

Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

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
		67,705.370	Local	1.000000	67,705.37	1.000000	67,705.37	0.04
			Base	1.000000	67,705.37	1.000000	67,705.37	0.04

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	67,705.370	Local	67,705.37		67,705.37	0.00	0.04
		Base	67,705.37		67,705.37	0.00	0.04

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	67,705.370	Base	67,705.37		67,705.37	0.00	0.04

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
		10,500,000.000	Local	100.000000	10,500,000.00	100.000000	10,500,000.00	6.86
			Base	100.000000	10,500,000.00	100.000000	10,500,000.00	6.86

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	99.987917	1,999,758.33	99.987917	1,999,758.33	1.31
			Base	99.987917	1,999,758.33	99.987917	1,999,758.33	1.31

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	99.947903	1,998,958.05	99.962500	1,999,250.00	1.31
			Base	99.947903	1,998,958.05	99.962500	1,999,250.00	1.31

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	99.927912	4,996,395.60	99.938880	4,996,944.00	3.27
			Base	99.927912	4,996,395.60	99.938880	4,996,944.00	3.27

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	6.54
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	6.54

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: August 31, 2020

View Date: September 8, 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
930ABD003	FIDELITY INVESTMENTS MONEY				0.010000	01 Sep 2020		
	5,014,275.470	Local	100.000000	5,014,275.47	100.000000	5,014,275.47	0.00	3.28
		Base	100.000000	5,014,275.47	100.000000	5,014,275.47	0.00	3.28
979QHR003	SOUTH STREET REPO				0.110000	01 Sep 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	9.81
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	9.81
US DOLLAR Total								
	49,514,275.470	Local		49,509,387.45		49,510,227.80	840.35	32.37
		Base		49,509,387.45		49,510,227.80	840.35	32.37
CASH EQUIVALENT Total								
	49,514,275.470	Base		49,509,387.45		49,510,227.80	840.35	32.37

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	122,716.800	Local	100.173318	122,929.49	100.669555	123,538.46	608.97	0.08
Original Face:	1,000,000.000	Base	100.173318	122,929.49	100.669555	123,538.46	608.97	0.08
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	866,954.450	Local	103.224707	894,911.19	105.085183	911,040.67	16,129.48	0.60
Original Face:	5,000,000.000	Base	103.224707	894,911.19	105.085183	911,040.67	16,129.48	0.60
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	798,739.870	Local	102.483720	818,578.33	104.395002	833,844.50	15,266.17	0.55
Original Face:	4,372,786.000	Base	102.483720	818,578.33	104.395002	833,844.50	15,266.17	0.55
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	955,678.950	Local	102.185613	976,566.39	104.396505	997,695.42	21,129.03	0.65
Original Face:	5,000,000.000	Base	102.185613	976,566.39	104.396505	997,695.42	21,129.03	0.65
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	541,686.650	Local	103.561050	560,976.38	105.785417	573,025.48	12,049.10	0.37
Original Face:	4,169,641.000	Base	103.561050	560,976.38	105.785417	573,025.48	12,049.10	0.37

& 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: August 31, 2020

View Date: September 8, 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
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		517,427.360	Local 101.150801	523,381.92	104.001431	538,131.86	14,749.94	0.35
Original Face:		2,000,000.000	Base 101.150801	523,381.92	104.001431	538,131.86	14,749.94	0.35
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		362,773.640	Local 102.363339	371,347.21	104.746327	379,992.06	8,644.85	0.25
Original Face:		2,910,888.000	Base 102.363339	371,347.21	104.746327	379,992.06	8,644.85	0.25
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
		686,891.390	Local 103.077839	708,032.80	104.596145	718,461.91	10,429.11	0.47
Original Face:		9,450,000.000	Base 103.077839	708,032.80	104.596145	718,461.91	10,429.11	0.47
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		525,521.850	Local 101.098502	531,294.72	104.914722	551,349.79	20,055.07	0.36
Original Face:		2,500,000.000	Base 101.098502	531,294.72	104.914722	551,349.79	20,055.07	0.36
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		394,979.580	Local 101.052011	399,134.81	102.754626	405,859.79	6,724.98	0.27
Original Face:		1,500,000.000	Base 101.052011	399,134.81	102.754626	405,859.79	6,724.98	0.27
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		717,461.620	Local 105.390435	756,135.92	108.329451	777,222.23	21,086.31	0.51
Original Face:		5,872,458.000	Base 105.390435	756,135.92	108.329451	777,222.23	21,086.31	0.51
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		18,250.750	Local 101.842061	18,586.94	104.949166	19,154.01	567.07	0.01
Original Face:		1,000,000.000	Base 101.842061	18,586.94	104.949166	19,154.01	567.07	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		36,915.400	Local 104.621703	38,621.52	111.170726	41,039.12	2,417.60	0.03
Original Face:		1,000,000.000	Base 104.621703	38,621.52	111.170726	41,039.12	2,417.60	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		277.070	Local 100.898690	279.56	105.729292	292.94	13.38	0.00
Original Face:		25,000.000	Base 100.898690	279.56	105.729292	292.94	13.38	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		75,461.640	Local 103.207563	77,882.12	112.451544	84,857.78	6,975.66	0.06
Original Face:		2,000,000.000	Base 103.207563	77,882.12	112.451544	84,857.78	6,975.66	0.06

