

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: July 31, 2022

View Date: August 3, 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							
		58,274.480	Local	1.000000	58,274.48	1.000000	58,274.48	0.02
			Base	1.000000	58,274.48	1.000000	58,274.48	0.02

US DOLLAR Total		58,274.480	Local		58,274.48		58,274.48	0.02
			Base		58,274.48		58,274.48	0.02

CASH Total		58,274.480	Base		58,274.48		58,274.48	0.02
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				2.280000	01 Aug 2022		
		30,341,175.960	Local	100.000000	30,341,175.96	100.000000	30,341,175.96	11.78
			Base	100.000000	30,341,175.96	100.000000	30,341,175.96	11.78

912796M71	TREASURY BILL 09/22 0.00000				0.073000	08 Sep 2022		
		5,000,000.000	Local	99.992294	4,999,614.72	99.992294	4,999,614.72	1.94
			Base	99.992294	4,999,614.72	99.992294	4,999,614.72	1.94

926NKW009	AMHERST PIERPONT 04/15 VAR				1.710000	08 Aug 2022		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.94
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.94

942PVNII4	WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7				0.250000	15 Dec 2022		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.78
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.78

US DOLLAR Total		42,341,175.960	Local		42,340,790.68		42,340,790.68	16.44
			Base		42,340,790.68		42,340,790.68	16.44

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CASH EQUIVALENT Total

42,341,175.960	Base			42,340,790.68		42,340,790.68	0.00	16.44
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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		
	438,302.700	Local	102.336933	448,545.54	99.712270	437,041.57	-11,503.97	0.17
Original Face:	5,000,000.000	Base	102.336933	448,545.54	99.712270	437,041.57	-11,503.97	0.17
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	334,739.830	Local	101.766913	340,654.39	98.865433	330,941.98	-9,712.41	0.13
Original Face:	4,372,786.000	Base	101.766913	340,654.39	98.865433	330,941.98	-9,712.41	0.13
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	427,228.050	Local	101.562554	433,903.72	98.865030	422,379.14	-11,524.58	0.16
Original Face:	5,000,000.000	Base	101.562554	433,903.72	98.865030	422,379.14	-11,524.58	0.16
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	271,243.320	Local	102.570533	278,215.72	101.262952	274,668.99	-3,546.73	0.11
Original Face:	4,169,641.000	Base	102.570533	278,215.72	101.262952	274,668.99	-3,546.73	0.11
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	191,544.940	Local	101.053841	193,563.52	97.095626	185,981.76	-7,581.76	0.07
Original Face:	2,000,000.000	Base	101.053841	193,563.52	97.095626	185,981.76	-7,581.76	0.07
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	117,390.290	Local	101.664235	119,343.94	99.015269	116,234.31	-3,109.63	0.05
Original Face:	2,910,888.000	Base	101.664235	119,343.94	99.015269	116,234.31	-3,109.63	0.05
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				1.625000	20 Sep 2040		
	369,518.720	Local	102.784084	379,806.43	99.512737	367,718.19	-12,088.24	0.14
Original Face:	9,450,000.000	Base	102.784084	379,806.43	99.512737	367,718.19	-12,088.24	0.14
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	232,363.390	Local	100.809943	234,245.40	98.916030	229,844.64	-4,400.76	0.09
Original Face:	2,500,000.000	Base	100.809943	234,245.40	98.916030	229,844.64	-4,400.76	0.09

