000	Local 99.866147	1,997,322.93	101.425439	2,028,508.78	31,185.85	0.55
			Base 99.866147	1,997,322.93	101.425439	2,028,508.78	31,185.85	0.55
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		2,423,004.330	Local 99.999358	2,422,988.78	100.527090	2,435,775.74	12,786.96	0.66
Original Face:		3,000,000.000	Base 99.999358	2,422,988.78	100.527090	2,435,775.74	12,786.96	0.66
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		2,370,000.000	Local 100.165819	2,373,929.90	101.016114	2,394,081.90	20,152.00	0.65
			Base 100.165819	2,373,929.90	101.016114	2,394,081.90	20,152.00	0.65
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	100.231390	2,004,627.80	4,627.80	0.55
			Base 100.000000	2,000,000.00	100.231390	2,004,627.80	4,627.80	0.55

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278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.150000	05 Jun 2020		
	2,000,000.000	Local		99.974358	1,999,487.15	99.972328	1,999,446.56	-40.59	0.55
		Base		99.974358	1,999,487.15	99.972328	1,999,446.56	-40.59	0.55
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.970000	20 Jan 2023		
	1,123,401.950	Local		100.153327	1,125,124.43	99.883110	1,122,088.81	-3,035.62	0.31
Original Face:	3,000,000.000	Base		100.153327	1,125,124.43	99.883110	1,122,088.81	-3,035.62	0.31
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
	4,000,000.000	Local		99.997963	3,999,918.53	99.829929	3,993,197.16	-6,721.37	1.09
		Base		99.997963	3,999,918.53	99.829929	3,993,197.16	-6,721.37	1.09
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	100.831178	5,041,558.90	41,558.90	1.37
		Base		100.000000	5,000,000.00	100.831178	5,041,558.90	41,558.90	1.37
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.250000	25 Jun 2022		
	2,642,379.280	Local		100.000000	2,642,379.28	100.759420	2,662,446.04	20,066.76	0.73
Original Face:	5,126,000.000	Base		100.000000	2,642,379.28	100.759420	2,662,446.04	20,066.76	0.73
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.500000	01 Apr 2020		
	1,894.220	Local		100.181605	1,897.66	102.842532	1,948.06	50.40	0.00
Original Face:	1,100,000.000	Base		100.181605	1,897.66	102.842532	1,948.06	50.40	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
	692,744.340	Local		103.411205	716,375.27	107.084841	741,824.18	25,448.91	0.20
Original Face:	2,090,000.000	Base		103.411205	716,375.27	107.084841	741,824.18	25,448.91	0.20
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
	2,372.740	Local		100.777161	2,391.18	103.741886	2,461.53	70.35	0.00
Original Face:	250,000.000	Base		100.777161	2,391.18	103.741886	2,461.53	70.35	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	34,168.890	Local		100.089965	34,199.63	103.944325	35,516.62	1,316.99	0.01
Original Face:	1,000,000.000	Base		100.089965	34,199.63	103.944325	35,516.62	1,316.99	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
	39,516.950	Local		100.529621	39,726.24	103.920918	41,066.38	1,340.14	0.01
Original Face:	2,206,300.000	Base		100.529621	39,726.24	103.920918	41,066.38	1,340.14	0.01