& 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: August 31, 2020

View Date: September 8, 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
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		691.960	Local 100.000000	691.96	100.117580	692.77	0.81	0.00
Original Face:		410,000.000	Base 100.000000	691.96	100.117580	692.77	0.81	0.00
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.863750	20 Sep 2063		
		907,735.050	Local 100.428951	911,628.79	100.491940	912,200.56	571.77	0.60
Original Face:		1,500,000.000	Base 100.428951	911,628.79	100.491940	912,200.56	571.77	0.60
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.813750	20 Feb 2064		
		893,926.010	Local 100.378263	897,307.40	100.448500	897,935.27	627.87	0.59
Original Face:		1,530,000.000	Base 100.378263	897,307.40	100.448500	897,935.27	627.87	0.59
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.585500	20 Jun 2067		
		943,715.230	Local 102.029707	962,869.88	101.994710	962,539.61	-330.27	0.63
Original Face:		1,200,000.000	Base 102.029707	962,869.88	101.994710	962,539.61	-330.27	0.63
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.363750	20 Jun 2063		
		56,916.780	Local 100.000000	56,916.78	99.905910	56,863.23	-53.55	0.04
Original Face:		4,967,302.000	Base 100.000000	56,916.78	99.905910	56,863.23	-53.55	0.04
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		327,462.810	Local 101.032249	330,843.04	101.292310	331,694.64	851.60	0.22
Original Face:		2,720,000.000	Base 101.032249	330,843.04	101.292310	331,694.64	851.60	0.22
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		232,214.080	Local 101.506498	235,712.38	101.172150	234,935.98	-776.40	0.15
Original Face:		4,000,000.000	Base 101.506498	235,712.38	101.172150	234,935.98	-776.40	0.15
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,620,109.700	Local 102.065098	1,653,566.56	103.225940	1,672,373.47	18,806.91	1.09
Original Face:		4,400,000.000	Base 102.065098	1,653,566.56	103.225940	1,672,373.47	18,806.91	1.09
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,462,792.980	Local 99.358292	1,453,406.12	100.395840	1,468,583.30	15,177.18	0.96
Original Face:		3,000,000.000	Base 99.358292	1,453,406.12	100.395840	1,468,583.30	15,177.18	0.96
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		358,461.600	Local 99.746807	357,554.00	100.231910	359,292.91	1,738.91	0.23
Original Face:		2,000,000.000	Base 99.746807	357,554.00	100.231910	359,292.91	1,738.91	0.23

