

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2020

View Date: January 8, 2021

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
		193,675.730	Local 1.000000	193,675.73	1.000000	193,675.73	0.00	0.07
			Base 1.000000	193,675.73	1.000000	193,675.73	0.00	0.07

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	193,675.730	Local	193,675.73		193,675.73	0.00	0.07
		Base	193,675.73		193,675.73	0.00	0.07

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	193,675.730	Base	193,675.73		193,675.73	0.00	0.07

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66

912796XE4	TREASURY BILL 02/21 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.977600	4,998,879.99	99.977600	4,998,879.99	0.00	1.83
			Base 99.977600	4,998,879.99	99.977600	4,998,879.99	0.00	1.83

921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224	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	5.49
			Base 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49

926NKW009	AMHERST PIERPONT 04/15 VAR	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	5.49
			Base 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49

926NKW009	AMHERST PIERPONT 04/15 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66

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927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.080000	13 Jan 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
935MUR901	WESTERN ALLIANCE BANK				0.150000	01 Apr 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.49
979QHR003	SOUTH STREET REPO				0.030000	04 Jan 2021		
	1,504,907.020	Local	100.000000	1,504,907.02	100.000000	1,504,907.02	0.00	0.55
		Base	100.000000	1,504,907.02	100.000000	1,504,907.02	0.00	0.55
985FHY004	MITSUBISHI UFJ REPO				0.080000	11 Jan 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.66
US DOLLAR Total								
	96,504,907.020	Local		96,503,787.01		96,503,787.01	0.00	35.31
		Base		96,503,787.01		96,503,787.01	0.00	35.31
CASH EQUIVALENT Total								
	96,504,907.020	Base		96,503,787.01		96,503,787.01	0.00	35.31

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOV'T GUAR 08/21 1.859				1.859000	28 Aug 2021		
	87,978.310	Local	100.114756	88,079.27	100.512845	88,429.50	350.23	0.03
Original Face:	1,000,000.000	Base	100.114756	88,079.27	100.512845	88,429.50	350.23	0.03
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	788,753.250	Local	103.069760	812,966.08	105.111729	829,072.18	16,106.10	0.30
Original Face:	5,000,000.000	Base	103.069760	812,966.08	105.111729	829,072.18	16,106.10	0.30
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	695,141.530	Local	102.358610	711,537.21	104.360868	725,455.73	13,918.52	0.27
Original Face:	4,372,786.000	Base	102.358610	711,537.21	104.360868	725,455.73	13,918.52	0.27

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36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
	829,486.400	Local		102.076869	846,713.75	104.186466	864,212.57	17,498.82	0.32
Original Face:	5,000,000.000	Base		102.076869	846,713.75	104.186466	864,212.57	17,498.82	0.32
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
	468,955.350	Local		103.388169	484,844.35	106.186396	497,966.79	13,122.44	0.18
Original Face:	4,169,641.000	Base		103.388169	484,844.35	106.186396	497,966.79	13,122.44	0.18
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
	379,364.560	Local		101.133878	383,666.09	103.379168	392,183.93	8,517.84	0.14
Original Face:	2,000,000.000	Base		101.133878	383,666.09	103.379168	392,183.93	8,517.84	0.14
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
	345,776.990	Local		102.241323	353,526.97	105.137100	363,539.90	10,012.93	0.13
Original Face:	2,910,888.000	Base		102.241323	353,526.97	105.137100	363,539.90	10,012.93	0.13
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.250000	20 Sep 2040		
	624,428.970	Local		103.026568	643,327.74	104.493510	652,487.75	9,160.01	0.24
Original Face:	9,450,000.000	Base		103.026568	643,327.74	104.493510	652,487.75	9,160.01	0.24
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
	462,963.890	Local		101.048136	467,816.38	104.255173	482,663.80	14,847.42	0.18
Original Face:	2,500,000.000	Base		101.048136	467,816.38	104.255173	482,663.80	14,847.42	0.18
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
	337,320.940	Local		101.006964	340,717.64	102.418105	345,477.71	4,760.07	0.13
Original Face:	1,500,000.000	Base		101.006964	340,717.64	102.418105	345,477.71	4,760.07	0.13
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
	629,583.050	Local		105.301323	662,959.28	109.200969	687,510.79	24,551.51	0.25
Original Face:	5,872,458.000	Base		105.301323	662,959.28	109.200969	687,510.79	24,551.51	0.25
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
	15,168.940	Local		101.664124	15,421.37	105.163373	15,952.17	530.80	0.01
Original Face:	1,000,000.000	Base		101.664124	15,421.37	105.163373	15,952.17	530.80	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
	25,494.250	Local		104.520745	26,646.78	110.335162	28,129.12	1,482.34	0.01
Original Face:	1,000,000.000	Base		104.520745	26,646.78	110.335162	28,129.12	1,482.34	0.01

