

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2021

View Date: February 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
		144,574.090	Local 1.000000	144,574.09	1.000000	144,574.09	0.00	0.05
			Base 1.000000	144,574.09	1.000000	144,574.09	0.00	0.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	144,574.090	Local	144,574.09		144,574.09	0.00	0.05
		Base	144,574.09		144,574.09	0.00	0.05

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	144,574.090	Base	144,574.09		144,574.09	0.00	0.05

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
		26,500,000.000	Local 100.000000	26,500,000.00	100.000000	26,500,000.00	0.00	8.98
			Base 100.000000	26,500,000.00	100.000000	26,500,000.00	0.00	8.98

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 99.990225	4,999,511.27	99.990225	4,999,511.27	0.00	1.69
			Base 99.990225	4,999,511.27	99.990225	4,999,511.27	0.00	1.69

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
		10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39

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	3.39
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39

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	3.39
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39

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927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.080000	12 Feb 2021		
	15,000,000.000	Local		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.08
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.08
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	5.08
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	5.08
985FHY004	MITSUBISHI UFJ REPO					0.070000	01 Feb 2021		
	10,000,000.000	Local		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.39
US DOLLAR Total									
	101,500,000.000	Local			101,499,511.27		101,499,511.27	0.00	34.38
		Base			101,499,511.27		101,499,511.27	0.00	34.38
CASH EQUIVALENT Total									
	101,500,000.000	Base			101,499,511.27		101,499,511.27	0.00	34.38
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		
	87,978.310	Local		100.099866	88,066.17	100.402842	88,332.72	266.55	0.03
Original Face:	1,000,000.000	Base		100.099866	88,066.17	100.402842	88,332.72	266.55	0.03
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
	760,793.150	Local		103.030386	783,848.12	105.829847	805,146.23	21,298.11	0.27
Original Face:	5,000,000.000	Base		103.030386	783,848.12	105.829847	805,146.23	21,298.11	0.27
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
	664,368.830	Local		102.326820	679,827.50	105.059176	697,980.42	18,152.92	0.24
Original Face:	4,372,786.000	Base		102.326820	679,827.50	105.059176	697,980.42	18,152.92	0.24
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
	794,799.800	Local		102.049237	811,087.13	104.884263	833,619.91	22,532.78	0.28
Original Face:	5,000,000.000	Base		102.049237	811,087.13	104.884263	833,619.91	22,532.78	0.28

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36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		437,128.690	Local 103.344239	451,747.32	106.579524	465,889.68	14,142.36	0.16
Original Face:		4,169,641.000	Base 103.344239	451,747.32	106.579524	465,889.68	14,142.36	0.16
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		363,407.740	Local 101.129580	367,512.72	103.604405	376,506.43	8,993.71	0.13
Original Face:		2,000,000.000	Base 101.129580	367,512.72	103.604405	376,506.43	8,993.71	0.13
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		275,401.060	Local 102.210318	281,488.30	105.528716	290,627.20	9,138.90	0.10
Original Face:		2,910,888.000	Base 102.210318	281,488.30	105.528716	290,627.20	9,138.90	0.10
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				2.250000	20 Sep 2040		
		602,839.410	Local 103.013542	621,006.23	104.455060	629,696.27	8,690.04	0.21
Original Face:		9,450,000.000	Base 103.013542	621,006.23	104.455060	629,696.27	8,690.04	0.21
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		438,832.970	Local 101.035342	443,376.39	105.029861	460,905.66	17,529.27	0.16
Original Face:		2,500,000.000	Base 101.035342	443,376.39	105.029861	460,905.66	17,529.27	0.16
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		331,686.450	Local 100.995515	334,988.44	103.120545	342,036.87	7,048.43	0.12
Original Face:		1,500,000.000	Base 100.995515	334,988.44	103.120545	342,036.87	7,048.43	0.12
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		606,956.820	Local 105.278684	638,996.15	109.922957	667,184.88	28,188.73	0.23
Original Face:		5,872,458.000	Base 105.278684	638,996.15	109.922957	667,184.88	28,188.73	0.23
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		14,444.220	Local 101.618779	14,678.04	105.235917	15,200.51	522.47	0.01
Original Face:		1,000,000.000	Base 101.618779	14,678.04	105.235917	15,200.51	522.47	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		25,335.980	Local 104.495070	26,474.85	110.552945	28,009.67	1,534.82	0.01
Original Face:		1,000,000.000	Base 104.495070	26,474.85	110.552945	28,009.67	1,534.82	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		219.300	Local 100.720474	220.88	104.553007	229.28	8.40	0.00
Original Face:		25,000.000	Base 100.720474	220.88	104.553007	229.28	8.40	0.00