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3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3						3.000000	01 Nov 2026		
	664,399.500	Local		101.289602	672,967.61	103.042998	684,617.16	11,649.55	0.19	
Original Face:	5,000,000.000	Base		101.289602	672,967.61	103.042998	684,617.16	11,649.55	0.19	
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5						2.500000	01 May 2028		
	1,811,637.150	Local		101.902741	1,846,107.92	101.595058	1,840,533.81	-5,574.11	0.50	
Original Face:	5,000,000.000	Base		101.902741	1,846,107.92	101.595058	1,840,533.81	-5,574.11	0.50	
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
	32,641.160	Local		100.914827	32,939.77	103.928293	33,923.40	983.63	0.01	
Original Face:	1,000,000.000	Base		100.914827	32,939.77	103.928293	33,923.40	983.63	0.01	
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
	341,253.120	Local		101.149115	345,174.51	104.346306	356,085.02	10,910.51	0.10	
Original Face:	6,000,000.000	Base		101.149115	345,174.51	104.346306	356,085.02	10,910.51	0.10	
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
	341,564.950	Local		101.512090	346,729.72	103.612313	353,903.35	7,173.63	0.10	
Original Face:	5,000,000.000	Base		101.512090	346,729.72	103.612313	353,903.35	7,173.63	0.10	
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	1,812,653.700	Local		103.767339	1,880,942.51	104.644940	1,896,850.38	15,907.87	0.52	
Original Face:	5,000,000.000	Base		103.767339	1,880,942.51	104.644940	1,896,850.38	15,907.87	0.52	
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	1,171,330.280	Local		103.660655	1,214,208.64	106.922985	1,252,421.30	38,212.66	0.34	
Original Face:	5,700,000.000	Base		103.660655	1,214,208.64	106.922985	1,252,421.30	38,212.66	0.34	
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	528,974.820	Local		103.399598	546,957.84	107.093658	566,498.48	19,540.64	0.15	
Original Face:	2,000,000.000	Base		103.399598	546,957.84	107.093658	566,498.48	19,540.64	0.15	
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375						2.375000	13 Dec 2019		
	5,000,000.000	Local		100.074432	5,003,721.61	100.108860	5,005,443.00	1,721.39	1.36	
		Base		100.074432	5,003,721.61	100.108860	5,005,443.00	1,721.39	1.36	
3130AAL55	FEDERAL HOME LOAN BANK BONDS 07/21 2						2.000000	26 Jul 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	100.050152	2,001,003.04	1,003.04	0.55	
		Base		100.000000	2,000,000.00	100.050152	2,001,003.04	1,003.04	0.55	

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3134GBWG3	FREDDIE MAC NOTES 07/22 2.15				2.150000	27 Jul 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.083003	5,004,150.15	4,150.15	1.36
			Base	100.000000	5,000,000.00	100.083003	5,004,150.15	4,150.15	1.36
3134GS5E1	FREDDIE MAC NOTES 03/24 3				3.000000	27 Mar 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	100.069468	2,001,389.36	1,389.36	0.55
			Base	100.000000	2,000,000.00	100.069468	2,001,389.36	1,389.36	0.55
3134GTDS9	FREDDIE MAC NOTES 04/24 2.85				2.850000	11 Apr 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	100.093703	2,001,874.06	1,874.06	0.55
			Base	100.000000	2,000,000.00	100.093703	2,001,874.06	1,874.06	0.55
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		2,000,000.000	Local	99.943307	1,998,866.13	102.539563	2,050,791.26	51,925.13	0.56
			Base	99.943307	1,998,866.13	102.539563	2,050,791.26	51,925.13	0.56
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2				1.869000	25 Nov 2019			
		1,128,004.030	Local	100.026356	1,128,301.33	99.803230	1,125,784.46	-2,516.87	0.31
Original Face:		2,500,000.000	Base	100.026356	1,128,301.33	99.803230	1,125,784.46	-2,516.87	0.31
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026			
		778,568.000	Local	105.240725	819,370.61	105.705770	822,991.30	3,620.69	0.22
Original Face:		1,212,000.000	Base	105.240725	819,370.61	105.705770	822,991.30	3,620.69	0.22
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021			
		2,000,000.000	Local	99.802197	1,996,043.94	99.277224	1,985,544.48	-10,499.46	0.54
			Base	99.802197	1,996,043.94	99.277224	1,985,544.48	-10,499.46	0.54
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39				3.390000	01 Nov 2020			
		388,279.900	Local	101.445135	393,891.07	100.917717	391,843.21	-2,047.86	0.11
Original Face:		500,000.000	Base	101.445135	393,891.07	100.917717	391,843.21	-2,047.86	0.11
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			
		477,262.610	Local	101.245371	483,206.30	101.691479	485,335.41	2,129.11	0.13
Original Face:		1,500,000.000	Base	101.245371	483,206.30	101.691479	485,335.41	2,129.11	0.13

