

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: June 30, 2022

View Date: July 5, 2022

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							
		305,375.600	Local	1.000000	305,375.60	1.000000	305,375.60	0.12
			Base	1.000000	305,375.60	1.000000	305,375.60	0.12

US DOLLAR Total		305,375.600	Local		305,375.60		305,375.60	0.12
			Base		305,375.60		305,375.60	0.12

CASH Total		305,375.600	Base		305,375.60		305,375.60	0.12
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				1.510000	01 Jul 2022		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	3.94
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	3.94

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				1.530000	01 Jul 2022		
		15,024,774.240	Local	100.000000	15,024,774.24	100.000000	15,024,774.24	5.92
			Base	100.000000	15,024,774.24	100.000000	15,024,774.24	5.92

912796M71	TREASURY BILL 09/22 0.00000				0.073000	08 Sep 2022		
		5,000,000.000	Local	99.986008	4,999,300.41	99.986008	4,999,300.41	1.97
			Base	99.986008	4,999,300.41	99.986008	4,999,300.41	1.97

942PVNII4	WAM AZ 7 WAM AZR 7				0.250000	15 Dec 2022		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.79
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.79

US DOLLAR Total		32,024,774.240	Local		32,024,074.65		32,024,074.65	12.62
			Base		32,024,074.65		32,024,074.65	12.62

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CASH EQUIVALENT Total

32,024,774.240	Base	32,024,074.65	32,024,074.65	0.00	12.62
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	449,705.100	Local	102.376304	460,391.46	99.313589	446,618.27	-13,773.19	0.18
Original Face:	5,000,000.000	Base	102.376304	460,391.46	99.313589	446,618.27	-13,773.19	0.18
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	347,559.310	Local	101.798697	353,810.85	97.560109	339,079.24	-14,731.61	0.13
Original Face:	4,372,786.000	Base	101.798697	353,810.85	97.560109	339,079.24	-14,731.61	0.13
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	440,871.600	Local	101.590189	447,882.29	97.754473	430,971.71	-16,910.58	0.17
Original Face:	5,000,000.000	Base	101.590189	447,882.29	97.754473	430,971.71	-16,910.58	0.17
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	280,595.120	Local	102.614461	287,931.17	100.023169	280,660.13	-7,271.04	0.11
Original Face:	4,169,641.000	Base	102.614461	287,931.17	100.023169	280,660.13	-7,271.04	0.11
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	194,920.280	Local	101.058145	196,982.82	94.018756	183,261.62	-13,721.20	0.07
Original Face:	2,000,000.000	Base	101.058145	196,982.82	94.018756	183,261.62	-13,721.20	0.07
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	119,423.200	Local	101.695248	121,447.72	97.773810	116,764.61	-4,683.11	0.05
Original Face:	2,910,888.000	Base	101.695248	121,447.72	97.773810	116,764.61	-4,683.11	0.05
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				1.625000	20 Sep 2040		
	376,317.810	Local	102.797114	386,843.85	99.730941	375,305.29	-11,538.56	0.15
Original Face:	9,450,000.000	Base	102.797114	386,843.85	99.730941	375,305.29	-11,538.56	0.15
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	238,860.210	Local	100.822745	240,825.42	98.793620	235,978.65	-4,846.77	0.09
Original Face:	2,500,000.000	Base	100.822745	240,825.42	98.793620	235,978.65	-4,846.77	0.09