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36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5						5.000000	15 Oct 2039		
	64,880.780	Local		103.137293	66,916.28	114.959314		74,586.50	7,670.22	0.03
Original Face:	2,000,000.000	Base		103.137293	66,916.28	114.959314		74,586.50	7,670.22	0.03
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB						0.852130	20 Sep 2063		
	845,958.810	Local		100.424777	849,552.25	100.592440		850,970.61	1,418.36	0.29
Original Face:	1,500,000.000	Base		100.424777	849,552.25	100.592440		850,970.61	1,418.36	0.29
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB						0.802130	20 Feb 2064		
	848,218.390	Local		100.374619	851,395.98	100.585420		853,184.03	1,788.05	0.29
Original Face:	1,530,000.000	Base		100.374619	851,395.98	100.585420		853,184.03	1,788.05	0.29
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB						1.585500	20 Jun 2067		
	893,929.260	Local		102.011538	911,910.99	101.632410		908,521.85	-3,389.14	0.31
Original Face:	1,200,000.000	Base		102.011538	911,910.99	101.632410		908,521.85	-3,389.14	0.31
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE						0.352130	20 Jun 2063		
	11,555.270	Local		100.000000	11,555.27	99.990220		11,554.14	-1.13	0.00
Original Face:	4,967,302.000	Base		100.000000	11,555.27	99.990220		11,554.14	-1.13	0.00
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC						2.000000	16 Aug 2039		
	256,855.470	Local		101.009435	259,448.26	101.218040		259,984.07	535.81	0.09
Original Face:	2,720,000.000	Base		101.009435	259,448.26	101.218040		259,984.07	535.81	0.09
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C						2.637000	16 May 2051		
	221,890.550	Local		101.485940	225,187.71	101.592080		225,423.23	235.52	0.08
Original Face:	4,000,000.000	Base		101.485940	225,187.71	101.592080		225,423.23	235.52	0.08
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB						2.000000	20 Jul 2042		
	1,303,218.490	Local		102.025564	1,329,616.01	103.549640		1,349,478.05	19,862.04	0.46
Original Face:	4,400,000.000	Base		102.025564	1,329,616.01	103.549640		1,349,478.05	19,862.04	0.46
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.500000	16 May 2042		
	1,130,648.440	Local		99.370645	1,123,532.65	100.818810		1,139,906.30	16,373.65	0.39
Original Face:	3,000,000.000	Base		99.370645	1,123,532.65	100.818810		1,139,906.30	16,373.65	0.39
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF						2.426180	16 Mar 2048		
	442,662.570	Local		100.593834	445,291.25	103.770920		459,355.02	14,063.77	0.16
Original Face:	1,000,000.000	Base		100.593834	445,291.25	103.770920		459,355.02	14,063.77	0.16

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38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050			
		242,453.090	Local 101.270955	245,534.56	103.828630	251,735.72	6,201.16		0.09
Original Face:		1,000,000.000	Base 101.270955	245,534.56	103.828630	251,735.72	6,201.16		0.09
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054			
		0.010	Local 100.000000	0.01	101.957260	0.01	0.00		0.00
			Base 100.000000	0.01	101.957260	0.01	0.00		0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052			
		488,303.200	Local 100.712037	491,780.10	106.436370	519,732.20	27,952.10		0.18
Original Face:		1,000,000.000	Base 100.712037	491,780.10	106.436370	519,732.20	27,952.10		0.18
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049			
		289,897.740	Local 100.800993	292,219.80	104.204840	302,087.48	9,867.68		0.10
Original Face:		1,000,000.000	Base 100.800993	292,219.80	104.204840	302,087.48	9,867.68		0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055			
		94,598.200	Local 99.892038	94,496.07	100.534830	95,104.14	608.07		0.03
Original Face:		1,000,000.000	Base 99.892038	94,496.07	100.534830	95,104.14	608.07		0.03
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044			
		238,848.150	Local 100.300132	239,565.01	100.969190	241,163.04	1,598.03		0.08
Original Face:		1,000,000.000	Base 100.300132	239,565.01	100.969190	241,163.04	1,598.03		0.08
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049			
		281,172.710	Local 100.877621	283,640.34	101.994150	286,779.72	3,139.38		0.10
Original Face:		1,000,000.000	Base 100.877621	283,640.34	101.994150	286,779.72	3,139.38		0.10
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057			
		0.030	Local 300.000000	0.09	102.946330	0.03	-0.06		0.00
			Base 300.000000	0.09	102.946330	0.03	-0.06		0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069			
		1,459,937.350	Local 102.876479	1,501,932.14	104.149801	1,520,521.84	18,589.70		0.52
Original Face:		3,000,000.000	Base 102.876479	1,501,932.14	104.149801	1,520,521.84	18,589.70		0.52
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069			
		1,336,178.270	Local 100.347095	1,340,816.08	103.288582	1,380,119.59	39,303.51		0.47
Original Face:		2,000,000.000	Base 100.347095	1,340,816.08	103.288582	1,380,119.59	39,303.51		0.47