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	Units								
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
	18,072.150	Local	100.273127	18,121.51	101.835125	18,403.80		282.29	0.01
Original Face:	2,500,000.000	Base	100.273127	18,121.51	101.835125	18,403.80		282.29	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	67,399.280	Local	101.490609	68,403.94	108.249361	72,959.29		4,555.35	0.02
Original Face:	983,845.000	Base	101.490609	68,403.94	108.249361	72,959.29		4,555.35	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	32,113.820	Local	100.407550	32,244.70	102.641618	32,962.14		717.44	0.01
Original Face:	1,800,000.000	Base	100.407550	32,244.70	102.641618	32,962.14		717.44	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	21,895.430	Local	100.988288	22,111.82	102.801646	22,508.86		397.04	0.01
Original Face:	3,350,000.000	Base	100.988288	22,111.82	102.801646	22,508.86		397.04	0.01
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,526,306.290	Local	103.752344	1,583,578.55	106.880209	1,631,319.35		47,740.80	0.44
Original Face:	5,200,000.000	Base	103.752344	1,583,578.55	106.880209	1,631,319.35		47,740.80	0.44
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	608,226.300	Local	101.399877	616,740.72	101.741885	618,820.90		2,080.18	0.17
Original Face:	2,680,283.000	Base	101.399877	616,740.72	101.741885	618,820.90		2,080.18	0.17
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	4,344,004.350	Local	102.090832	4,434,830.18	101.544983	4,411,118.48		-23,711.70	1.20
Original Face:	15,000,000.000	Base	102.090832	4,434,830.18	101.544983	4,411,118.48		-23,711.70	1.20
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,625,616.800	Local	101.158764	1,644,453.87	101.547438	1,650,772.21		6,318.34	0.45
Original Face:	4,200,000.000	Base	101.158764	1,644,453.87	101.547438	1,650,772.21		6,318.34	0.45
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	102,388.880	Local	101.848726	104,281.77	103.541953	106,015.45		1,733.68	0.03
Original Face:	1,500,000.000	Base	101.848726	104,281.77	103.541953	106,015.45		1,733.68	0.03
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	166,022.980	Local	101.134102	167,905.85	104.293929	173,151.89		5,246.04	0.05
Original Face:	3,200,000.000	Base	101.134102	167,905.85	104.293929	173,151.89		5,246.04	0.05

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31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5						3.500000	01 Feb 2027		
	152,619.160	Local		102.722397	156,774.06	103.591942		158,101.15	1,327.09	0.04
Original Face:	765,534.000	Base		102.722397	156,774.06	103.591942		158,101.15	1,327.09	0.04
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5						2.500000	01 Aug 2027		
	1,278,933.970	Local		102.087013	1,305,625.49	101.543746		1,298,677.46	-6,948.03	0.35
Original Face:	5,157,070.000	Base		102.087013	1,305,625.49	101.543746		1,298,677.46	-6,948.03	0.35
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5						4.500000	01 Mar 2025		
	181,899.250	Local		101.345019	184,345.83	105.094694		191,166.46	6,820.63	0.05
Original Face:	5,000,000.000	Base		101.345019	184,345.83	105.094694		191,166.46	6,820.63	0.05
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR						4.000000	01 Aug 2025		
	339,739.800	Local		101.869454	346,091.08	104.268394		354,241.23	8,150.15	0.10
Original Face:	5,000,000.000	Base		101.869454	346,091.08	104.268394		354,241.23	8,150.15	0.10
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR						4.000000	01 Feb 2041		
	405,868.240	Local		103.536241	420,220.72	106.871562		433,757.73	13,537.01	0.12
Original Face:	2,000,000.000	Base		103.536241	420,220.72	106.871562		433,757.73	13,537.01	0.12
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5						4.500000	01 Sep 2040		
	220,577.300	Local		103.365759	228,001.40	108.015447		238,257.56	10,256.16	0.06
Original Face:	5,000,000.000	Base		103.365759	228,001.40	108.015447		238,257.56	10,256.16	0.06
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5						4.500000	01 Nov 2040		
	2,220,806.910	Local		106.661491	2,368,745.76	108.335766		2,405,928.18	37,182.42	0.66
Original Face:	14,750,000.000	Base		106.661491	2,368,745.76	108.335766		2,405,928.18	37,182.42	0.66
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3						3.000000	01 Nov 2025		
	221,181.040	Local		101.059987	223,525.53	102.627794		226,993.22	3,467.69	0.06
Original Face:	2,000,000.000	Base		101.059987	223,525.53	102.627794		226,993.22	3,467.69	0.06
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875						2.875000	27 Jul 2020		
	4,000,000.000	Local		100.148268	4,005,930.72	100.650309		4,026,012.36	20,081.64	1.10
		Base		100.148268	4,005,930.72	100.650309		4,026,012.36	20,081.64	1.10
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597						2.597000	04 Nov 2019		
	5,000,000.000	Local		99.962149	4,998,107.47	99.975000		4,998,750.00	642.53	1.36
		Base		99.962149	4,998,107.47	99.975000		4,998,750.00	642.53	1.36