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		178,653.630	Local 100.805346	180,092.41	97.764190	174,659.27	-5,433.14	0.07
Original Face:		1,500,000.000	Base 100.805346	180,092.41	97.764190	174,659.27	-5,433.14	0.07
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.585000	20 Oct 2067		
		2,813,638.890	Local 102.263421	2,877,323.38	101.352010	2,851,679.57	-25,643.81	1.12
Original Face:		3,000,000.000	Base 102.263421	2,877,323.38	101.352010	2,851,679.57	-25,643.81	1.12
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		318,267.430	Local 104.902519	333,870.55	102.553525	326,394.47	-7,476.08	0.13
Original Face:		5,872,458.000	Base 104.902519	333,870.55	102.553525	326,394.47	-7,476.08	0.13
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		4,705.960	Local 100.867411	4,746.78	101.061252	4,755.90	9.12	0.00
Original Face:		1,000,000.000	Base 100.867411	4,746.78	101.061252	4,755.90	9.12	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		18,673.070	Local 104.068801	19,432.84	103.690218	19,362.15	-70.69	0.01
Original Face:		1,000,000.000	Base 104.068801	19,432.84	103.690218	19,362.15	-70.69	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		12.690	Local 100.157604	12.71	100.775001	12.79	0.08	0.00
Original Face:		25,000.000	Base 100.157604	12.71	100.775001	12.79	0.08	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		47,264.300	Local 102.900773	48,635.33	106.081397	50,138.63	1,503.30	0.02
Original Face:		2,000,000.000	Base 102.900773	48,635.33	106.081397	50,138.63	1,503.30	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				1.503290	20 Sep 2063		
		491,685.410	Local 100.410730	493,704.91	99.640580	489,918.19	-3,786.72	0.19
Original Face:		1,500,000.000	Base 100.410730	493,704.91	99.640580	489,918.19	-3,786.72	0.19
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				1.453290	20 Feb 2064		
		596,885.040	Local 100.362348	599,047.84	99.547280	594,182.82	-4,865.02	0.23
Original Face:		1,530,000.000	Base 100.362348	599,047.84	99.547280	594,182.82	-4,865.02	0.23
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				3.378570	20 Jun 2067		
		674,143.460	Local 101.950385	687,291.85	99.601040	671,453.90	-15,837.95	0.26
Original Face:		1,200,000.000	Base 101.950385	687,291.85	99.601040	671,453.90	-15,837.95	0.26

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38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		52,970.150	Local 100.932657	5,346.18	99.927840	52,931.93	-532.25	0.02
Original Face:		2,720,000.000	Base 100.932657	53,464.18	99.927840	52,931.93	-532.25	0.02
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		978,867.430	Local 101.892491	997,392.41	96.282610	942,479.11	-54,913.30	0.37
Original Face:		4,400,000.000	Base 101.892491	997,392.41	96.282610	942,479.11	-54,913.30	0.37
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		279,807.570	Local 99.411320	278,160.40	98.746260	276,299.51	-1,860.89	0.11
Original Face:		3,000,000.000	Base 99.411320	278,160.40	98.746260	276,299.51	-1,860.89	0.11
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		154,275.250	Local 100.562948	155,143.74	95.676980	147,605.90	-7,537.84	0.06
Original Face:		1,000,000.000	Base 100.562948	155,143.74	95.676980	147,605.90	-7,537.84	0.06
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		73,165.140	Local 101.210112	74,050.52	97.661410	71,454.11	-2,596.41	0.03
Original Face:		1,000,000.000	Base 101.210112	74,050.52	97.661410	71,454.11	-2,596.41	0.03
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	99.482990	0.01	0.00	0.00
			Base 100.000000	0.01	99.482990	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		236,058.760	Local 100.680204	237,664.44	93.645730	221,058.95	-16,605.49	0.09
Original Face:		1,000,000.000	Base 100.680204	237,664.44	93.645730	221,058.95	-16,605.49	0.09
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		47,043.410	Local 100.760723	47,401.28	98.415750	46,298.12	-1,103.16	0.02
Original Face:		1,000,000.000	Base 100.760723	47,401.28	98.415750	46,298.12	-1,103.16	0.02
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	96.303790	0.03	-0.06	0.00
			Base 300.000000	0.09	96.303790	0.03	-0.06	0.00
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
		2,133,033.440	Local 100.791522	2,149,916.86	97.008996	2,069,234.32	-80,682.54	0.82
Original Face:		4,000,000.000	Base 100.791522	2,149,916.86	97.008996	2,069,234.32	-80,682.54	0.82