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36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5						5.000000	15 Sep 2022		
	230.960	Local		100.749047	232.69	104.981470		242.47	9.78	0.00
Original Face:	25,000.000	Base		100.749047	232.69	104.981470		242.47	9.78	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5						5.000000	15 Oct 2039		
	69,557.260	Local		103.151533	71,749.38	114.593726		79,708.26	7,958.88	0.03
Original Face:	2,000,000.000	Base		103.151533	71,749.38	114.593726		79,708.26	7,958.88	0.03
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB						0.840250	20 Sep 2063		
	856,836.150	Local		100.425623	860,483.04	100.570600		861,725.26	1,242.22	0.32
Original Face:	1,500,000.000	Base		100.425623	860,483.04	100.570600		861,725.26	1,242.22	0.32
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB						0.790250	20 Feb 2064		
	851,164.410	Local		100.375358	854,359.32	100.554150		855,881.14	1,521.82	0.31
Original Face:	1,530,000.000	Base		100.375358	854,359.32	100.554150		855,881.14	1,521.82	0.31
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB						1.585500	20 Jun 2067		
	907,732.480	Local		102.015220	926,025.29	101.750980		923,626.69	-2,398.60	0.34
Original Face:	1,200,000.000	Base		102.015220	926,025.29	101.750980		923,626.69	-2,398.60	0.34
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE						0.340250	20 Jun 2063		
	19,534.490	Local		100.000000	19,534.49	99.975440		19,529.69	-4.80	0.01
Original Face:	4,967,302.000	Base		100.000000	19,534.49	99.975440		19,529.69	-4.80	0.01
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC						2.000000	16 Aug 2039		
	270,555.760	Local		101.014065	273,299.37	101.203170		273,811.01	511.64	0.10
Original Face:	2,720,000.000	Base		101.014065	273,299.37	101.203170		273,811.01	511.64	0.10
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C						2.637000	16 May 2051		
	223,969.280	Local		101.490097	227,306.64	101.582540		227,513.68	207.04	0.08
Original Face:	4,000,000.000	Base		101.490097	227,306.64	101.582540		227,513.68	207.04	0.08
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB						2.000000	20 Jul 2042		
	1,308,440.360	Local		102.033575	1,335,048.47	103.477180		1,353,937.19	18,888.72	0.50
Original Face:	4,400,000.000	Base		102.033575	1,335,048.47	103.477180		1,353,937.19	18,888.72	0.50
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.500000	16 May 2042		
	1,266,356.040	Local		99.368139	1,258,354.43	100.862270		1,277,275.45	18,921.02	0.47
Original Face:	3,000,000.000	Base		99.368139	1,258,354.43	100.862270		1,277,275.45	18,921.02	0.47