& 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: August 31, 2020

View Date: September 8, 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
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		452,062.650	Local 100.603007	454,788.62	103.790580	469,198.45	14,409.83	0.31
Original Face:		1,000,000.000	Base 100.603007	454,788.62	103.790580	469,198.45	14,409.83	0.31
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		330,301.680	Local 101.289037	334,559.39	103.782180	342,794.28	8,234.89	0.22
Original Face:		1,000,000.000	Base 101.289037	334,559.39	103.782180	342,794.28	8,234.89	0.22
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	101.964450	0.01	0.00	0.00
			Base 100.000000	0.01	101.964450	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		578,650.640	Local 100.721494	582,825.57	106.974610	619,009.27	36,183.70	0.40
Original Face:		1,000,000.000	Base 100.721494	582,825.57	106.974610	619,009.27	36,183.70	0.40
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		522,332.240	Local 100.812954	526,578.56	104.888870	547,868.38	21,289.82	0.36
Original Face:		1,000,000.000	Base 100.812954	526,578.56	104.888870	547,868.38	21,289.82	0.36
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		492,197.030	Local 99.890735	491,659.23	101.705930	500,593.57	8,934.34	0.33
Original Face:		1,000,000.000	Base 99.890735	491,659.23	101.705930	500,593.57	8,934.34	0.33
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		389,192.300	Local 100.305515	390,381.34	101.195080	393,843.46	3,462.12	0.26
Original Face:		1,000,000.000	Base 100.305515	390,381.34	101.195080	393,843.46	3,462.12	0.26
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		373,333.480	Local 100.890351	376,657.46	102.135910	381,307.55	4,650.09	0.25
Original Face:		1,000,000.000	Base 100.890351	376,657.46	102.135910	381,307.55	4,650.09	0.25
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	102.875930	0.03	-0.06	0.00
			Base 300.000000	0.09	102.875930	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,727,102.830	Local 102.901299	1,777,211.24	103.896074	1,794,392.03	17,180.79	1.17
Original Face:		3,000,000.000	Base 102.901299	1,777,211.24	103.896074	1,794,392.03	17,180.79	1.17

& 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: August 31, 2020

View Date: September 8, 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	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069			
		1,504,583.160	Local	100.350074	1,509,850.32	103.128940	1,551,660.66	41,810.34	1.01
Original Face:		2,000,000.000	Base	100.350074	1,509,850.32	103.128940	1,551,660.66	41,810.34	1.01
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069			
		798,465.480	Local	100.068302	799,010.85	102.548950	818,817.97	19,807.12	0.54
Original Face:		2,000,000.000	Base	100.068302	799,010.85	102.548950	818,817.97	19,807.12	0.54
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050			
		1,974,874.130	Local	102.276889	2,019,839.83	103.084220	2,035,783.59	15,943.76	1.33
Original Face:		2,000,000.000	Base	102.276889	2,019,839.83	103.084220	2,035,783.59	15,943.76	1.33
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020			
		6,280,000.000	Local	100.076203	6,284,785.53	100.374592	6,303,524.38	18,738.85	4.12
			Base	100.076203	6,284,785.53	100.374592	6,303,524.38	18,738.85	4.12
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		5,000,000.000	Local	106.866392	5,343,319.58	107.615185	5,380,759.25	37,439.67	3.52
			Base	106.866392	5,343,319.58	107.615185	5,380,759.25	37,439.67	3.52
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.180000	13 Aug 2027			
		2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	1.77
Original Face:		2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	1.77
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.180000	15 Sep 2026			
		3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.29
Original Face:		3,500,000.000	Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.29
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		2,500,000.000	Local	108.106997	2,702,674.92	108.555778	2,713,894.45	11,219.53	1.77
			Base	108.106997	2,702,674.92	108.555778	2,713,894.45	11,219.53	1.77
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024			
		2,000,000.000	Local	99.888672	1,997,773.43	105.555002	2,111,100.04	113,326.61	1.38
			Base	99.888672	1,997,773.43	105.555002	2,111,100.04	113,326.61	1.38
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021			
		268,952.990	Local	100.647686	270,694.96	100.914520	271,412.62	717.66	0.18
Original Face:		4,000,000.000	Base	100.647686	270,694.96	100.914520	271,412.62	717.66	0.18