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38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		918,222.510	Local 102.792936	943,867.88	96.664480	887,595.01	-56,272.87	0.35
Original Face:		3,000,000.000	Base 102.792936	943,867.88	96.664480	887,595.01	-56,272.87	0.35
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		949,826.920	Local 100.337066	953,028.46	97.649805	927,504.14	-25,524.32	0.37
Original Face:		2,000,000.000	Base 100.337066	953,028.46	97.649805	927,504.14	-25,524.32	0.37
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		466,157.240	Local 100.065729	466,463.64	97.171400	452,971.52	-13,492.12	0.18
Original Face:		2,000,000.000	Base 100.065729	466,463.64	97.171400	452,971.52	-13,492.12	0.18
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.784430	20 Apr 2071		
		1,487,521.710	Local 107.641451	1,601,189.96	99.988837	1,487,355.66	-113,834.30	0.59
Original Face:		1,978,780.000	Base 107.641451	1,601,189.96	99.988837	1,487,355.66	-113,834.30	0.59
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		949,659.740	Local 102.136361	969,947.90	85.123810	808,386.55	-161,561.35	0.32
Original Face:		2,000,000.000	Base 102.136361	969,947.90	85.123810	808,386.55	-161,561.35	0.32
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
		2,844,191.300	Local 101.369860	2,883,152.74	88.466680	2,516,161.62	-366,991.12	0.99
Original Face:		3,185,000.000	Base 101.369860	2,883,152.74	88.466680	2,516,161.62	-366,991.12	0.99
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		1,272,043.080	Local 102.267488	1,300,886.50	84.759420	1,078,176.34	-222,710.16	0.42
Original Face:		2,000,000.000	Base 102.267488	1,300,886.50	84.759420	1,078,176.34	-222,710.16	0.42
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.489890	20 Jun 2036		
		1,456,346.060	Local 104.140531	1,516,646.52	94.023660	1,369,309.87	-147,336.65	0.54
Original Face:		2,000,000.000	Base 104.140531	1,516,646.52	94.023660	1,369,309.87	-147,336.65	0.54
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
		2,801,087.790	Local 102.749647	2,878,107.83	93.859460	2,629,085.87	-249,021.96	1.04
Original Face:		3,000,000.000	Base 102.749647	2,878,107.83	93.859460	2,629,085.87	-249,021.96	1.04
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				1.750000	20 Jan 2027		
		3,958,333.320	Local 100.000000	3,958,333.33	100.000000	3,958,333.32	-0.01	1.56
Original Face:		5,000,000.000	Base 100.000000	3,958,333.33	100.000000	3,958,333.32	-0.01	1.56

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6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				1.700000	15 Sep 2026		
		3,895,833.330	Local 100.000000	3,895,833.33	100.000000	3,895,833.33	0.00	1.54
Original Face:		5,500,000.000	Base 100.000000	3,895,833.33	100.000000	3,895,833.33	0.00	1.54
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.937088	1,998,741.75	96.590115	1,931,802.30	-66,939.45	0.76
			Base 99.937088	1,998,741.75	96.590115	1,931,802.30	-66,939.45	0.76
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
		3,000,000.000	Local 101.163901	3,034,917.03	94.966890	2,849,006.70	-185,910.33	1.12
			Base 101.163901	3,034,917.03	94.966890	2,849,006.70	-185,910.33	1.12
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
		3,900,000.000	Local 101.198906	3,946,757.34	93.026451	3,628,031.59	-318,725.75	1.43
			Base 101.198906	3,946,757.34	93.026451	3,628,031.59	-318,725.75	1.43
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
		2,000,000.000	Local 100.727800	2,014,555.99	96.591980	1,931,839.60	-82,716.39	0.76
			Base 100.727800	2,014,555.99	96.591980	1,931,839.60	-82,716.39	0.76
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
		5,000,000.000	Local 100.467761	5,023,388.05	98.353000	4,917,650.00	-105,738.05	1.94
			Base 100.467761	5,023,388.05	98.353000	4,917,650.00	-105,738.05	1.94
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		1,826,194.980	Local 100.917514	1,842,950.57	93.516461	1,707,792.92	-135,157.65	0.67
			Base 100.917514	1,842,950.57	93.516461	1,707,792.92	-135,157.65	0.67
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
		4,000,000.000	Local 100.351929	4,014,077.16	97.776389	3,911,055.56	-103,021.60	1.54
			Base 100.351929	4,014,077.16	97.776389	3,911,055.56	-103,021.60	1.54
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
		2,800,000.000	Local 100.752174	2,821,060.86	94.278857	2,639,808.00	-181,252.86	1.04
			Base 100.752174	2,821,060.86	94.278857	2,639,808.00	-181,252.86	1.04
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		3,000,000.000	Local 100.952600	3,028,577.99	92.444603	2,773,338.09	-255,239.90	1.09
			Base 100.952600	3,028,577.99	92.444603	2,773,338.09	-255,239.90	1.09