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38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.450000	16 Apr 2039		
	28,672.900	Local		99.751333	28,601.60	99.973320	28,665.25	63.65	0.01
Original Face:	2,000,000.000	Base		99.751333	28,601.60	99.973320	28,665.25	63.65	0.01
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
	445,169.490	Local		100.595690	447,821.32	103.918980	462,615.59	14,794.27	0.17
Original Face:	1,000,000.000	Base		100.595690	447,821.32	103.918980	462,615.59	14,794.27	0.17
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
	286,355.770	Local		101.274621	290,005.72	104.085510	298,054.86	8,049.14	0.11
Original Face:	1,000,000.000	Base		101.274621	290,005.72	104.085510	298,054.86	8,049.14	0.11
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
	0.010	Local		100.000000	0.01	102.223810	0.01	0.00	0.00
		Base		100.000000	0.01	102.223810	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
	574,191.520	Local		100.713953	578,290.98	106.918880	613,919.14	35,628.16	0.22
Original Face:	1,000,000.000	Base		100.713953	578,290.98	106.918880	613,919.14	35,628.16	0.22
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	306,380.280	Local		100.803417	308,841.79	104.340710	319,679.36	10,837.57	0.12
Original Face:	1,000,000.000	Base		100.803417	308,841.79	104.340710	319,679.36	10,837.57	0.12
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
	145,843.500	Local		99.891774	145,685.66	100.774790	146,973.48	1,287.82	0.05
Original Face:	1,000,000.000	Base		99.891774	145,685.66	100.774790	146,973.48	1,287.82	0.05
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
	240,106.930	Local		100.301224	240,830.19	100.950720	242,389.67	1,559.48	0.09
Original Face:	1,000,000.000	Base		100.301224	240,830.19	100.950720	242,389.67	1,559.48	0.09
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
	285,544.320	Local		100.880196	288,057.67	101.988090	291,221.20	3,163.53	0.11
Original Face:	1,000,000.000	Base		100.880196	288,057.67	101.988090	291,221.20	3,163.53	0.11
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
	0.030	Local		300.000000	0.09	103.075310	0.03	-0.06	0.00
		Base		300.000000	0.09	103.075310	0.03	-0.06	0.00

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38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,494,139.950	Local 102.881508	1,537,193.71	104.281718	1,558,114.81	20,921.10	0.57
Original Face:		3,000,000.000	Base 102.881508	1,537,193.71	104.281718	1,558,114.81	20,921.10	0.57
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,368,538.220	Local 100.347699	1,373,296.61	103.342613	1,414,283.16	40,986.55	0.52
Original Face:		2,000,000.000	Base 100.347699	1,373,296.61	103.342613	1,414,283.16	40,986.55	0.52
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		701,759.240	Local 100.067831	702,235.25	102.598770	719,996.35	17,761.10	0.26
Original Face:		2,000,000.000	Base 100.067831	702,235.25	102.598770	719,996.35	17,761.10	0.26
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		1,931,999.760	Local 102.251224	1,975,493.40	103.128960	1,992,451.26	16,957.86	0.73
Original Face:		2,000,000.000	Base 102.251224	1,975,493.40	103.128960	1,992,451.26	16,957.86	0.73
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		5,000,000.000	Local 107.749110	5,387,455.50	107.882701	5,394,135.05	6,679.55	1.97
			Base 107.749110	5,387,455.50	107.882701	5,394,135.05	6,679.55	1.97
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.130000	13 Aug 2027		
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.99
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.99
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.130000	15 Sep 2026		
		3,354,166.670	Local 100.000000	3,354,166.67	100.000000	3,354,166.67	0.00	1.23
Original Face:		3,500,000.000	Base 100.000000	3,354,166.67	100.000000	3,354,166.67	0.00	1.23
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		2,500,000.000	Local 108.738174	2,718,454.34	108.826157	2,720,653.93	2,199.59	1.00
			Base 108.738174	2,718,454.34	108.826157	2,720,653.93	2,199.59	1.00
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.897514	1,997,950.28	104.683240	2,093,664.80	95,714.52	0.77
			Base 99.897514	1,997,950.28	104.683240	2,093,664.80	95,714.52	0.77
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
		265,802.740	Local 100.436406	266,962.72	100.694410	267,648.50	685.78	0.10
Original Face:		4,000,000.000	Base 100.436406	266,962.72	100.694410	267,648.50	685.78	0.10