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38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	683,846.010	Local	100.067711	684,309.05	102.596800	701,604.12	17,295.07	0.24	
Original Face:	2,000,000.000	Base	100.067711	684,309.05	102.596800	701,604.12	17,295.07	0.24	
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
	1,919,633.710	Local	102.244702	1,962,723.77	102.874670	1,974,816.84	12,093.07	0.67	
Original Face:	2,000,000.000	Base	102.244702	1,962,723.77	102.874670	1,974,816.84	12,093.07	0.67	
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.120000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.91	
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.91	
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.120000	15 Sep 2026		
	3,354,166.670	Local	100.000000	3,354,166.67	100.000000	3,354,166.67	0.00	1.14	
Original Face:	3,500,000.000	Base	100.000000	3,354,166.67	100.000000	3,354,166.67	0.00	1.14	
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
	2,000,000.000	Local	99.899761	1,997,995.21	103.933859	2,078,677.18	80,681.97	0.70	
		Base	99.899761	1,997,995.21	103.933859	2,078,677.18	80,681.97	0.70	
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
	265,802.740	Local	100.382724	266,820.03	100.617880	267,445.08	625.05	0.09	
Original Face:	4,000,000.000	Base	100.382724	266,820.03	100.617880	267,445.08	625.05	0.09	
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
	151,007.150	Local	100.488030	151,744.11	101.317010	152,995.93	1,251.82	0.05	
Original Face:	1,000,000.000	Base	100.488030	151,744.11	101.317010	152,995.93	1,251.82	0.05	
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
	3,000,000.000	Local	99.772013	2,993,160.40	100.800576	3,024,017.28	30,856.88	1.02	
		Base	99.772013	2,993,160.40	100.800576	3,024,017.28	30,856.88	1.02	
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
	5,000,000.000	Local	100.158749	5,007,937.46	100.192140	5,009,607.00	1,669.54	1.70	
		Base	100.158749	5,007,937.46	100.192140	5,009,607.00	1,669.54	1.70	
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000						24 Jan 2025		
	3,000,000.000	Local	100.236023	3,007,080.70	101.088370	3,032,651.10	25,570.40	1.03	
		Base	100.236023	3,007,080.70	101.088370	3,032,651.10	25,570.40	1.03	

