

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: July 31, 2020

View Date: August 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
		398,945.020	Local 1.000000	398,945.02	1.000000	398,945.02	0.00	0.30
			Base 1.000000	398,945.02	1.000000	398,945.02	0.00	0.30

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	398,945.020	Local	398,945.02		398,945.02	0.00	0.30
		Base	398,945.02		398,945.02	0.00	0.30

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	398,945.020	Base	398,945.02		398,945.02	0.00	0.30

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

091995001	BLACKROCK INVT QUALITY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		9,000,000.000	Local 100.000000	9,000,000.00	0.000000	03 Aug 2020 9,000,000.00	0.00	6.72
			Base 100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	6.72

9127962J7	TREASURY BILL 10/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local 99.975431	1,999,508.61	0.145000	01 Oct 2020 1,999,508.61	0.00	1.49
			Base 99.975431	1,999,508.61	99.975431	1,999,508.61	0.00	1.49

912796TY5	TREASURY BILL 12/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local 99.934556	1,998,691.11	0.155000	31 Dec 2020 1,999,110.00	418.89	1.49
			Base 99.934556	1,998,691.11	99.955500	1,999,110.00	418.89	1.49

912796XE4	TREASURY BILL 02/21 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local 99.903107	2,997,093.20	0.167700	25 Feb 2021 2,998,077.00	983.80	2.24
			Base 99.903107	2,997,093.20	99.935900	2,998,077.00	983.80	2.24

930ABD003	FIDELITY INVESTMENTS MONEY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		20,012,137.050	Local 100.000000	20,012,137.05	0.000000	03 Aug 2020 20,012,137.05	0.00	14.95
			Base 100.000000	20,012,137.05	100.000000	20,012,137.05	0.00	14.95

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979QHR003	SOUTH STREET REPO				0.100000	03 Aug 2020		
		930.780	Local 100.000000	930.78	100.000000	930.78	0.00	0.00
			Base 100.000000	930.78	100.000000	930.78	0.00	0.00
US DOLLAR Total								
		36,013,067.830	Local	36,008,360.75		36,009,763.44	1,402.69	26.90
			Base	36,008,360.75		36,009,763.44	1,402.69	26.90
CASH EQUIVALENT Total								
		36,013,067.830	Base	36,008,360.75		36,009,763.44	1,402.69	26.90
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		
		157,288.050	Local 100.188190	157,584.05	100.601923	158,234.80	650.75	0.12
Original Face:		1,000,000.000	Base 100.188190	157,584.05	100.601923	158,234.80	650.75	0.12
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		898,962.990	Local 103.264080	928,305.86	104.946583	943,430.94	15,125.08	0.70
Original Face:		5,000,000.000	Base 103.264080	928,305.86	104.946583	943,430.94	15,125.08	0.70
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		826,488.910	Local 102.515510	847,279.32	104.537386	863,989.90	16,710.58	0.65
Original Face:		4,372,786.000	Base 102.515510	847,279.32	104.537386	863,989.90	16,710.58	0.65
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		985,217.890	Local 102.213246	1,007,023.19	104.578717	1,030,328.23	23,305.04	0.77
Original Face:		5,000,000.000	Base 102.213246	1,007,023.19	104.578717	1,030,328.23	23,305.04	0.77
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		552,192.470	Local 103.604979	572,098.89	104.647642	577,856.40	5,757.51	0.43
Original Face:		4,169,641.000	Base 103.604979	572,098.89	104.647642	577,856.40	5,757.51	0.43
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		546,385.280	Local 101.155101	552,696.58	104.450176	570,700.39	18,003.81	0.43
Original Face:		2,000,000.000	Base 101.155101	552,696.58	104.450176	570,700.39	18,003.81	0.43