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831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
	151,007.150	Local	100.525657	151,800.93	101.399570	153,120.60	1,319.67	0.06	
Original Face:	1,000,000.000	Base	100.525657	151,800.93	101.399570	153,120.60	1,319.67	0.06	
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
	3,000,000.000	Local	99.742565	2,992,276.95	100.899349	3,026,980.47	34,703.52	1.11	
		Base	99.742565	2,992,276.95	100.899349	3,026,980.47	34,703.52	1.11	
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
	5,000,000.000	Local	100.133251	5,006,662.53	100.163110	5,008,155.50	1,492.97	1.83	
		Base	100.133251	5,006,662.53	100.163110	5,008,155.50	1,492.97	1.83	
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
	3,000,000.000	Local	100.180170	3,005,405.11	101.265460	3,037,963.80	32,558.69	1.11	
		Base	100.180170	3,005,405.11	101.265460	3,037,963.80	32,558.69	1.11	
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
	3,900,000.000	Local	100.151542	3,905,910.13	101.317840	3,951,395.76	45,485.63	1.45	
		Base	100.151542	3,905,910.13	101.317840	3,951,395.76	45,485.63	1.45	
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57					2.570000	01 Aug 2021		
	500,000.000	Local	100.000000	500,000.00	101.335444	506,677.22	6,677.22	0.19	
		Base	100.000000	500,000.00	101.335444	506,677.22	6,677.22	0.19	
9127964M8	TREASURY BILL 03/21 0.00000					0.010000	11 Mar 2021		
	5,000,000.000	Local	99.976042	4,998,802.09	99.986250	4,999,312.50	510.41	1.83	
		Base	99.976042	4,998,802.09	99.986250	4,999,312.50	510.41	1.83	
9127964Z9	TREASURY BILL 04/21 0.00000					0.010000	29 Apr 2021		
	3,000,000.000	Local	99.963616	2,998,908.49	99.972847	2,999,185.41	276.92	1.10	
		Base	99.963616	2,998,908.49	99.972847	2,999,185.41	276.92	1.10	
9127965G0	TREASURY BILL 12/21 0.00000					0.010000	02 Dec 2021		
	3,000,000.000	Local	99.890102	2,996,703.05	99.908700	2,997,261.00	557.95	1.10	
		Base	99.890102	2,996,703.05	99.908700	2,997,261.00	557.95	1.10	
912796A90	TREASURY BILL 12/21 0.00000					0.010000	30 Dec 2021		
	3,000,000.000	Local	99.891100	2,996,733.00	99.900000	2,997,000.00	267.00	1.10	
		Base	99.891100	2,996,733.00	99.900000	2,997,000.00	267.00	1.10	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

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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
912796B40	TREASURY BILL 07/21 0.00000					0.010000	01 Jul 2021		
	3,000,000.000	Local	99.951181	2,998,535.42	99.957890	2,998,736.70	201.28	1.10	
		Base	99.951181	2,998,535.42	99.957890	2,998,736.70	201.28	1.10	
912796C98	CASH MGMT BILL 03/21 0.00000						23 Mar 2021		
	3,000,000.000	Local	99.973562	2,999,206.87	99.983750	2,999,512.50	305.63	1.10	
		Base	99.973562	2,999,206.87	99.983750	2,999,512.50	305.63	1.10	
912796G37	CASH MGMT BILL 06/21 0.00000						01 Jun 2021		
	3,000,000.000	Local	99.961201	2,998,836.04	99.965056	2,998,951.68	115.64	1.10	
		Base	99.961201	2,998,836.04	99.965056	2,998,951.68	115.64	1.10	
9128282F6	US TREASURY N/B 08/21 1.125					1.125000	31 Aug 2021		
	3,000,000.000	Local	100.654649	3,019,639.46	100.679688	3,020,390.64	751.18	1.11	
		Base	100.654649	3,019,639.46	100.679688	3,020,390.64	751.18	1.11	
9128286Q8	US TREASURY FRN 04/21 VAR					0.234023	30 Apr 2021		
	2,000,000.000	Local	99.987941	1,999,758.81	100.041194	2,000,823.88	1,065.07	0.73	
		Base	99.987941	1,999,758.81	100.041194	2,000,823.88	1,065.07	0.73	
9128286V7	US TREASURY N/B 05/21 2.125					2.125000	31 May 2021		
	3,000,000.000	Local	100.819448	3,024,583.43	100.812500	3,024,375.00	-208.43	1.11	
		Base	100.819448	3,024,583.43	100.812500	3,024,375.00	-208.43	1.11	
9128287A2	US TREASURY N/B 06/21 1.625					1.625000	30 Jun 2021		
	4,000,000.000	Local	100.366109	4,014,644.37	100.742188	4,029,687.52	15,043.15	1.47	
		Base	100.366109	4,014,644.37	100.742188	4,029,687.52	15,043.15	1.47	
9128287G9	US TREASURY FRN 07/21 VAR					0.315023	31 Jul 2021		
	2,000,000.000	Local	99.985486	1,999,709.72	100.115682	2,002,313.64	2,603.92	0.73	
		Base	99.985486	1,999,709.72	100.115682	2,002,313.64	2,603.92	0.73	
912828D72	US TREASURY N/B 08/21 2					2.000000	31 Aug 2021		
	2,000,000.000	Local	101.239192	2,024,783.84	101.250000	2,025,000.00	216.16	0.74	
		Base	101.239192	2,024,783.84	101.250000	2,025,000.00	216.16	0.74	
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	2,000,000.000	Local	99.942279	1,998,845.58	100.148012	2,002,960.24	4,114.66	0.73	
		Base	99.942279	1,998,845.58	100.148012	2,002,960.24	4,114.66	0.73	