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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	
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025			
		3,900,000.000	Local	100.211007	3,908,229.29	101.043300	3,940,688.70	32,459.41	1.33
			Base	100.211007	3,908,229.29	101.043300	3,940,688.70	32,459.41	1.33
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024			
		2,000,000.000	Local	100.017920	2,000,358.39	100.101000	2,002,020.00	1,661.61	0.68
			Base	100.017920	2,000,358.39	100.101000	2,002,020.00	1,661.61	0.68
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	101.172953	505,864.77	5,864.77	0.17
			Base	100.000000	500,000.00	101.172953	505,864.77	5,864.77	0.17
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021			
		5,000,000.000	Local	99.986806	4,999,340.28	99.994986	4,999,749.30	409.02	1.69
			Base	99.986806	4,999,340.28	99.994986	4,999,749.30	409.02	1.69
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021			
		3,000,000.000	Local	99.973175	2,999,195.24	99.984896	2,999,546.88	351.64	1.02
			Base	99.973175	2,999,195.24	99.984896	2,999,546.88	351.64	1.02
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021			
		3,000,000.000	Local	99.900271	2,997,008.14	99.932444	2,997,973.32	965.18	1.02
			Base	99.900271	2,997,008.14	99.932444	2,997,973.32	965.18	1.02
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021			
		3,000,000.000	Local	99.900400	2,997,012.00	99.922764	2,997,682.92	670.92	1.02
			Base	99.900400	2,997,012.00	99.922764	2,997,682.92	670.92	1.02
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021			
		3,000,000.000	Local	99.959542	2,998,786.26	99.966667	2,999,000.01	213.75	1.02
			Base	99.959542	2,998,786.26	99.966667	2,999,000.01	213.75	1.02
912796C31	TREASURY BILL 01/22 0.00000				0.010000	27 Jan 2022			
		3,000,000.000	Local	99.902500	2,997,075.01	99.907500	2,997,225.00	149.99	1.02
			Base	99.902500	2,997,075.01	99.907500	2,997,225.00	149.99	1.02
912796C98	TREASURY BILL 03/21 0.00000					23 Mar 2021			
		3,000,000.000	Local	99.983680	2,999,510.41	99.991667	2,999,750.01	239.60	1.02
			Base	99.983680	2,999,510.41	99.991667	2,999,750.01	239.60	1.02

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2021

View Date: February 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	
912796G37	CASH MGMT BILL 06/21 0.00000	3,000,000.000	Local	99.969167	2,999,075.00	99.971667	2,999,150.01	75.01	1.02
			Base	99.969167	2,999,075.00	99.971667	2,999,150.01	75.01	1.02
9128282F6	US TREASURY N/B 08/21 1.125	3,000,000.000	Local	100.570789	3,017,123.66	100.589844	3,017,695.32	571.66	1.02
			Base	100.570789	3,017,123.66	100.589844	3,017,695.32	571.66	1.02
9128286Q8	US TREASURY FRN 04/21 VAR	2,000,000.000	Local	99.991082	1,999,821.64	100.034174	2,000,683.48	861.84	0.68
			Base	99.991082	1,999,821.64	100.034174	2,000,683.48	861.84	0.68
9128286V7	US TREASURY N/B 05/21 2.125	3,000,000.000	Local	100.650095	3,019,502.85	100.664062	3,019,921.86	419.01	1.02
			Base	100.650095	3,019,502.85	100.664062	3,019,921.86	419.01	1.02
9128287A2	US TREASURY N/B 06/21 1.625	4,000,000.000	Local	100.303057	4,012,122.29	100.625000	4,025,000.00	12,877.71	1.36
			Base	100.303057	4,012,122.29	100.625000	4,025,000.00	12,877.71	1.36
9128287G9	US TREASURY FRN 07/21 VAR	2,000,000.000	Local	99.987619	1,999,752.37	100.098909	2,001,978.18	2,225.81	0.68
			Base	99.987619	1,999,752.37	100.098909	2,001,978.18	2,225.81	0.68
912828D72	US TREASURY N/B 08/21 2	2,000,000.000	Local	101.080453	2,021,609.05	101.085938	2,021,718.76	109.71	0.68
			Base	101.080453	2,021,609.05	101.085938	2,021,718.76	109.71	0.68
912828P87	US TREASURY N/B 02/21 1.125	2,000,000.000	Local	99.973130	1,999,462.59	100.077909	2,001,558.18	2,095.59	0.68
			Base	99.973130	1,999,462.59	100.077909	2,001,558.18	2,095.59	0.68
912828Q37	US TREASURY N/B 03/21 1.25	2,000,000.000	Local	99.928546	1,998,570.91	100.184748	2,003,694.96	5,124.05	0.68
			Base	99.928546	1,998,570.91	100.184748	2,003,694.96	5,124.05	0.68
912828T34	US TREASURY N/B 09/21 1.125	3,000,000.000	Local	100.650076	3,019,502.28	100.679688	3,020,390.64	888.36	1.02
			Base	100.650076	3,019,502.28	100.679688	3,020,390.64	888.36	1.02

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STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2021