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		175,423.070	Local 100.793898	176,815.75	98.869569	173,440.03	-3,375.72	0.07
Original Face:		1,500,000.000	Base 100.793898	176,815.75	98.869569	173,440.03	-3,375.72	0.07
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.591000	20 Oct 2067		
		2,772,376.230	Local 102.253690	2,834,857.00	101.216080	2,806,090.54	-28,766.46	1.09
Original Face:		3,000,000.000	Base 102.253690	2,834,857.00	101.216080	2,806,090.54	-28,766.46	1.09
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		316,511.040	Local 104.879877	331,956.39	103.946213	329,001.24	-2,955.15	0.13
Original Face:		5,872,458.000	Base 104.879877	331,956.39	103.946213	329,001.24	-2,955.15	0.13
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		4,375.600	Local 100.822059	4,411.57	100.784393	4,409.92	-1.65	0.00
Original Face:		1,000,000.000	Base 100.822059	4,411.57	100.784393	4,409.92	-1.65	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		18,588.850	Local 104.043176	19,340.43	103.677149	19,272.39	-68.04	0.01
Original Face:		1,000,000.000	Base 104.043176	19,340.43	103.677149	19,272.39	-68.04	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		47,112.900	Local 102.886555	48,472.84	106.071717	49,973.46	1,500.62	0.02
Original Face:		2,000,000.000	Base 102.886555	48,472.84	106.071717	49,973.46	1,500.62	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				1.819710	20 Sep 2063		
		472,442.080	Local 100.409883	474,378.54	99.685500	470,956.25	-3,422.29	0.18
Original Face:		1,500,000.000	Base 100.409883	474,378.54	99.685500	470,956.25	-3,422.29	0.18
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				1.769710	20 Feb 2064		
		566,094.810	Local 100.361609	568,141.86	99.601360	563,838.13	-4,303.73	0.22
Original Face:		1,530,000.000	Base 100.361609	568,141.86	99.601360	563,838.13	-4,303.73	0.22
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				3.378570	20 Jun 2067		
		658,659.020	Local 101.946704	671,481.16	99.881640	657,879.43	-13,601.73	0.26
Original Face:		1,200,000.000	Base 101.946704	671,481.16	99.881640	657,879.43	-13,601.73	0.26
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		42,534.030	Local 100.928057	42,928.77	99.797840	42,448.04	-480.73	0.02
Original Face:		2,720,000.000	Base 100.928057	42,928.77	99.797840	42,448.04	-480.73	0.02

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
	967,025.310	Local	101.884480	985,248.71	96.707900	935,189.87	-50,058.84	0.36	
Original Face:	4,400,000.000	Base	101.884480	985,248.71	96.707900	935,189.87	-50,058.84	0.36	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	275,022.630	Local	99.413797	273,410.44	98.575030	271,103.64	-2,306.80	0.11	
Original Face:	3,000,000.000	Base	99.413797	273,410.44	98.575030	271,103.64	-2,306.80	0.11	
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
	153,554.050	Local	100.561099	154,415.64	95.807360	147,116.08	-7,299.56	0.06	
Original Face:	1,000,000.000	Base	100.561099	154,415.64	95.807360	147,116.08	-7,299.56	0.06	
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
	72,007.260	Local	101.206462	72,876.00	97.598200	70,277.79	-2,598.21	0.03	
Original Face:	1,000,000.000	Base	101.206462	72,876.00	97.598200	70,277.79	-2,598.21	0.03	
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
	235,466.220	Local	100.678288	237,063.36	94.491060	222,494.53	-14,568.83	0.09	
Original Face:	1,000,000.000	Base	100.678288	237,063.36	94.491060	222,494.53	-14,568.83	0.09	
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	45,403.620	Local	100.758354	45,747.94	98.309500	44,636.07	-1,111.87	0.02	
Original Face:	1,000,000.000	Base	100.758354	45,747.94	98.309500	44,636.07	-1,111.87	0.02	
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA					1.625000	20 Jan 2070		
	2,090,964.840	Local	100.790575	2,107,495.48	97.066932	2,029,635.42	-77,860.06	0.79	
Original Face:	4,000,000.000	Base	100.790575	2,107,495.48	97.066932	2,029,635.42	-77,860.06	0.79	
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	899,158.680	Local	102.787906	924,226.38	96.775260	870,163.15	-54,063.23	0.34	
Original Face:	3,000,000.000	Base	102.787906	924,226.38	96.775260	870,163.15	-54,063.23	0.34	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	931,610.160	Local	100.336463	934,744.68	97.729280	910,455.90	-24,288.78	0.35	
Original Face:	2,000,000.000	Base	100.336463	934,744.68	97.729280	910,455.90	-24,288.78	0.35	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	462,798.640	Local	100.065610	463,102.28	97.178000	449,738.46	-13,363.82	0.17	
Original Face:	2,000,000.000	Base	100.065610	463,102.28	97.178000	449,738.46	-13,363.82	0.17	