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C
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	
912828Q37	US TREASURY N/B 03/21 1.25	2,000,000.000	Local	99.890355	1,997,807.09	100.264433	2,005,288.66	7,481.57	0.73
			Base	99.890355	1,997,807.09	100.264433	2,005,288.66	7,481.57	0.73
912828T34	US TREASURY N/B 09/21 1.125	3,000,000.000	Local	100.733696	3,022,010.87	100.753906	3,022,617.18	606.31	1.11
			Base	100.733696	3,022,010.87	100.753906	3,022,617.18	606.31	1.11
912828U65	US TREASURY N/B 11/21 1.75	2,000,000.000	Local	101.450981	2,029,019.61	101.476562	2,029,531.24	511.63	0.74
			Base	101.450981	2,029,019.61	101.476562	2,029,531.24	511.63	0.74
912828WG1	US TREASURY N/B 04/21 2.25	3,000,000.000	Local	100.694348	3,020,830.45	100.691406	3,020,742.18	-88.27	1.11
			Base	100.694348	3,020,830.45	100.691406	3,020,742.18	-88.27	1.11
912828WN6	US TREASURY N/B 05/21 2	2,000,000.000	Local	100.738509	2,014,770.17	100.769531	2,015,390.62	620.45	0.74
			Base	100.738509	2,014,770.17	100.769531	2,015,390.62	620.45	0.74
912828WR7	US TREASURY N/B 06/21 2.125	5,000,000.000	Local	100.985316	5,049,265.78	100.992188	5,049,609.40	343.62	1.85
			Base	100.985316	5,049,265.78	100.992188	5,049,609.40	343.62	1.85
912828YN4	US TREASURY FRN 10/21 VAR	3,000,000.000	Local	100.016196	3,000,485.89	100.204514	3,006,135.42	5,649.53	1.10
			Base	100.016196	3,000,485.89	100.204514	3,006,135.42	5,649.53	1.10
912828YP9	US TREASURY N/B 10/21 1.5	3,000,000.000	Local	101.127499	3,033,824.98	101.140625	3,034,218.75	393.77	1.11
			Base	101.127499	3,033,824.98	101.140625	3,034,218.75	393.77	1.11
912828YT1	US TREASURY N/B 11/21 1.5	5,000,000.000	Local	101.247907	5,062,395.34	101.250000	5,062,500.00	104.66	1.85
			Base	101.247907	5,062,395.34	101.250000	5,062,500.00	104.66	1.85
912828YZ7	US TREASURY N/B 12/21 1.625	5,000,000.000	Local	101.466575	5,073,328.76	101.500000	5,075,000.00	1,671.24	1.86
			Base	101.466575	5,073,328.76	101.500000	5,075,000.00	1,671.24	1.86