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36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
	160,932.810	Local		100.000000	160,932.81	100.011170	160,950.79	17.98	0.04
Original Face:	2,000,000.000	Base		100.000000	160,932.81	100.011170	160,950.79	17.98	0.04
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	100.023190	5,001,159.50	1,159.50	1.36
		Base		100.000000	5,000,000.00	100.023190	5,001,159.50	1,159.50	1.36
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	2,312,978.000	Local		98.854007	2,286,471.44	97.266550	2,249,753.90	-36,717.54	0.61
Original Face:	4,000,000.000	Base		98.854007	2,286,471.44	97.266550	2,249,753.90	-36,717.54	0.61
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	636,581.780	Local		99.133959	631,068.72	97.954080	623,557.83	-7,510.89	0.17
Original Face:	1,900,000.000	Base		99.133959	631,068.72	97.954080	623,557.83	-7,510.89	0.17
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	2,090,190.440	Local		99.561065	2,081,015.87	100.152880	2,093,385.92	12,370.05	0.57
Original Face:	3,050,000.000	Base		99.561065	2,081,015.87	100.152880	2,093,385.92	12,370.05	0.57
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	2,838,677.370	Local		99.309295	2,819,070.47	98.925170	2,808,166.41	-10,904.06	0.77
Original Face:	3,000,000.000	Base		99.309295	2,819,070.47	98.925170	2,808,166.41	-10,904.06	0.77
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
	4,031,973.650	Local		99.865610	4,026,555.07	100.247640	4,041,958.43	15,403.36	1.10
Original Face:	5,000,000.000	Base		99.865610	4,026,555.07	100.247640	4,041,958.43	15,403.36	1.10
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	100.575762	3,017,272.86	17,272.86	0.82
		Base		100.000000	3,000,000.00	100.575762	3,017,272.86	17,272.86	0.82
44932NAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1					2.604640	15 Apr 2020		
	731,602.220	Local		100.000000	731,602.22	100.028260	731,808.97	206.75	0.20
Original Face:	2,000,000.000	Base		100.000000	731,602.22	100.028260	731,808.97	206.75	0.20
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53					2.530000	06 Jul 2023		
	2,000,000.000	Local		100.000000	2,000,000.00	101.368000	2,027,360.00	27,360.00	0.55
		Base		100.000000	2,000,000.00	101.368000	2,027,360.00	27,360.00	0.55

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459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2				1.200000	30 Sep 2019			
		4,000,000.000	Local	99.969633	3,998,785.33	99.938839	3,997,553.56	-1,231.77	1.09
			Base	99.969633	3,998,785.33	99.938839	3,997,553.56	-1,231.77	1.09
45905U3X0	INTL BK RECON + DEVELOP SR UNSECURED 09/22 2.225				2.225000	06 Sep 2022			
		4,000,000.000	Local	100.000000	4,000,000.00	99.979000	3,999,160.00	-840.00	1.09
			Base	100.000000	4,000,000.00	99.979000	3,999,160.00	-840.00	1.09
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	100.259410	2,005,188.20	5,188.20	0.55
			Base	100.000000	2,000,000.00	100.259410	2,005,188.20	5,188.20	0.55
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		3,000,000.000	Local	98.497959	2,954,938.76	102.306254	3,069,187.62	114,248.86	0.84
			Base	98.497959	2,954,938.76	102.306254	3,069,187.62	114,248.86	0.84
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	99.763626	4,988,181.30	-11,818.70	1.36
			Base	100.000000	5,000,000.00	99.763626	4,988,181.30	-11,818.70	1.36
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR				2.873000	10 Sep 2019			
		500,000.000	Local	100.000000	500,000.00	100.010177	500,050.89	50.89	0.14
			Base	100.000000	500,000.00	100.010177	500,050.89	50.89	0.14
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05				2.050000	17 Aug 2020			
		2,000,000.000	Local	99.973099	1,999,461.97	100.022993	2,000,459.86	997.89	0.55
			Base	99.973099	1,999,461.97	100.022993	2,000,459.86	997.89	0.55
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR				2.545500	25 Jan 2021			
		7,000,000.000	Local	100.000000	7,000,000.00	99.988302	6,999,181.14	-818.86	1.91
			Base	100.000000	7,000,000.00	99.988302	6,999,181.14	-818.86	1.91
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR				2.556000	10 Feb 2020			
		5,500,000.000	Local	100.000000	5,500,000.00	100.177565	5,509,766.08	9,766.08	1.50
			Base	100.000000	5,500,000.00	100.177565	5,509,766.08	9,766.08	1.50
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85				1.850000	10 Feb 2020			
		3,000,000.000	Local	99.998314	2,999,949.42	99.904563	2,997,136.89	-2,812.53	0.82
			Base	99.998314	2,999,949.42	99.904563	2,997,136.89	-2,812.53	0.82