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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
90376PDS7	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000					0.010000	23 Jul 2022		
	6,500,000.000	Local	100.140979	6,509,163.64	100.030642	6,501,991.73	-7,171.91	2.56	
		Base	100.140979	6,509,163.64	100.030642	6,501,991.73	-7,171.91	2.56	
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	17 Jan 2025		
	2,500,000.000	Local	100.680931	2,517,023.28	94.074541	2,351,863.53	-165,159.75	0.93	
		Base	100.680931	2,517,023.28	94.074541	2,351,863.53	-165,159.75	0.93	
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000					0.010000	11 Aug 2023		
	4,230,418.000	Local	100.283939	4,242,429.79	97.451595	4,122,609.82	-119,819.97	1.62	
Original Face:	5,000,000.000	Base	100.283939	4,242,429.79	97.451595	4,122,609.82	-119,819.97	1.62	
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000						14 Dec 2022		
	5,000,000.000	Local	100.355748	5,017,787.39	99.465202	4,973,260.10	-44,527.29	1.96	
		Base	100.355748	5,017,787.39	99.465202	4,973,260.10	-44,527.29	1.96	
912796M89	TREASURY BILL 10/22 0.00000					0.010000	06 Oct 2022		
	5,000,000.000	Local	99.977636	4,998,881.81	99.532568	4,976,628.40	-22,253.41	1.96	
		Base	99.977636	4,998,881.81	99.532568	4,976,628.40	-22,253.41	1.96	
912796R27	TREASURY BILL 12/22 0.00000						29 Dec 2022		
	2,000,000.000	Local	98.768094	1,975,361.88	98.783278	1,975,665.56	303.68	0.78	
		Base	98.768094	1,975,361.88	98.783278	1,975,665.56	303.68	0.78	
9128284L1	US TREASURY N/B 04/23 2.75					2.750000	30 Apr 2023		
	2,000,000.000	Local	102.127334	2,042,546.67	99.894531	1,997,890.62	-44,656.05	0.79	
		Base	102.127334	2,042,546.67	99.894531	1,997,890.62	-44,656.05	0.79	
9128286Z8	US TREASURY N/B 06/24 1.75					1.750000	30 Jun 2024		
	2,000,000.000	Local	102.620166	2,052,403.31	97.687500	1,953,750.00	-98,653.31	0.77	
		Base	102.620166	2,052,403.31	97.687500	1,953,750.00	-98,653.31	0.77	
912828Q29	US TREASURY N/B 03/23 1.5					1.500000	31 Mar 2023		
	2,000,000.000	Local	101.002930	2,020,058.60	99.031250	1,980,625.00	-39,433.60	0.78	
		Base	101.002930	2,020,058.60	99.031250	1,980,625.00	-39,433.60	0.78	
912828R69	US TREASURY N/B 05/23 1.625					1.625000	31 May 2023		
	2,000,000.000	Local	101.309642	2,026,192.84	98.847656	1,976,953.12	-49,239.72	0.78	
		Base	101.309642	2,026,192.84	98.847656	1,976,953.12	-49,239.72	0.78	