& 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: August 31, 2020

View Date: September 8, 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	
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022			
		261,316.780	Local	100.673757	263,077.42	101.638290	265,597.91	2,520.49	0.17
Original Face:		1,000,000.000	Base	100.673757	263,077.42	101.638290	265,597.91	2,520.49	0.17
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021			
		3,000,000.000	Local	99.626672	2,988,800.16	101.294771	3,038,843.13	50,042.97	1.99
			Base	99.626672	2,988,800.16	101.294771	3,038,843.13	50,042.97	1.99
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021			
		5,000,000.000	Local	100.032901	5,001,645.07	99.931000	4,996,550.00	-5,095.07	3.27
			Base	100.032901	5,001,645.07	99.931000	4,996,550.00	-5,095.07	3.27
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	102.124890	510,624.45	10,624.45	0.33
			Base	100.000000	500,000.00	102.124890	510,624.45	10,624.45	0.33
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020			
		3,000,000.000	Local	99.976639	2,999,299.16	99.983486	2,999,504.58	205.42	1.96
			Base	99.976639	2,999,299.16	99.983486	2,999,504.58	205.42	1.96
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020			
		3,000,000.000	Local	99.963750	2,998,912.50	99.973115	2,999,193.45	280.95	1.96
			Base	99.963750	2,998,912.50	99.973115	2,999,193.45	280.95	1.96
9127964A4	TREASURY BILL 09/20 0.00000					29 Sep 2020			
		2,000,000.000	Local	99.989298	1,999,785.96	99.992806	1,999,856.12	70.16	1.31
			Base	99.989298	1,999,785.96	99.992806	1,999,856.12	70.16	1.31
9128283G3	US TREASURY N/B 11/20 1.75				1.750000	15 Nov 2020			
		5,000,000.000	Local	99.917923	4,995,896.15	100.329938	5,016,496.90	20,600.75	3.28
			Base	99.917923	4,995,896.15	100.329938	5,016,496.90	20,600.75	3.28
9128286Q8	US TREASURY FRN 04/21 VAR				0.239026	30 Apr 2021			
		2,000,000.000	Local	99.975577	1,999,511.54	100.077039	2,001,540.78	2,029.24	1.31
			Base	99.975577	1,999,511.54	100.077039	2,001,540.78	2,029.24	1.31
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021			
		4,000,000.000	Local	100.614250	4,024,569.99	101.203125	4,048,125.00	23,555.01	2.65
			Base	100.614250	4,024,569.99	101.203125	4,048,125.00	23,555.01	2.65

& 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: August 31, 2020

View Date: September 8, 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					0.320026	31 Jul 2021		
	2,000,000.000	Local		99.977094	1,999,541.88	100.177969	2,003,559.38	4,017.50	1.31
		Base		99.977094	1,999,541.88	100.177969	2,003,559.38	4,017.50	1.31
912828D72	US TREASURY N/B 08/21 2					2.000000	31 Aug 2021		
	2,000,000.000	Local		101.863909	2,037,278.17	101.839844	2,036,796.88	-481.29	1.33
		Base		101.863909	2,037,278.17	101.839844	2,036,796.88	-481.29	1.33
912828N48	US TREASURY N/B 12/20 1.75					1.750000	31 Dec 2020		
	2,000,000.000	Local		100.014396	2,000,287.91	100.539062	2,010,781.24	10,493.33	1.31
		Base		100.014396	2,000,287.91	100.539062	2,010,781.24	10,493.33	1.31
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	2,000,000.000	Local		99.820867	1,996,417.33	100.476562	2,009,531.24	13,113.91	1.31
		Base		99.820867	1,996,417.33	100.476562	2,009,531.24	13,113.91	1.31
912828Q37	US TREASURY N/B 03/21 1.25					1.250000	31 Mar 2021		
	2,000,000.000	Local		99.740054	1,994,801.08	100.625000	2,012,500.00	17,698.92	1.32
		Base		99.740054	1,994,801.08	100.625000	2,012,500.00	17,698.92	1.32
912828U65	US TREASURY N/B 11/21 1.75					1.750000	30 Nov 2021		
	2,000,000.000	Local		101.982571	2,039,651.42	101.968750	2,039,375.00	-276.42	1.33
		Base		101.982571	2,039,651.42	101.968750	2,039,375.00	-276.42	1.33
912828WN6	US TREASURY N/B 05/21 2					2.000000	31 May 2021		
	2,000,000.000	Local		101.339162	2,026,783.24	101.359375	2,027,187.50	404.26	1.33
		Base		101.339162	2,026,783.24	101.359375	2,027,187.50	404.26	1.33
912828YN4	US TREASURY FRN 10/21 VAR					0.400025	31 Oct 2021		
	3,000,000.000	Local		100.022718	3,000,681.53	100.323328	3,009,699.84	9,018.31	1.97
		Base		100.022718	3,000,681.53	100.323328	3,009,699.84	9,018.31	1.97
912828YZ7	US TREASURY N/B 12/21 1.625					1.625000	31 Dec 2021		
	2,000,000.000	Local		101.958467	2,039,169.34	101.957031	2,039,140.62	-28.72	1.33
		Base		101.958467	2,039,169.34	101.957031	2,039,140.62	-28.72	1.33
912828Z45	US TREASURY FRN 01/22 VAR					0.254026	31 Jan 2022		
	2,000,000.000	Local		99.988731	1,999,774.61	100.166253	2,003,325.06	3,550.45	1.31
		Base		99.988731	1,999,774.61	100.166253	2,003,325.06	3,550.45	1.31