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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: August 31, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.850000	12 Feb 2020		
	8,000,000.000	Local		100.077248	8,006,179.87	99.955233	7,996,418.64	-9,761.23	2.18
		Base		100.077248	8,006,179.87	99.955233	7,996,418.64	-9,761.23	2.18
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	2,000,000.000	Local		100.138342	2,002,766.84	101.051110	2,021,022.20	18,255.36	0.55
		Base		100.138342	2,002,766.84	101.051110	2,021,022.20	18,255.36	0.55
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.340000	15 Oct 2020		
	87,156.490	Local		99.994114	87,151.36	99.959640	87,121.31	-30.05	0.02
Original Face:	3,000,000.000	Base		99.994114	87,151.36	99.959640	87,121.31	-30.05	0.02
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
	3,790,000.000	Local		99.944802	3,787,907.98	100.541107	3,810,507.96	22,599.98	1.04
		Base		99.944802	3,787,907.98	100.541107	3,810,507.96	22,599.98	1.04
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
	2,000,000.000	Local		99.973090	1,999,461.80	100.003611	2,000,072.22	610.42	0.55
		Base		99.973090	1,999,461.80	100.003611	2,000,072.22	610.42	0.55
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.483750	19 May 2020		
	2,000,000.000	Local		100.000000	2,000,000.00	100.189088	2,003,781.76	3,781.76	0.55
		Base		100.000000	2,000,000.00	100.189088	2,003,781.76	3,781.76	0.55
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.150000	30 Mar 2022		
	4,000,000.000	Local		99.922700	3,996,907.99	100.071022	4,002,840.88	5,932.89	1.09
		Base		99.922700	3,996,907.99	100.071022	4,002,840.88	5,932.89	1.09
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	101.256984	5,062,849.20	62,849.20	1.38
		Base		100.000000	5,000,000.00	101.256984	5,062,849.20	62,849.20	1.38
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	101.671000	2,033,420.00	33,420.00	0.55
		Base		100.000000	2,000,000.00	101.671000	2,033,420.00	33,420.00	0.55
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local		99.977783	2,999,333.49	103.565598	3,106,967.94	107,634.45	0.85
		Base		99.977783	2,999,333.49	103.565598	3,106,967.94	107,634.45	0.85