View Date: February 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
912828U65	US TREASURY N/B 11/21 1.75					1.750000	30 Nov 2021		
	5,000,000.000	Local		101.344629	5,067,231.44	101.359375	5,067,968.75	737.31	1.72
		Base		101.344629	5,067,231.44	101.359375	5,067,968.75	737.31	1.72
912828WG1	US TREASURY N/B 04/21 2.25					2.250000	30 Apr 2021		
	3,000,000.000	Local		100.513468	3,015,404.03	100.522384	3,015,671.52	267.49	1.02
		Base		100.513468	3,015,404.03	100.522384	3,015,671.52	267.49	1.02
912828WN6	US TREASURY N/B 05/21 2					2.000000	31 May 2021		
	2,000,000.000	Local		100.585884	2,011,717.67	100.621094	2,012,421.88	704.21	0.68
		Base		100.585884	2,011,717.67	100.621094	2,012,421.88	704.21	0.68
912828WR7	US TREASURY N/B 06/21 2.125					2.125000	30 Jun 2021		
	5,000,000.000	Local		100.815622	5,040,781.12	100.835938	5,041,796.90	1,015.78	1.71
		Base		100.815622	5,040,781.12	100.835938	5,041,796.90	1,015.78	1.71
912828YN4	US TREASURY FRN 10/21 VAR					0.380016	31 Oct 2021		
	3,000,000.000	Local		100.014539	3,000,436.18	100.208892	3,006,266.76	5,830.58	1.02
		Base		100.014539	3,000,436.18	100.208892	3,006,266.76	5,830.58	1.02
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 2021		
	3,000,000.000	Local		101.012145	3,030,364.34	101.039062	3,031,171.86	807.52	1.03
		Base		101.012145	3,030,364.34	101.039062	3,031,171.86	807.52	1.03
912828YT1	US TREASURY N/B 11/21 1.5					1.500000	30 Nov 2021		
	5,000,000.000	Local		101.131735	5,056,586.77	101.160156	5,058,007.80	1,421.03	1.71
		Base		101.131735	5,056,586.77	101.160156	5,058,007.80	1,421.03	1.71
912828YZ7	US TREASURY N/B 12/21 1.625					1.625000	31 Dec 2021		
	5,000,000.000	Local		101.341674	5,067,083.72	101.382812	5,069,140.60	2,056.88	1.72
		Base		101.341674	5,067,083.72	101.382812	5,069,140.60	2,056.88	1.72
912828Z45	US TREASURY FRN 01/22 VAR					0.234016	31 Jan 2022		
	2,000,000.000	Local		99.992066	1,999,841.31	100.127066	2,002,541.32	2,700.01	0.68
		Base		99.992066	1,999,841.31	100.127066	2,002,541.32	2,700.01	0.68
912828ZA1	US TREASURY N/B 02/22 1.125					1.125000	28 Feb 2022		
	2,000,000.000	Local		101.056422	2,021,128.44	101.093750	2,021,875.00	746.56	0.68
		Base		101.056422	2,021,128.44	101.093750	2,021,875.00	746.56	0.68

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2021

View Date: February 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
912828ZG8	US TREASURY N/B 03/22 0.375					0.375000	31 Mar 2022		
	2,000,000.000	Local		100.238382	2,004,767.64	100.304688	2,006,093.76	1,326.12	0.68
		Base		100.238382	2,004,767.64	100.304688	2,006,093.76	1,326.12	0.68
912828ZK9	US TREASURY FRN 04/22 VAR					0.194016	30 Apr 2022		
	3,000,000.000	Local		100.030147	3,000,904.40	100.100580	3,003,017.40	2,113.00	1.02
		Base		100.030147	3,000,904.40	100.100580	3,003,017.40	2,113.00	1.02
912828ZR4	US TREASURY N/B 05/22 0.125					0.125000	31 May 2022		
	2,000,000.000	Local		99.969990	1,999,399.80	100.023438	2,000,468.76	1,068.96	0.68
		Base		99.969990	1,999,399.80	100.023438	2,000,468.76	1,068.96	0.68
912828ZT0	US TREASURY N/B 05/25 0.25					0.250000	31 May 2025		
	2,000,000.000	Local		99.312520	1,986,250.39	99.558594	1,991,171.88	4,921.49	0.67
		Base		99.312520	1,986,250.39	99.558594	1,991,171.88	4,921.49	0.67
912828ZU7	US TREASURY N/B 06/23 0.25					0.250000	15 Jun 2023		
	2,000,000.000	Local		100.089098	2,001,781.95	100.250000	2,005,000.00	3,218.05	0.68
		Base		100.089098	2,001,781.95	100.250000	2,005,000.00	3,218.05	0.68
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	2,000,000.000	Local		99.768654	1,995,373.08	99.496094	1,989,921.88	-5,451.20	0.67
		Base		99.768654	1,995,373.08	99.496094	1,989,921.88	-5,451.20	0.67
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
	5,000,000.000	Local		99.964103	4,998,205.13	100.023438	5,001,171.90	2,966.77	1.69
		Base		99.964103	4,998,205.13	100.023438	5,001,171.90	2,966.77	1.69
91282CAA9	US TREASURY FRN 07/22 VAR					0.135016	31 Jul 2022		
	5,000,000.000	Local		99.989421	4,999,471.05	100.030612	5,001,530.60	2,059.55	1.69
		Base		99.989421	4,999,471.05	100.030612	5,001,530.60	2,059.55	1.69
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
	5,000,000.000	Local		99.952536	4,997,626.81	100.019531	5,000,976.55	3,349.74	1.69
		Base		99.952536	4,997,626.81	100.019531	5,000,976.55	3,349.74	1.69
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	2,000,000.000	Local		99.315242	1,986,304.84	99.375000	1,987,500.00	1,195.16	0.67
		Base		99.315242	1,986,304.84	99.375000	1,987,500.00	1,195.16	0.67