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Books Closed

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Holdings

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STATE STREET

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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
912828Z45	US TREASURY FRN 01/22 VAR					0.249023	31 Jan 2022		
	2,000,000.000	Local	99.991390	1,999,827.79	100.098576	2,001,971.52	2,143.73	0.73	
		Base	99.991390	1,999,827.79	100.098576	2,001,971.52	2,143.73	0.73	
912828ZA1	US TREASURY N/B 02/22 1.125					1.125000	28 Feb 2022		
	2,000,000.000	Local	101.139966	2,022,799.31	101.179688	2,023,593.76	794.45	0.74	
		Base	101.139966	2,022,799.31	101.179688	2,023,593.76	794.45	0.74	
912828ZG8	US TREASURY N/B 03/22 0.375					0.375000	31 Mar 2022		
	2,000,000.000	Local	100.255852	2,005,117.04	100.316406	2,006,328.12	1,211.08	0.73	
		Base	100.255852	2,005,117.04	100.316406	2,006,328.12	1,211.08	0.73	
912828ZK9	US TREASURY FRN 04/22 VAR					0.209023	30 Apr 2022		
	3,000,000.000	Local	100.032210	3,000,966.29	100.079056	3,002,371.68	1,405.39	1.10	
		Base	100.032210	3,000,966.29	100.079056	3,002,371.68	1,405.39	1.10	
912828ZR4	US TREASURY N/B 05/22 0.125					0.125000	31 May 2022		
	2,000,000.000	Local	99.968068	1,999,361.36	100.019531	2,000,390.62	1,029.26	0.73	
		Base	99.968068	1,999,361.36	100.019531	2,000,390.62	1,029.26	0.73	
912828ZU7	US TREASURY N/B 06/23 0.25					0.250000	15 Jun 2023		
	2,000,000.000	Local	100.092294	2,001,845.88	100.257812	2,005,156.24	3,310.36	0.73	
		Base	100.092294	2,001,845.88	100.257812	2,005,156.24	3,310.36	0.73	
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	2,000,000.000	Local	99.764200	1,995,283.99	99.746094	1,994,921.88	-362.11	0.73	
		Base	99.764200	1,995,283.99	99.746094	1,994,921.88	-362.11	0.73	
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
	5,000,000.000	Local	99.961938	4,998,096.89	100.015625	5,000,781.25	2,684.36	1.83	
		Base	99.961938	4,998,096.89	100.015625	5,000,781.25	2,684.36	1.83	
91282CAA9	US TREASURY FRN 07/22 VAR					0.150023	31 Jul 2022		
	5,000,000.000	Local	99.988819	4,999,440.96	99.996041	4,999,802.05	361.09	1.83	
		Base	99.988819	4,999,440.96	99.996041	4,999,802.05	361.09	1.83	
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
	2,000,000.000	Local	99.916868	1,998,337.35	100.007812	2,000,156.24	1,818.89	0.73	
		Base	99.916868	1,998,337.35	100.007812	2,000,156.24	1,818.89	0.73	

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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
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	2,000,000.000	Local		99.302547	1,986,050.93	99.675781	1,993,515.62	7,464.69	0.73
		Base		99.302547	1,986,050.93	99.675781	1,993,515.62	7,464.69	0.73
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
	2,000,000.000	Local		99.765671	1,995,313.41	99.621094	1,992,421.88	-2,891.53	0.73
		Base		99.765671	1,995,313.41	99.621094	1,992,421.88	-2,891.53	0.73
91282CAN1	US TREASURY N/B 09/22 0.125					0.125000	30 Sep 2022		
	2,000,000.000	Local		99.898586	1,997,971.71	100.003906	2,000,078.12	2,106.41	0.73
		Base		99.898586	1,997,971.71	100.003906	2,000,078.12	2,106.41	0.73
91282CAS0	US TREASURY FRN 10/22 VAR					0.150023	31 Oct 2022		
	3,000,000.000	Local		99.988887	2,999,666.61	99.981327	2,999,439.81	-226.80	1.10
		Base		99.988887	2,999,666.61	99.981327	2,999,439.81	-226.80	1.10
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	2,000,000.000	Local		99.032429	1,980,648.58	99.570312	1,991,406.24	10,757.66	0.73
		Base		99.032429	1,980,648.58	99.570312	1,991,406.24	10,757.66	0.73
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	2,000,000.000	Local		100.010006	2,000,200.11	100.281250	2,005,625.00	5,424.89	0.73
		Base		100.010006	2,000,200.11	100.281250	2,005,625.00	5,424.89	0.73
91282CAX9	US TREASURY N/B 11/22 0.125					0.125000	30 Nov 2022		
	3,000,000.000	Local		99.924999	2,997,749.98	100.011719	3,000,351.57	2,601.59	1.10
		Base		99.924999	2,997,749.98	100.011719	3,000,351.57	2,601.59	1.10
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
	2,000,000.000	Local		99.757954	1,995,159.08	100.140625	2,002,812.50	7,653.42	0.73
		Base		99.757954	1,995,159.08	100.140625	2,002,812.50	7,653.42	0.73
91282CBA8	US TREASURY N/B 12/23 0.125					0.125000	15 Dec 2023		
	2,000,000.000	Local		99.752817	1,995,056.34	99.882812	1,997,656.24	2,599.90	0.73
		Base		99.752817	1,995,056.34	99.882812	1,997,656.24	2,599.90	0.73
91282CBD2	US TREASURY N/B 12/22 0.125					0.125000	31 Dec 2022		
	3,000,000.000	Local		99.990030	2,999,700.89	100.011719	3,000,351.57	650.68	1.10
		Base		99.990030	2,999,700.89	100.011719	3,000,351.57	650.68	1.10