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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
912828S35	US TREASURY N/B 06/23 1.375	3,000,000.000	Local	101.219461	3,036,583.84	98.496094	2,954,882.82	-81,701.02	1.16
			Base	101.219461	3,036,583.84	98.496094	2,954,882.82	-81,701.02	1.16
912828S92	US TREASURY N/B 07/23 1.25	2,000,000.000	Local	101.110938	2,022,218.75	98.238281	1,964,765.62	-57,453.13	0.77
			Base	101.110938	2,022,218.75	98.238281	1,964,765.62	-57,453.13	0.77
912828YY0	US TREASURY N/B 12/24 1.75	2,000,000.000	Local	96.216030	1,924,320.59	97.003906	1,940,078.12	15,757.53	0.76
			Base	96.216030	1,924,320.59	97.003906	1,940,078.12	15,757.53	0.76
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.905149	1,998,102.98	92.906250	1,858,125.00	-139,977.98	0.73
			Base	99.905149	1,998,102.98	92.906250	1,858,125.00	-139,977.98	0.73
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.536604	1,990,732.07	92.378906	1,847,578.12	-143,153.95	0.73
			Base	99.536604	1,990,732.07	92.378906	1,847,578.12	-143,153.95	0.73
912828ZU7	US TREASURY N/B 06/23 0.25	2,000,000.000	Local	100.035990	2,000,719.80	97.496094	1,949,921.88	-50,797.92	0.77
			Base	100.035990	2,000,719.80	97.496094	1,949,921.88	-50,797.92	0.77
912828ZW3	US TREASURY N/B 06/25 0.25	4,000,000.000	Local	96.316174	3,852,646.97	92.171875	3,686,875.00	-165,771.97	1.45
			Base	96.316174	3,852,646.97	92.171875	3,686,875.00	-165,771.97	1.45
912828ZX1	US TREASURY N/B 06/22 0.125	0.000	Local	0.000000	-778.87	0.000000	0.00	778.87	0.00
			Base	0.000000	-778.87	0.000000	0.00	778.87	0.00
91282CAF8	US TREASURY N/B 08/23 0.125	2,000,000.000	Local	99.894707	1,997,894.14	96.878906	1,937,578.12	-60,316.02	0.76
			Base	99.894707	1,997,894.14	96.878906	1,937,578.12	-60,316.02	0.76
91282CAG6	US TREASURY N/B 08/22 0.125	7,000,000.000	Local	99.996410	6,999,748.67	99.761154	6,983,280.78	-16,467.89	2.75
			Base	99.996410	6,999,748.67	99.761154	6,983,280.78	-16,467.89	2.75

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91282CAJ0	US TREASURY N/B 08/25 0.25	2,000,000.000	Local	99.526158	1,990,523.15	91.667969	1,833,359.38	-157,163.77	0.72
			Base	99.526158	1,990,523.15	91.667969	1,833,359.38	-157,163.77	0.72
91282CAK7	US TREASURY N/B 09/23 0.125	2,000,000.000	Local	99.861589	1,997,231.78	96.703125	1,934,062.50	-63,169.28	0.76
			Base	99.861589	1,997,231.78	96.703125	1,934,062.50	-63,169.28	0.76
91282CAM3	US TREASURY N/B 09/25 0.25	2,000,000.000	Local	99.839498	1,996,789.96	91.464844	1,829,296.88	-167,493.08	0.72
			Base	99.839498	1,996,789.96	91.464844	1,829,296.88	-167,493.08	0.72
91282CAN1	US TREASURY N/B 09/22 0.125	5,000,000.000	Local	99.995375	4,999,768.73	99.583774	4,979,188.70	-20,580.03	1.96
			Base	99.995375	4,999,768.73	99.583774	4,979,188.70	-20,580.03	1.96
91282CAP6	US TREASURY N/B 10/23 0.125	2,000,000.000	Local	99.879175	1,997,583.49	96.464844	1,929,296.88	-68,286.61	0.76
			Base	99.879175	1,997,583.49	96.464844	1,929,296.88	-68,286.61	0.76
91282CAR2	US TREASURY N/B 10/22 0.125	2,000,000.000	Local	99.999188	1,999,983.76	99.341120	1,986,822.40	-13,161.36	0.78
			Base	99.999188	1,999,983.76	99.341120	1,986,822.40	-13,161.36	0.78
91282CAS0	US TREASURY FRN 10/22 VAR	3,000,000.000	Local	99.997970	2,999,939.11	100.100555	3,003,016.65	3,077.54	1.18
			Base	99.997970	2,999,939.11	100.100555	3,003,016.65	3,077.54	1.18
91282CAT8	US TREASURY N/B 10/25 0.25	2,000,000.000	Local	99.331915	1,986,638.30	91.230469	1,824,609.38	-162,028.92	0.72
			Base	99.331915	1,986,638.30	91.230469	1,824,609.38	-162,028.92	0.72
91282CAW1	US TREASURY N/B 11/23 0.25	2,000,000.000	Local	100.004793	2,000,095.85	96.425781	1,928,515.62	-71,580.23	0.76
			Base	100.004793	2,000,095.85	96.425781	1,928,515.62	-71,580.23	0.76
91282CAX9	US TREASURY N/B 11/22 0.125	10,000,000.000	Local	99.989168	9,998,916.81	99.089844	9,908,984.40	-89,932.41	3.90
			Base	99.989168	9,998,916.81	99.089844	9,908,984.40	-89,932.41	3.90