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36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		366,989.010	Local 102.394344	375,775.99	103.611198	380,241.71	4,465.72	0.28
Original Face:		2,910,888.000	Base 102.394344	375,775.99	103.611198	380,241.71	4,465.72	0.28
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
		714,542.940	Local 103.090863	736,628.48	104.727148	748,320.44	11,691.96	0.56
Original Face:		9,450,000.000	Base 103.090863	736,628.48	104.727148	748,320.44	11,691.96	0.56
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		580,773.400	Local 101.111297	587,227.52	104.995950	609,788.55	22,561.03	0.46
Original Face:		2,500,000.000	Base 101.111297	587,227.52	104.995950	609,788.55	22,561.03	0.46
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		428,406.940	Local 101.063458	432,962.87	102.808553	440,438.98	7,476.11	0.33
Original Face:		1,500,000.000	Base 101.063458	432,962.87	102.808553	440,438.98	7,476.11	0.33
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		733,485.040	Local 105.413077	773,189.15	108.540386	796,127.49	22,938.34	0.59
Original Face:		5,872,458.000	Base 105.413077	773,189.15	108.540386	796,127.49	22,938.34	0.59
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		18,864.560	Local 101.887402	19,220.61	105.035866	19,814.55	593.94	0.01
Original Face:		1,000,000.000	Base 101.887402	19,220.61	105.035866	19,814.55	593.94	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		37,057.490	Local 104.647401	38,779.70	111.053606	41,153.68	2,373.98	0.03
Original Face:		1,000,000.000	Base 104.647401	38,779.70	111.053606	41,153.68	2,373.98	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		288.470	Local 100.935973	291.17	105.953419	305.64	14.47	0.00
Original Face:		25,000.000	Base 100.935973	291.17	105.953419	305.64	14.47	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		78,802.280	Local 103.221823	81,341.15	112.356890	88,539.79	7,198.64	0.07
Original Face:		2,000,000.000	Base 103.221823	81,341.15	112.356890	88,539.79	7,198.64	0.07
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		1,013.970	Local 100.000000	1,013.97	100.236730	1,016.37	2.40	0.00
Original Face:		410,000.000	Base 100.000000	1,013.97	100.236730	1,016.37	2.40	0.00

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38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.878100	20 Sep 2063		
		924,956.720	Local 100.429688	928,931.15	100.355150	928,241.70	-689.45	0.69
Original Face:		1,500,000.000	Base 100.429688	928,931.15	100.355150	928,241.70	-689.45	0.69
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.828100	20 Feb 2064		
		916,576.820	Local 100.378907	920,049.79	100.292770	919,260.28	-789.51	0.69
Original Face:		1,530,000.000	Base 100.378907	920,049.79	100.292770	919,260.28	-789.51	0.69
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.378130	20 Jun 2063		
		73,765.920	Local 100.000000	73,765.92	99.888050	73,683.34	-82.58	0.06
Original Face:		4,967,302.000	Base 100.000000	73,765.92	99.888050	73,683.34	-82.58	0.06
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		346,933.570	Local 101.036870	350,530.82	101.300550	351,445.61	914.79	0.26
Original Face:		2,720,000.000	Base 101.036870	350,530.82	101.300550	351,445.61	914.79	0.26
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		234,257.830	Local 101.510660	237,796.67	101.209190	237,090.45	-706.22	0.18
Original Face:		4,000,000.000	Base 101.510660	237,796.67	101.209190	237,090.45	-706.22	0.18
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,636,568.380	Local 102.073109	1,670,496.22	103.199150	1,688,924.66	18,428.44	1.26
Original Face:		4,400,000.000	Base 102.073109	1,670,496.22	103.199150	1,688,924.66	18,428.44	1.26
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,510,168.030	Local 99.355813	1,500,439.73	100.306580	1,514,797.90	14,358.17	1.13
Original Face:		3,000,000.000	Base 99.355813	1,500,439.73	100.306580	1,514,797.90	14,358.17	1.13
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		481,963.820	Local 99.745649	480,737.94	100.328030	483,544.81	2,806.87	0.36
Original Face:		2,000,000.000	Base 99.745649	480,737.94	100.328030	483,544.81	2,806.87	0.36
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		459,090.360	Local 100.604866	461,867.24	103.695000	476,053.75	14,186.51	0.36
Original Face:		1,000,000.000	Base 100.604866	461,867.24	103.695000	476,053.75	14,186.51	0.36
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		220,485.990	Local 101.209514	223,152.80	100.476070	221,535.66	-1,617.14	0.17
Original Face:		2,000,000.000	Base 101.209514	223,152.80	100.476070	221,535.66	-1,617.14	0.17