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ST OF AZ POOL 700 LGIP MD FF&C
 STATE OF ARIZONA
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STATE STREET

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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
US DOLLAR Total								
		174,644,472.100	Local	175,910,038.80		176,584,935.32	674,896.52	64.62
Original Face:		100,318,075.000	Base	175,910,038.80		176,584,935.32	674,896.52	64.62
FIXED INCOME Total								
		174,644,472.100	Base	175,910,038.80		176,584,935.32	674,896.52	64.62
Original Face:		100,318,075.000						

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ST OF AZ POOL 700 LGIP MD FF&C
 STATE OF ARIZONA
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STATE STREET

As of: December 31, 2020

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		271,343,054.850	Base	272,607,501.54		273,282,398.06	674,896.52	100.00
Original Face:		100,318,075.000						

Holdings

Currency Summary

As of: December 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								
							Exchange Rate:	1.000000
CASH								
	193,675.730	Local	193,675.73	193,675.73	0.07	0.00		0.00
		Base	193,675.73	193,675.73	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	96,504,907.020	Local	96,503,787.01	96,503,787.01	35.31	0.00		0.00
		Base	96,503,787.01	96,503,787.01	35.31	0.00	0.00	0.00
FIXED INCOME								
	174,644,472.100	Local	175,910,038.80	176,584,935.32	64.62	674,896.52		674,896.52
Original Face:	100,318,075.000	Base	175,910,038.80	176,584,935.32	64.62	674,896.52	0.00	674,896.52
US DOLLAR Total								
	271,343,054.850	Local	272,607,501.54	273,282,398.06	100.00	674,896.52		674,896.52
Original Face:	100,318,075.000	Base	272,607,501.54	273,282,398.06	100.00	674,896.52	0.00	674,896.52
FUND Total								
	271,343,054.850	Base	272,607,501.54	273,282,398.06	100.00	674,896.52	0.00	674,896.52
Original Face:	100,318,075.000							

Holdings

Asset Summary

As of: December 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 8, 2021



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	193,675.730	193,675.73	193,675.73	0.07	0.00	0.00	0.00
CASH Total	193,675.730	193,675.73	193,675.73	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 8, 2021



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	96,504,907.020	96,503,787.01	96,503,787.01	35.31	0.00	0.00	0.00
CASH EQUIVALENT Total	96,504,907.020	96,503,787.01	96,503,787.01	35.31	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 8, 2021



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	174,644,472.100	175,910,038.80	176,584,935.32	64.62	674,896.52	0.00	674,896.52
FIXED INCOME Total	174,644,472.100	175,910,038.80	176,584,935.32	64.62	674,896.52	0.00	674,896.52

Holdings

Asset Summary

As of: December 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 8, 2021



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	271,343,054.850	272,607,501.54	273,282,398.06	100.00	674,896.52	0.00	674,896.52

Holdings

Fund Summary

As of: December 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 8, 2021



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		193,675.730	193,675.73	193,675.73	0.07	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		96,504,907.020	96,503,787.01	96,503,787.01	35.31	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		174,644,472.100	175,910,038.80	176,584,935.32	64.62	674,896.52 681,077.12 GN -6,180.60 LS	0.00 0.00 GN 0.00 LS	674,896.52 681,077.12 GN -6,180.60 LS
Original Face:	100,318,075.000							
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FUND Total	0.000	271,343,054.850	272,607,501.54	273,282,398.06	100.00	674,896.52 681,077.12 GN -6,180.60 LS	0.00 0.00 GN 0.00 LS	674,896.52 681,077.12 GN -6,180.60 LS
Original Face:	100,318,075.000							