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Holdings

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91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.831620	1,996,632.40	91.441406	1,828,828.12	-167,804.28	0.72
			Base	99.831620	1,996,632.40	91.441406	1,828,828.12	-167,804.28	0.72
91282CBA8	US TREASURY N/B 12/23 0.125	2,000,000.000	Local	99.878014	1,997,560.27	96.019531	1,920,390.62	-77,169.65	0.76
			Base	99.878014	1,997,560.27	96.019531	1,920,390.62	-77,169.65	0.76
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.672433	1,993,448.65	91.246094	1,824,921.88	-168,526.77	0.72
			Base	99.672433	1,993,448.65	91.246094	1,824,921.88	-168,526.77	0.72
91282CBD2	US TREASURY N/B 12/22 0.125	12,000,000.000	Local	99.991148	11,998,937.80	98.820312	11,858,437.44	-140,500.36	4.67
			Base	99.991148	11,998,937.80	98.820312	11,858,437.44	-140,500.36	4.67
91282CBE0	US TREASURY N/B 01/24 0.125	2,000,000.000	Local	99.837158	1,996,743.15	95.800781	1,916,015.62	-80,727.53	0.76
			Base	99.837158	1,996,743.15	95.800781	1,916,015.62	-80,727.53	0.76
91282CBG5	US TREASURY N/B 01/23 0.125	5,000,000.000	Local	99.965961	4,998,298.04	98.578125	4,928,906.25	-69,391.79	1.94
			Base	99.965961	4,998,298.04	98.578125	4,928,906.25	-69,391.79	1.94
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.713056	1,994,261.11	91.039062	1,820,781.24	-173,479.87	0.72
			Base	99.713056	1,994,261.11	91.039062	1,820,781.24	-173,479.87	0.72
91282CBK6	US TREASURY FRN 01/23 VAR	2,000,000.000	Local	99.997032	1,999,940.64	100.162034	2,003,240.68	3,300.04	0.79
			Base	99.997032	1,999,940.64	100.162034	2,003,240.68	3,300.04	0.79
91282CBM2	US TREASURY N/B 02/24 0.125	2,000,000.000	Local	99.853521	1,997,070.42	95.605469	1,912,109.38	-84,961.04	0.75
			Base	99.853521	1,997,070.42	95.605469	1,912,109.38	-84,961.04	0.75
91282CBN0	US TREASURY N/B 02/23 0.125	5,000,000.000	Local	99.984024	4,999,201.22	98.316406	4,915,820.30	-83,380.92	1.94
			Base	99.984024	4,999,201.22	98.316406	4,915,820.30	-83,380.92	1.94