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38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.784750	20 Apr 2071		
		1,463,471.160	Local 107.628162	1,575,107.11	99.937091	1,462,550.50	-112,556.61	0.57
Original Face:		1,978,780.000	Base 107.628162	1,575,107.11	99.937091	1,462,550.50	-112,556.61	0.57
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		940,865.680	Local 102.129839	960,904.60	86.749860	816,199.66	-144,704.94	0.32
Original Face:		2,000,000.000	Base 102.129839	960,904.60	86.749860	816,199.66	-144,704.94	0.32
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
		2,838,720.270	Local 101.365788	2,877,491.18	90.114800	2,558,107.09	-319,384.09	0.99
Original Face:		3,185,000.000	Base 101.365788	2,877,491.18	90.114800	2,558,107.09	-319,384.09	0.99
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		1,251,533.720	Local 102.260768	1,279,828.00	87.410330	1,093,969.75	-185,858.25	0.42
Original Face:		2,000,000.000	Base 102.260768	1,279,828.00	87.410330	1,093,969.75	-185,858.25	0.42
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.488220	20 Jun 2036		
		1,432,567.890	Local 104.115378	1,491,523.47	95.394290	1,366,587.97	-124,935.50	0.53
Original Face:		2,000,000.000	Base 104.115378	1,491,523.47	95.394290	1,366,587.97	-124,935.50	0.53
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
		2,795,808.630	Local 102.743562	2,872,513.38	95.169150	2,660,747.31	-211,766.07	1.03
Original Face:		3,000,000.000	Base 102.743562	2,872,513.38	95.169150	2,660,747.31	-211,766.07	1.03
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				2.368663	20 Jan 2027		
		3,750,000.000	Local 100.000000	3,750,000.01	100.000000	3,750,000.00	-0.01	1.46
Original Face:		5,000,000.000	Base 100.000000	3,750,000.01	100.000000	3,750,000.00	-0.01	1.46
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				2.350000	15 Sep 2026		
		3,895,833.330	Local 100.000000	3,895,833.33	100.000000	3,895,833.33	0.00	1.51
Original Face:		5,500,000.000	Base 100.000000	3,895,833.33	100.000000	3,895,833.33	0.00	1.51
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.939335	1,998,786.69	96.692741	1,933,854.82	-64,931.87	0.75
			Base 99.939335	1,998,786.69	96.692741	1,933,854.82	-64,931.87	0.75
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
		3,000,000.000	Local 101.219754	3,036,592.62	95.557590	2,866,727.70	-169,864.92	1.11
			Base 101.219754	3,036,592.62	95.557590	2,866,727.70	-169,864.92	1.11

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90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025			
		3,900,000.000	Local	101.258372	3,949,076.50	93.652386	3,652,443.05	-296,633.45	1.42
			Base	101.258372	3,949,076.50	93.652386	3,652,443.05	-296,633.45	1.42
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024			
		2,000,000.000	Local	100.770530	2,015,410.60	96.914490	1,938,289.80	-77,120.80	0.75
			Base	100.770530	2,015,410.60	96.914490	1,938,289.80	-77,120.80	0.75
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026			
		5,000,000.000	Local	100.500128	5,025,006.42	98.360000	4,918,000.00	-107,006.42	1.91
			Base	100.500128	5,025,006.42	98.360000	4,918,000.00	-107,006.42	1.91
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025			
		1,826,194.980	Local	100.993362	1,844,335.70	94.082595	1,718,131.63	-126,204.07	0.67
			Base	100.993362	1,844,335.70	94.082595	1,718,131.63	-126,204.07	0.67
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023			
		4,000,000.000	Local	100.383448	4,015,337.93	97.669442	3,906,777.68	-108,560.25	1.52
			Base	100.383448	4,015,337.93	97.669442	3,906,777.68	-108,560.25	1.52
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025			
		2,800,000.000	Local	100.819680	2,822,951.03	94.797348	2,654,325.74	-168,625.29	1.03
			Base	100.819680	2,822,951.03	94.797348	2,654,325.74	-168,625.29	1.03
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		3,000,000.000	Local	101.038182	3,031,145.47	93.134618	2,794,038.54	-237,106.93	1.09
			Base	101.038182	3,031,145.47	93.134618	2,794,038.54	-237,106.93	1.09
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		2,500,000.000	Local	100.743267	2,518,581.67	94.591752	2,364,793.80	-153,787.87	0.92
			Base	100.743267	2,518,581.67	94.591752	2,364,793.80	-153,787.87	0.92
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023			
		4,230,418.000	Local	100.311384	4,243,590.85	97.315771	4,116,863.89	-126,726.96	1.60
		Original Face: 5,000,000.000	Base	100.311384	4,243,590.85	97.315771	4,116,863.89	-126,726.96	1.60
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022			
		5,000,000.000	Local	100.426441	5,021,322.06	99.580601	4,979,030.05	-42,292.01	1.93
			Base	100.426441	5,021,322.06	99.580601	4,979,030.05	-42,292.01	1.93