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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: August 31, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.210000	15 May 2024		
	500,000.000	Local		99.997696	499,988.48	100.705360	503,526.80	3,538.32	0.14
Original Face:	500,000.000	Base		99.997696	499,988.48	100.705360	503,526.80	3,538.32	0.14
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.250000	15 Mar 2020		
	5,000,000.000	Local		99.942634	4,997,131.70	100.155099	5,007,754.95	10,623.25	1.37
		Base		99.942634	4,997,131.70	100.155099	5,007,754.95	10,623.25	1.37
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	99.761508	2,992,845.24	-7,154.76	0.82
		Base		100.000000	3,000,000.00	99.761508	2,992,845.24	-7,154.76	0.82
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	101.639590	3,049,187.70	49,187.70	0.83
		Base		100.000000	3,000,000.00	101.639590	3,049,187.70	49,187.70	0.83
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.575630	13 Feb 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	100.072951	5,003,647.55	3,647.55	1.36
		Base		100.000000	5,000,000.00	100.072951	5,003,647.55	3,647.55	1.36
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local		99.945163	1,998,903.25	101.954012	2,039,080.24	40,176.99	0.56
		Base		99.945163	1,998,903.25	101.954012	2,039,080.24	40,176.99	0.56
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local		100.312506	2,006,250.11	102.999067	2,059,981.34	53,731.23	0.56
		Base		100.312506	2,006,250.11	102.999067	2,059,981.34	53,731.23	0.56
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local		99.903823	4,995,191.14	101.893847	5,094,692.35	99,501.21	1.39
		Base		99.903823	4,995,191.14	101.893847	5,094,692.35	99,501.21	1.39
9128282Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
	2,000,000.000	Local		99.711263	1,994,225.25	99.722656	1,994,453.12	227.87	0.54
		Base		99.711263	1,994,225.25	99.722656	1,994,453.12	227.87	0.54
9128283B4	US TREASURY FRN 10/19 VAR					2.007766	31 Oct 2019		
	5,000,000.000	Local		100.000494	5,000,024.68	99.983454	4,999,172.70	-851.98	1.36
		Base		100.000494	5,000,024.68	99.983454	4,999,172.70	-851.98	1.36

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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: August 31, 2019

View Date: September 10, 2019

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	
9128284J6	US TREASURY N/B 04/20 2.375				2.375000	30 Apr 2020			
		2,000,000.000	Local	100.197373	2,003,947.46	100.328125	2,006,562.50	2,615.04	0.55
			Base	100.197373	2,003,947.46	100.328125	2,006,562.50	2,615.04	0.55
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
		1,000,000.000	Local	99.876711	998,767.11	100.800782	1,008,007.82	9,240.71	0.27
			Base	99.876711	998,767.11	100.800782	1,008,007.82	9,240.71	0.27
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021			
		2,000,000.000	Local	99.967709	1,999,354.18	102.033840	2,040,676.80	41,322.62	0.56
			Base	99.967709	1,999,354.18	102.033840	2,040,676.80	41,322.62	0.56
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375				2.375000	15 Aug 2024			
		3,000,000.000	Local	99.975514	2,999,265.42	101.567740	3,047,032.20	47,766.78	0.83
			Base	99.975514	2,999,265.42	101.567740	3,047,032.20	47,766.78	0.83
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		2,000,000.000	Local	99.982083	1,999,641.65	102.235840	2,044,716.80	45,075.15	0.56
		Original Face: 2,000,000.000	Base	99.982083	1,999,641.65	102.235840	2,044,716.80	45,075.15	0.56
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023			
		1,000,000.000	Local	99.998747	999,987.47	102.191200	1,021,912.00	21,924.53	0.28
		Original Face: 1,000,000.000	Base	99.998747	999,987.47	102.191200	1,021,912.00	21,924.53	0.28
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024			
		2,000,000.000	Local	99.886399	1,997,727.97	104.557794	2,091,155.88	93,427.91	0.57
			Base	99.886399	1,997,727.97	104.557794	2,091,155.88	93,427.91	0.57
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021			
		3,000,000.000	Local	99.993072	2,999,792.16	100.594569	3,017,837.07	18,044.91	0.82
			Base	99.993072	2,999,792.16	100.594569	3,017,837.07	18,044.91	0.82
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.100000	26 Jul 2021			
		1,000,000.000	Local	99.058621	990,586.21	100.080325	1,000,803.25	10,217.04	0.27
			Base	99.058621	990,586.21	100.080325	1,000,803.25	10,217.04	0.27
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				3.111000	11 Feb 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	100.576046	3,017,281.38	17,281.38	0.82
			Base	100.000000	3,000,000.00	100.576046	3,017,281.38	17,281.38	0.82