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91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.706118	1,994,122.36	91.257812	1,825,156.24	-168,966.12	0.72
		Base		99.706118	1,994,122.36	91.257812	1,825,156.24	-168,966.12	0.72
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local		99.833336	1,996,666.72	95.554688	1,911,093.76	-85,572.96	0.75
		Base		99.833336	1,996,666.72	95.554688	1,911,093.76	-85,572.96	0.75
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	2,000,000.000	Local		99.361212	1,987,224.23	91.964844	1,839,296.88	-147,927.35	0.72
		Base		99.361212	1,987,224.23	91.964844	1,839,296.88	-147,927.35	0.72
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
	3,000,000.000	Local		99.971636	2,999,149.08	98.050781	2,941,523.43	-57,625.65	1.16
		Base		99.971636	2,999,149.08	98.050781	2,941,523.43	-57,625.65	1.16
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
	4,000,000.000	Local		99.941958	3,997,678.33	97.753906	3,910,156.24	-87,522.09	1.54
		Base		99.941958	3,997,678.33	97.753906	3,910,156.24	-87,522.09	1.54
91282CCD1	US TREASURY N/B 05/23 0.125					0.125000	31 May 2023		
	3,000,000.000	Local		99.980286	2,999,408.59	97.519531	2,925,585.93	-73,822.66	1.15
		Base		99.980286	2,999,408.59	97.519531	2,925,585.93	-73,822.66	1.15
91282CCJ8	US TREASURY N/B 06/26 0.875					0.875000	30 Jun 2026		
	2,000,000.000	Local		91.897375	1,837,947.50	91.925781	1,838,515.62	568.12	0.72
		Base		91.897375	1,837,947.50	91.925781	1,838,515.62	568.12	0.72
91282CCK5	US TREASURY N/B 06/23 0.125					0.125000	30 Jun 2023		
	2,000,000.000	Local		97.870226	1,957,404.51	97.277344	1,945,546.88	-11,857.63	0.77
		Base		97.870226	1,957,404.51	97.277344	1,945,546.88	-11,857.63	0.77
91282CCU3	US TREASURY N/B 08/23 0.125					0.125000	31 Aug 2023		
	2,000,000.000	Local		99.899320	1,997,986.40	96.781250	1,935,625.00	-62,361.40	0.76
		Base		99.899320	1,997,986.40	96.781250	1,935,625.00	-62,361.40	0.76
91282CCX7	US TREASURY N/B 09/24 0.375					0.375000	15 Sep 2024		
	2,000,000.000	Local		99.835524	1,996,710.48	94.468750	1,889,375.00	-107,335.48	0.74
		Base		99.835524	1,996,710.48	94.468750	1,889,375.00	-107,335.48	0.74

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91282CDA6	US TREASURY N/B 09/23 0.25					0.250000	30 Sep 2023		
	3,000,000.000	Local		99.940225	2,998,206.75	96.757812	2,902,734.36	-95,472.39	1.14
		Base		99.940225	2,998,206.75	96.757812	2,902,734.36	-95,472.39	1.14
91282CDE8	US TREASURY FRN 10/23 VAR					1.792776	31 Oct 2023		
	3,000,000.000	Local		99.937983	2,998,139.49	100.245159	3,007,354.77	9,215.28	1.19
		Base		99.937983	2,998,139.49	100.245159	3,007,354.77	9,215.28	1.19
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
	2,000,000.000	Local		97.572481	1,951,449.62	96.667969	1,933,359.38	-18,090.24	0.76
		Base		97.572481	1,951,449.62	96.667969	1,933,359.38	-18,090.24	0.76
91282CDR9	US TREASURY N/B 12/23 0.75					0.750000	31 Dec 2023		
	2,000,000.000	Local		97.178344	1,943,566.88	96.808594	1,936,171.88	-7,395.00	0.76
		Base		97.178344	1,943,566.88	96.808594	1,936,171.88	-7,395.00	0.76
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	2,000,000.000	Local		99.788920	1,995,778.40	98.816406	1,976,328.12	-19,450.28	0.78
		Base		99.788920	1,995,778.40	98.816406	1,976,328.12	-19,450.28	0.78
91282CEL1	US TREASURY FRN 04/24 VAR					1.682776	30 Apr 2024		
	2,000,000.000	Local		99.972307	1,999,446.13	99.922657	1,998,453.14	-992.99	0.79
		Base		99.972307	1,999,446.13	99.922657	1,998,453.14	-992.99	0.79
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
	3,000,000.000	Local		99.476729	2,984,301.88	99.179688	2,975,390.64	-8,911.24	1.17
		Base		99.476729	2,984,301.88	99.179688	2,975,390.64	-8,911.24	1.17
US DOLLAR Total									
	228,303,239.680	Local			228,624,743.08		221,432,192.12	-7,192,550.96	87.26
Original Face:	108,814,553.000	Base			228,624,743.08		221,432,192.12	-7,192,550.96	87.26
FIXED INCOME Total									
	228,303,239.680	Base			228,624,743.08		221,432,192.12	-7,192,550.96	87.26
Original Face:	108,814,553.000								