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Holdings

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STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2021

View Date: February 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	
91282CAM3	US TREASURY N/B 09/25 0.25	2,000,000.000	Local	99.769862	1,995,397.24	99.304688	1,986,093.76	-9,303.48	0.67
			Base	99.769862	1,995,397.24	99.304688	1,986,093.76	-9,303.48	0.67
91282CAN1	US TREASURY N/B 09/22 0.125	2,000,000.000	Local	99.903521	1,998,070.41	100.011719	2,000,234.38	2,163.97	0.68
			Base	99.903521	1,998,070.41	100.011719	2,000,234.38	2,163.97	0.68
91282CAP6	US TREASURY N/B 10/23 0.125	2,000,000.000	Local	99.747062	1,994,941.23	99.894531	1,997,890.62	2,949.39	0.68
			Base	99.747062	1,994,941.23	99.894531	1,997,890.62	2,949.39	0.68
91282CAS0	US TREASURY FRN 10/22 VAR	3,000,000.000	Local	99.989403	2,999,682.08	100.031434	3,000,943.02	1,260.94	1.02
			Base	99.989403	2,999,682.08	100.031434	3,000,943.02	1,260.94	1.02
91282CAT8	US TREASURY N/B 10/25 0.25	2,000,000.000	Local	99.049433	1,980,988.66	99.242188	1,984,843.76	3,855.10	0.67
			Base	99.049433	1,980,988.66	99.242188	1,984,843.76	3,855.10	0.67
91282CAW1	US TREASURY N/B 11/23 0.25	2,000,000.000	Local	100.009710	2,000,194.19	100.226562	2,004,531.24	4,337.05	0.68
			Base	100.009710	2,000,194.19	100.226562	2,004,531.24	4,337.05	0.68
91282CAX9	US TREASURY N/B 11/22 0.125	3,000,000.000	Local	99.928330	2,997,849.91	100.019531	3,000,585.93	2,736.02	1.02
			Base	99.928330	2,997,849.91	100.019531	3,000,585.93	2,736.02	1.02
91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.762137	1,995,242.73	99.781250	1,995,625.00	382.27	0.68
			Base	99.762137	1,995,242.73	99.781250	1,995,625.00	382.27	0.68
91282CBA8	US TREASURY N/B 12/23 0.125	2,000,000.000	Local	99.759926	1,995,198.51	99.843750	1,996,875.00	1,676.49	0.68
			Base	99.759926	1,995,198.51	99.843750	1,996,875.00	1,676.49	0.68
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.540535	1,990,810.70	99.718750	1,994,375.00	3,564.30	0.68
			Base	99.540535	1,990,810.70	99.718750	1,994,375.00	3,564.30	0.68