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Holdings

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



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

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				2.533380	15 Jan 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.069610	5,003,480.50	3,480.50	1.36
			Base	100.000000	5,000,000.00	100.069610	5,003,480.50	3,480.50	1.36
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	99.877909	2,996,337.27	-3,662.73	0.82
			Base	100.000000	3,000,000.00	99.877909	2,996,337.27	-3,662.73	0.82
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022			
		2,000,000.000	Local	99.907967	1,998,159.33	101.657799	2,033,155.98	34,996.65	0.55
			Base	99.907967	1,998,159.33	101.657799	2,033,155.98	34,996.65	0.55
US DOLLAR Total									
	317,503,461.430	Local		318,143,883.24		319,977,098.90	1,833,215.66	87.24	
Original Face:	178,721,032.000	Base		318,143,883.24		319,977,098.90	1,833,215.66	87.24	
FIXED INCOME Total									
	317,503,461.430	Base		318,143,883.24		319,977,098.90	1,833,215.66	87.24	
Original Face:	178,721,032.000								

Holdings

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



STATE STREET

As of: August 31, 2019

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		364,384,098.670	Base	364,957,125.94		366,789,108.57	1,831,982.63	100.00
Original Face:		178,721,032.000						

Holdings

Currency Summary

As of: August 31, 2019

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: September 10, 2019



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								
	505,637.240	Local	505,637.24	505,637.24	0.14	0.00		0.00
		Base	505,637.24	505,637.24	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	46,375,000.000	Local	46,307,605.46	46,306,372.43	12.62	-1,233.03		-1,233.03
		Base	46,307,605.46	46,306,372.43	12.62	-1,233.03	0.00	-1,233.03
FIXED INCOME								
	317,503,461.430	Local	318,143,883.24	319,977,098.90	87.24	1,833,215.66		1,833,215.66
Original Face:	178,721,032.000	Base	318,143,883.24	319,977,098.90	87.24	1,833,215.66	0.00	1,833,215.66
US DOLLAR Total								
	364,384,098.670	Local	364,957,125.94	366,789,108.57	100.00	1,831,982.63		1,831,982.63
Original Face:	178,721,032.000	Base	364,957,125.94	366,789,108.57	100.00	1,831,982.63	0.00	1,831,982.63
FUND Total								
	364,384,098.670	Base	364,957,125.94	366,789,108.57	100.00	1,831,982.63	0.00	1,831,982.63
Original Face:	178,721,032.000							

Holdings

Asset Summary

As of: August 31, 2019

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: September 10, 2019



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	505,637.240	505,637.24	505,637.24	0.14	0.00	0.00	0.00
CASH Total	505,637.240	505,637.24	505,637.24	0.14	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2019

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

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STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	46,375,000.000	46,307,605.46	46,306,372.43	12.62	-1,233.03	0.00	-1,233.03
CASH EQUIVALENT Total	46,375,000.000	46,307,605.46	46,306,372.43	12.62	-1,233.03	0.00	-1,233.03

Holdings

Asset Summary

As of: August 31, 2019

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

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STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	317,503,461.430	318,143,883.24	319,977,098.90	87.24	1,833,215.66	0.00	1,833,215.66
FIXED INCOME Total	317,503,461.430	318,143,883.24	319,977,098.90	87.24	1,833,215.66	0.00	1,833,215.66

Holdings

Asset Summary

As of: August 31, 2019

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: September 10, 2019



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	364,384,098.670	364,957,125.94	366,789,108.57	100.00	1,831,982.63	0.00	1,831,982.63

Holdings

Fund Summary

As of: August 31, 2019

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

View Date: September 10, 2019



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	505,637.240	505,637.24	505,637.24	0.14	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	46,375,000.000	46,307,605.46	46,306,372.43	12.62	-1,233.03 0.00 GN -1,233.03 LS	0.00 0.00 GN 0.00 LS	-1,233.03 0.00 GN -1,233.03 LS
FIXED INCOME	317,503,461.430	318,143,883.24	319,977,098.90	87.24	1,833,215.66 2,013,312.86 GN -180,097.20 LS	0.00 0.00 GN 0.00 LS	1,833,215.66 2,013,312.86 GN -180,097.20 LS
Original Face:	178,721,032.000						
<hr/>							
FUND Total	0.000	364,384,098.670	366,789,108.57	100.00	1,831,982.63 2,013,312.86 GN -181,330.23 LS	0.00 0.00 GN 0.00 LS	1,831,982.63 2,013,312.86 GN -181,330.23 LS
Original Face:	178,721,032.000						