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38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		397,644.730	Local 101.292697	402,785.07	104.174470	414,244.29	11,459.22	0.31
Original Face:		1,000,000.000	Base 101.292697	402,785.07	104.174470	414,244.29	11,459.22	0.31
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	102.051030	0.01	0.00	0.00
			Base 100.000000	0.01	102.051030	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		579,756.330	Local 100.723409	583,950.34	106.818510	619,287.07	35,336.73	0.46
Original Face:		1,000,000.000	Base 100.723409	583,950.34	106.818510	619,287.07	35,336.73	0.46
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		537,625.590	Local 100.815380	542,009.28	104.780070	563,324.47	21,315.19	0.42
Original Face:		1,000,000.000	Base 100.815380	542,009.28	104.780070	563,324.47	21,315.19	0.42
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		579,097.500	Local 99.890469	578,463.21	101.939790	590,330.78	11,867.57	0.44
Original Face:		1,000,000.000	Base 99.890469	578,463.21	101.939790	590,330.78	11,867.57	0.44
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		392,613.660	Local 100.306599	393,817.41	101.233690	397,457.30	3,639.89	0.30
Original Face:		1,000,000.000	Base 100.306599	393,817.41	101.233690	397,457.30	3,639.89	0.30
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		387,359.650	Local 100.892930	390,818.50	102.178680	395,798.98	4,980.48	0.30
Original Face:		1,000,000.000	Base 100.892930	390,818.50	102.178680	395,798.98	4,980.48	0.30
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	102.956260	0.03	-0.06	0.00
			Base 300.000000	0.09	102.956260	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,802,726.340	Local 102.906327	1,855,119.47	103.981151	1,874,495.60	19,376.13	1.40
Original Face:		3,000,000.000	Base 102.906327	1,855,119.47	103.981151	1,874,495.60	19,376.13	1.40
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,537,882.100	Local 100.350678	1,543,275.12	103.244900	1,587,784.84	44,509.72	1.19
Original Face:		2,000,000.000	Base 100.350678	1,543,275.12	103.244900	1,587,784.84	44,509.72	1.19

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38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		832,459.780	Local 100.068421	83,302,936	102.589370	854,015.24	20,985.88	0.64
Original Face:		2,000,000.000	Base 100.068421	83,302,936	102.589370	854,015.24	20,985.88	0.64
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		1,983,924.420	Local 102.283411	2,029,225.56	103.008890	2,043,618.52	14,392.96	1.53
Original Face:		2,000,000.000	Base 102.283411	2,029,225.56	103.008890	2,043,618.52	14,392.96	1.53
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.116241	6,287,299.95	100.540229	6,313,926.38	26,626.43	4.72
			Base 100.116241	6,287,299.95	100.540229	6,313,926.38	26,626.43	4.72
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		5,000,000.000	Local 106.642094	5,332,104.71	107.559922	5,377,996.10	45,891.39	4.02
			Base 106.642094	5,332,104.71	107.559922	5,377,996.10	45,891.39	4.02
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.200000	13 Aug 2027		
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.02
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.02
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.200000	15 Sep 2026		
		3,500,000.000	Local 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.61
Original Face:		3,500,000.000	Base 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.61
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		2,500,000.000	Local 107.946616	2,698,665.40	108.504400	2,712,610.00	13,944.60	2.03
			Base 107.946616	2,698,665.40	108.504400	2,712,610.00	13,944.60	2.03
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.886425	1,997,728.49	105.560509	2,111,210.18	113,481.69	1.58
			Base 99.886425	1,997,728.49	105.560509	2,111,210.18	113,481.69	1.58
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
		268,952.990	Local 100.701372	270,839.35	101.016920	271,688.03	848.68	0.20
Original Face:		4,000,000.000	Base 100.701372	270,839.35	101.016920	271,688.03	848.68	0.20
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
		261,316.780	Local 100.711389	263,175.76	101.771420	265,945.80	2,770.04	0.20
Original Face:		1,000,000.000	Base 100.711389	263,175.76	101.771420	265,945.80	2,770.04	0.20