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STATE OF ARIZONA

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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	
91282CBD2	US TREASURY N/B 12/22 0.125	3,000,000.000	Local	99.990454	2,999,713.61	100.007812	3,000,234.36	520.75	1.02
			Base	99.990454	2,999,713.61	100.007812	3,000,234.36	520.75	1.02
91282CBE0	US TREASURY N/B 01/24 0.125	2,000,000.000	Local	99.688199	1,993,763.98	99.828125	1,996,562.50	2,798.52	0.68
			Base	99.688199	1,993,763.98	99.828125	1,996,562.50	2,798.52	0.68
91282CBG5	US TREASURY N/B 01/23 0.125	3,000,000.000	Local	99.998006	2,999,940.18	100.015625	3,000,468.75	528.57	1.02
			Base	99.998006	2,999,940.18	100.015625	3,000,468.75	528.57	1.02
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.600249	1,992,004.98	99.664062	1,993,281.24	1,276.26	0.68
			Base	99.600249	1,992,004.98	99.664062	1,993,281.24	1,276.26	0.68
91282CBK6	US TREASURY FRN 01/23 VAR	2,000,000.000	Local	99.995956	1,999,919.12	100.002055	2,000,041.10	121.98	0.68
			Base	99.995956	1,999,919.12	100.002055	2,000,041.10	121.98	0.68
US DOLLAR Total		192,329,855.790	Local		192,931,081.79		193,545,147.58	614,065.79	65.57
Original Face:		98,318,075.000	Base		192,931,081.79		193,545,147.58	614,065.79	65.57
FIXED INCOME Total		192,329,855.790	Base		192,931,081.79		193,545,147.58	614,065.79	65.57
Original Face:		98,318,075.000							

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Holdings

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 STATE OF ARIZONA
 FUND: ATZ8



STATE STREET

As of: January 31, 2021

View Date: February 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
FUND Total								
		293,974,429.880	Base	294,575,167.15		295,189,232.94	614,065.79	100.00
Original Face:		98,318,075.000						

Holdings

Currency Summary

As of: *January 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 8, 2021*



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								
	144,574.090	Local	144,574.09	144,574.09	0.05	0.00		0.00
		Base	144,574.09	144,574.09	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	101,500,000.000	Local	101,499,511.27	101,499,511.27	34.38	0.00		0.00
		Base	101,499,511.27	101,499,511.27	34.38	0.00	0.00	0.00
FIXED INCOME								
	192,329,855.790	Local	192,931,081.79	193,545,147.58	65.57	614,065.79		614,065.79
Original Face:	98,318,075.000	Base	192,931,081.79	193,545,147.58	65.57	614,065.79	0.00	614,065.79
US DOLLAR Total								
	293,974,429.880	Local	294,575,167.15	295,189,232.94	100.00	614,065.79		614,065.79
Original Face:	98,318,075.000	Base	294,575,167.15	295,189,232.94	100.00	614,065.79	0.00	614,065.79
FUND Total								
	293,974,429.880	Base	294,575,167.15	295,189,232.94	100.00	614,065.79	0.00	614,065.79
Original Face:	98,318,075.000							

Holdings

Asset Summary

As of: *January 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 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	144,574.090	144,574.09	144,574.09	0.05	0.00	0.00	0.00
CASH Total	144,574.090	144,574.09	144,574.09	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 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							
	101,500,000.000	101,499,511.27	101,499,511.27	34.38	0.00	0.00	0.00
CASH EQUIVALENT Total							
	101,500,000.000	101,499,511.27	101,499,511.27	34.38	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 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							
	192,329,855.790	192,931,081.79	193,545,147.58	65.57	614,065.79	0.00	614,065.79
FIXED INCOME Total							
	192,329,855.790	192,931,081.79	193,545,147.58	65.57	614,065.79	0.00	614,065.79

Holdings

Asset Summary

As of: *January 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 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	293,974,429.880	294,575,167.15	295,189,232.94	100.00	614,065.79	0.00	614,065.79

Holdings

Fund Summary

As of: *January 31, 2021*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 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	144,574.090	144,574.09	144,574.09	0.05	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	101,500,000.000	101,499,511.27	101,499,511.27	34.38	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	192,329,855.790	192,931,081.79	193,545,147.58	65.57	614,065.79 632,210.80 GN -18,145.01 LS	0.00 0.00 GN 0.00 LS	614,065.79 632,210.80 GN -18,145.01 LS	
Original Face:	98,318,075.000							
<hr/>								
FUND Total	0.000	293,974,429.880	294,575,167.15	295,189,232.94	100.00	614,065.79 632,210.80 GN -18,145.01 LS	0.00 0.00 GN 0.00 LS	614,065.79 632,210.80 GN -18,145.01 LS
Original Face:	98,318,075.000							