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View Date: July 5, 2022

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								
		260,633,389.520	Base	260,954,193.33		253,761,642.37	-7,192,550.96	100.00
Original Face:		108,814,553.000						

Holdings

Currency Summary

As of: June 30, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: July 5, 2022



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								
	305,375.600	Local	305,375.60	305,375.60	0.12	0.00		0.00
		Base	305,375.60	305,375.60	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	32,024,774.240	Local	32,024,074.65	32,024,074.65	12.62	0.00		0.00
		Base	32,024,074.65	32,024,074.65	12.62	0.00	0.00	0.00
FIXED INCOME								
	228,303,239.680	Local	228,624,743.08	221,432,192.12	87.26	-7,192,550.96		-7,192,550.96
Original Face:	108,814,553.000	Base	228,624,743.08	221,432,192.12	87.26	-7,192,550.96	0.00	-7,192,550.96
US DOLLAR Total								
	260,633,389.520	Local	260,954,193.33	253,761,642.37	100.00	-7,192,550.96		-7,192,550.96
Original Face:	108,814,553.000	Base	260,954,193.33	253,761,642.37	100.00	-7,192,550.96	0.00	-7,192,550.96
FUND Total								
	260,633,389.520	Base	260,954,193.33	253,761,642.37	100.00	-7,192,550.96	0.00	-7,192,550.96
Original Face:	108,814,553.000							

Holdings

Asset Summary

As of: June 30, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 5, 2022



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	305,375.600	305,375.60	305,375.60	0.12	0.00	0.00	0.00
CASH Total	305,375.600	305,375.60	305,375.60	0.12	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 5, 2022



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							
	32,024,774.240	32,024,074.65	32,024,074.65	12.62	0.00	0.00	0.00
CASH EQUIVALENT Total							
	32,024,774.240	32,024,074.65	32,024,074.65	12.62	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 5, 2022



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	228,303,239.680	228,624,743.08	221,432,192.12	87.26	-7,192,550.96	0.00	-7,192,550.96
FIXED INCOME Total	228,303,239.680	228,624,743.08	221,432,192.12	87.26	-7,192,550.96	0.00	-7,192,550.96

Holdings

Asset Summary

As of: *June 30, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 5, 2022



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	260,633,389.520	260,954,193.33	253,761,642.37	100.00	-7,192,550.96	0.00	-7,192,550.96

Holdings

Fund Summary

As of: June 30, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 5, 2022



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	305,375.600	305,375.60	305,375.60	0.12	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	32,024,774.240	32,024,074.65	32,024,074.65	12.62	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	228,303,239.680	228,624,743.08	221,432,192.12	87.26	-7,192,550.96 34,513.56 GN -7,227,064.52 LS	0.00 0.00 GN 0.00 LS	-7,192,550.96 34,513.56 GN -7,227,064.52 LS	
Original Face:	108,814,553.000							
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FUND Total	0.000	260,633,389.520	260,954,193.33	253,761,642.37	100.00	-7,192,550.96 34,513.56 GN -7,227,064.52 LS	0.00 0.00 GN 0.00 LS	-7,192,550.96 34,513.56 GN -7,227,064.52 LS
Original Face:	108,814,553.000							