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903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
		3,000,000.000	Local 99.597224	2,987,916.71	101.375488	3,041,264.64	53,347.93	2.27
			Base 99.597224	2,987,916.71	101.375488	3,041,264.64	53,347.93	2.27
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
		5,000,000.000	Local 100.007403	5,000,370.14	99.962000	4,998,100.00	-2,270.14	3.73
			Base 100.007403	5,000,370.14	99.962000	4,998,100.00	-2,270.14	3.73
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	102.326652	511,633.26	11,633.26	0.38
			Base 100.000000	500,000.00	102.326652	511,633.26	11,633.26	0.38
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
		3,000,000.000	Local 99.964153	2,998,924.58	99.975833	2,999,274.99	350.41	2.24
			Base 99.964153	2,998,924.58	99.975833	2,999,274.99	350.41	2.24
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020		
		3,000,000.000	Local 99.950833	2,998,525.00	99.966167	2,998,985.01	460.01	2.24
			Base 99.950833	2,998,525.00	99.966167	2,998,985.01	460.01	2.24
9127964A4	TREASURY BILL 09/20 0.00000					29 Sep 2020		
		2,000,000.000	Local 99.977449	1,999,548.98	99.984167	1,999,683.34	134.36	1.49
			Base 99.977449	1,999,548.98	99.984167	1,999,683.34	134.36	1.49
9128283G3	US TREASURY N/B 11/20 1.75				1.750000	15 Nov 2020		
		5,000,000.000	Local 99.883998	4,994,199.89	100.460367	5,023,018.35	28,818.46	3.75
			Base 99.883998	4,994,199.89	100.460367	5,023,018.35	28,818.46	3.75
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
		1,000,000.000	Local 99.989866	999,898.66	100.191250	1,001,912.50	2,013.84	0.75
			Base 99.989866	999,898.66	100.191250	1,001,912.50	2,013.84	0.75
9128286Q8	US TREASURY FRN 04/21 VAR				0.244028	30 Apr 2021		
		2,000,000.000	Local 99.972436	1,999,448.71	100.086365	2,001,727.30	2,278.59	1.50
			Base 99.972436	1,999,448.71	100.086365	2,001,727.30	2,278.59	1.50
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
		2,000,000.000	Local 99.989214	1,999,784.28	101.367188	2,027,343.76	27,559.48	1.51
			Base 99.989214	1,999,784.28	101.367188	2,027,343.76	27,559.48	1.51

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: July 31, 2020

View Date: August 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	
9128287G9	US TREASURY FRN 07/21 VAR	2,000,000.000	Local	99.974962	1,999,499.24	100.188406	2,003,768.12	4,268.88	1.50
			Base	99.974962	1,999,499.24	100.188406	2,003,768.12	4,268.88	1.50
912828L32	US TREASURY N/B 08/20 1.375	5,000,000.000	Local	99.930239	4,996,511.97	100.096193	5,004,809.65	8,297.68	3.74
			Base	99.930239	4,996,511.97	100.096193	5,004,809.65	8,297.68	3.74
912828N48	US TREASURY N/B 12/20 1.75	2,000,000.000	Local	100.018084	2,000,361.68	100.671875	2,013,437.50	13,075.82	1.50
			Base	100.018084	2,000,361.68	100.671875	2,013,437.50	13,075.82	1.50
912828P87	US TREASURY N/B 02/21 1.125	2,000,000.000	Local	99.790016	1,995,800.31	100.570312	2,011,406.24	15,605.93	1.50
			Base	99.790016	1,995,800.31	100.570312	2,011,406.24	15,605.93	1.50
912828Q37	US TREASURY N/B 03/21 1.25	2,000,000.000	Local	99.701863	1,994,037.26	100.746094	2,014,921.88	20,884.62	1.51
			Base	99.701863	1,994,037.26	100.746094	2,014,921.88	20,884.62	1.51
912828WN6	US TREASURY N/B 05/21 2	2,000,000.000	Local	101.491788	2,029,835.75	101.554688	2,031,093.76	1,258.01	1.52
			Base	101.491788	2,029,835.75	101.554688	2,031,093.76	1,258.01	1.52
912828YN4	US TREASURY FRN 10/21 VAR	3,000,000.000	Local	100.024375	3,000,731.24	100.331350	3,009,940.50	9,209.26	2.25
			Base	100.024375	3,000,731.24	100.331350	3,009,940.50	9,209.26	2.25
912828Z45	US TREASURY FRN 01/22 VAR	2,000,000.000	Local	99.988055	1,999,761.09	100.163168	2,003,263.36	3,502.27	1.50
			Base	99.988055	1,999,761.09	100.163168	2,003,263.36	3,502.27	1.50
912828ZK9	US TREASURY FRN 04/22 VAR	2,000,000.000	Local	100.007052	2,000,141.03	100.110470	2,002,209.40	2,068.37	1.50
			Base	100.007052	2,000,141.03	100.110470	2,002,209.40	2,068.37	1.50
91282CAA9	US TREASURY FRN 07/22 VAR	2,000,000.000	Local	99.973691	1,999,473.82	100.012554	2,000,251.08	777.26	1.49
			Base	99.973691	1,999,473.82	100.012554	2,000,251.08	777.26	1.49