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: August 31, 2020

View Date: September 8, 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	
912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022			
		2,000,000.000	Local	101.468750	2,029,375.00	101.453125	2,029,062.50	-312.50	1.33
			Base	101.468750	2,029,375.00	101.453125	2,029,062.50	-312.50	1.33
912828ZK9	US TREASURY FRN 04/22 VAR				0.214026	30 Apr 2022			
		2,000,000.000	Local	100.006709	2,000,134.17	100.104695	2,002,093.90	1,959.73	1.31
			Base	100.006709	2,000,134.17	100.104695	2,002,093.90	1,959.73	1.31
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025			
		2,000,000.000	Local	99.746669	1,994,933.38	99.984375	1,999,687.50	4,754.12	1.31
			Base	99.746669	1,994,933.38	99.984375	1,999,687.50	4,754.12	1.31
91282CAA9	US TREASURY FRN 07/22 VAR				0.155026	31 Jul 2022			
		2,000,000.000	Local	99.974845	1,999,496.89	99.992689	1,999,853.78	356.89	1.31
			Base	99.974845	1,999,496.89	99.992689	1,999,853.78	356.89	1.31
US DOLLAR Total									
		101,579,128.650	Local		102,651,591.04		103,387,504.51	735,913.47	67.59
Original Face:		100,728,075.000	Base		102,651,591.04		103,387,504.51	735,913.47	67.59
FIXED INCOME Total									
		101,579,128.650	Base		102,651,591.04		103,387,504.51	735,913.47	67.59
Original Face:		100,728,075.000							

Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 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								
		151,161,109.490	Base	152,228,683.86		152,965,437.68	736,753.82	100.00
Original Face:		100,728,075.000						

Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 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								
	67,705.370	Local	67,705.37	67,705.37	0.04	0.00		0.00
		Base	67,705.37	67,705.37	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	49,514,275.470	Local	49,509,387.45	49,510,227.80	32.37	840.35		840.35
		Base	49,509,387.45	49,510,227.80	32.37	840.35	0.00	840.35
FIXED INCOME								
	101,579,128.650	Local	102,651,591.04	103,387,504.51	67.59	735,913.47		735,913.47
Original Face:	100,728,075.000	Base	102,651,591.04	103,387,504.51	67.59	735,913.47	0.00	735,913.47
US DOLLAR Total								
	151,161,109.490	Local	152,228,683.86	152,965,437.68	100.00	736,753.82		736,753.82
Original Face:	100,728,075.000	Base	152,228,683.86	152,965,437.68	100.00	736,753.82	0.00	736,753.82
FUND Total								
	151,161,109.490	Base	152,228,683.86	152,965,437.68	100.00	736,753.82	0.00	736,753.82
Original Face:	100,728,075.000							

Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 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	67,705.370	67,705.37	67,705.37	0.04	0.00	0.00	0.00
CASH Total	67,705.370	67,705.37	67,705.37	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 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	49,514,275.470	49,509,387.45	49,510,227.80	32.37	840.35	0.00	840.35
CASH EQUIVALENT Total	49,514,275.470	49,509,387.45	49,510,227.80	32.37	840.35	0.00	840.35

Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 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	101,579,128.650	102,651,591.04	103,387,504.51	67.59	735,913.47	0.00	735,913.47
FIXED INCOME Total	101,579,128.650	102,651,591.04	103,387,504.51	67.59	735,913.47	0.00	735,913.47

Holdings

Asset Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 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	151,161,109.490	152,228,683.86	152,965,437.68	100.00	736,753.82	0.00	736,753.82

Holdings

Fund Summary

As of: August 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 8, 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	67,705.370	67,705.37	67,705.37	0.04	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	49,514,275.470	49,509,387.45	49,510,227.80	32.37	840.35 840.35 GN 0.00 LS	0.00 0.00 GN 0.00 LS	840.35 840.35 GN 0.00 LS
FIXED INCOME	101,579,128.650	102,651,591.04	103,387,504.51	67.59	735,913.47 743,267.75 GN -7,354.28 LS	0.00 0.00 GN 0.00 LS	735,913.47 743,267.75 GN -7,354.28 LS
Original Face:	100,728,075.000						
<hr/>							
FUND Total	0.000	151,161,109.490	152,228,683.86	100.00	736,753.82 744,108.10 GN -7,354.28 LS	0.00 0.00 GN 0.00 LS	736,753.82 744,108.10 GN -7,354.28 LS
Original Face:	100,728,075.000						