Holdings

ST OF AZ POOL 700 LGIP MD FF&C
STATE OF ARIZONA
FUND: ATZ8



STATE STREET

As of: July 31, 2020

View Date: August 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	
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033			
		8,513.610	Local	102.011368	8,684.85	99.969480	8,511.01	-173.84	0.01
Original Face:		2,000,000.000	Base	102.011368	8,684.85	99.969480	8,511.01	-173.84	0.01
US DOLLAR Total									
		95,781,400.650	Local		96,664,949.05		97,465,155.29	800,206.24	72.80
Original Face:		103,528,075.000	Base		96,664,949.05		97,465,155.29	800,206.24	72.80
FIXED INCOME Total									
		95,781,400.650	Base		96,664,949.05		97,465,155.29	800,206.24	72.80
Original Face:		103,528,075.000							

Holdings

ST OF AZ POOL 700 LGIP MD FF&C
STATE OF ARIZONA
FUND: ATZ8



STATE STREET

As of: July 31, 2020

View Date: August 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								
		132,193,413.500	Base	133,072,254.82		133,873,863.75	801,608.93	100.00
Original Face:		103,528,075.000						

Holdings

Currency Summary

As of: July 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: August 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								
	398,945.020	Local	398,945.02	398,945.02	0.30	0.00		0.00
		Base	398,945.02	398,945.02	0.30	0.00	0.00	0.00
CASH EQUIVALENT								
	36,013,067.830	Local	36,008,360.75	36,009,763.44	26.90	1,402.69		1,402.69
		Base	36,008,360.75	36,009,763.44	26.90	1,402.69	0.00	1,402.69
FIXED INCOME								
	95,781,400.650	Local	96,664,949.05	97,465,155.29	72.80	800,206.24		800,206.24
Original Face:	103,528,075.000	Base	96,664,949.05	97,465,155.29	72.80	800,206.24	0.00	800,206.24
US DOLLAR Total								
	132,193,413.500	Local	133,072,254.82	133,873,863.75	100.00	801,608.93		801,608.93
Original Face:	103,528,075.000	Base	133,072,254.82	133,873,863.75	100.00	801,608.93	0.00	801,608.93
FUND Total								
	132,193,413.500	Base	133,072,254.82	133,873,863.75	100.00	801,608.93	0.00	801,608.93
Original Face:	103,528,075.000							

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: August 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	398,945.020	398,945.02	398,945.02	0.30	0.00	0.00	0.00
CASH Total	398,945.020	398,945.02	398,945.02	0.30	0.00	0.00	0.00

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: August 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	36,013,067.830	36,008,360.75	36,009,763.44	26.90	1,402.69	0.00	1,402.69
CASH EQUIVALENT Total	36,013,067.830	36,008,360.75	36,009,763.44	26.90	1,402.69	0.00	1,402.69

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

August 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	95,781,400.650	96,664,949.05	97,465,155.29	72.80	800,206.24	0.00	800,206.24
FIXED INCOME Total	95,781,400.650	96,664,949.05	97,465,155.29	72.80	800,206.24	0.00	800,206.24

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: August 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	132,193,413.500	133,072,254.82	133,873,863.75	100.00	801,608.93	0.00	801,608.93

Holdings

Fund Summary

As of: July 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: August 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	398,945.020	398,945.02	398,945.02	0.30	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	36,013,067.830	36,008,360.75	36,009,763.44	26.90	1,402.69 1,402.69 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,402.69 1,402.69 GN 0.00 LS	
FIXED INCOME	95,781,400.650	96,664,949.05	97,465,155.29	72.80	800,206.24 806,535.18 GN -6,328.94 LS	0.00 0.00 GN 0.00 LS	800,206.24 806,535.18 GN -6,328.94 LS	
Original Face:	103,528,075.000							
<hr/>								
FUND Total	0.000	132,193,413.500	133,072,254.82	133,873,863.75	100.00	801,608.93 807,937.87 GN -6,328.94 LS	0.00 0.00 GN 0.00 LS	801,608.93 807,937.87 GN -6,328.94 LS
Original Face:	103,528,075.000							