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: July 31, 2022

View Date: August 3, 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	
912796R27	TREASURY BILL 12/22 0.00000					29 Dec 2022			
		2,000,000.000	Local	98.979084	1,979,581.67	98.879687	1,977,593.74	-1,987.93	0.77
			Base	98.979084	1,979,581.67	98.879687	1,977,593.74	-1,987.93	0.77
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024			
		2,000,000.000	Local	97.212526	1,944,250.51	97.917969	1,958,359.38	14,108.87	0.76
			Base	97.212526	1,944,250.51	97.917969	1,958,359.38	14,108.87	0.76
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023			
		2,000,000.000	Local	101.909686	2,038,193.71	99.812500	1,996,250.00	-41,943.71	0.78
			Base	101.909686	2,038,193.71	99.812500	1,996,250.00	-41,943.71	0.78
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024			
		2,000,000.000	Local	102.508898	2,050,177.96	97.878906	1,957,578.12	-92,599.84	0.76
			Base	102.508898	2,050,177.96	97.878906	1,957,578.12	-92,599.84	0.76
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023			
		2,000,000.000	Local	100.889044	2,017,780.88	99.039062	1,980,781.24	-36,999.64	0.77
			Base	100.889044	2,017,780.88	99.039062	1,980,781.24	-36,999.64	0.77
912828R69	US TREASURY N/B 05/23 1.625				1.625000	31 May 2023			
		2,000,000.000	Local	101.188089	2,023,761.77	98.894531	1,977,890.62	-45,871.15	0.77
			Base	101.188089	2,023,761.77	98.894531	1,977,890.62	-45,871.15	0.77
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023			
		3,000,000.000	Local	101.115606	3,033,468.18	98.566406	2,956,992.18	-76,476.00	1.15
			Base	101.115606	3,033,468.18	98.566406	2,956,992.18	-76,476.00	1.15
912828S92	US TREASURY N/B 07/23 1.25				1.250000	31 Jul 2023			
		2,000,000.000	Local	101.023750	2,020,475.00	98.328125	1,966,562.50	-53,912.50	0.76
			Base	101.023750	2,020,475.00	98.328125	1,966,562.50	-53,912.50	0.76
912828YY0	US TREASURY N/B 12/24 1.75				1.750000	31 Dec 2024			
		2,000,000.000	Local	96.339472	1,926,789.44	97.398438	1,947,968.76	21,179.32	0.76
			Base	96.339472	1,926,789.44	97.398438	1,947,968.76	21,179.32	0.76
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025			
		2,000,000.000	Local	99.907993	1,998,159.85	93.464844	1,869,296.88	-128,862.97	0.73
			Base	99.907993	1,998,159.85	93.464844	1,869,296.88	-128,862.97	0.73

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: July 31, 2022

View Date: August 3, 2022

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912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.550092	1,991,001.84	0.250000	31 May 2025	-131,861.22	0.72
			Base	99.550092	1,991,001.84	92.957031	1,859,140.62	-131,861.22	0.72
912828ZU7	US TREASURY N/B 06/23 0.25	2,000,000.000	Local	100.032793	2,000,655.86	0.250000	15 Jun 2023	-46,983.98	0.76
			Base	100.032793	2,000,655.86	97.683594	1,953,671.88	-46,983.98	0.76
912828ZW3	US TREASURY N/B 06/25 0.25	4,000,000.000	Local	96.416265	3,856,650.61	0.250000	30 Jun 2025	-144,931.85	1.44
			Base	96.416265	3,856,650.61	92.792969	3,711,718.76	-144,931.85	1.44
91282CAF8	US TREASURY N/B 08/23 0.125	2,000,000.000	Local	99.902668	1,998,053.36	0.125000	15 Aug 2023	-55,865.86	0.75
			Base	99.902668	1,998,053.36	97.109375	1,942,187.50	-55,865.86	0.75
91282CAG6	US TREASURY N/B 08/22 0.125	7,000,000.000	Local	99.998234	6,999,876.40	0.125000	31 Aug 2022	-11,896.24	2.71
			Base	99.998234	6,999,876.40	99.828288	6,987,980.16	-11,896.24	2.71
91282CAJ0	US TREASURY N/B 08/25 0.25	2,000,000.000	Local	99.538853	1,990,777.06	0.250000	31 Aug 2025	-142,808.30	0.72
			Base	99.538853	1,990,777.06	92.398438	1,847,968.76	-142,808.30	0.72
91282CAK7	US TREASURY N/B 09/23 0.125	2,000,000.000	Local	99.871319	1,997,426.37	0.125000	15 Sep 2023	-59,848.25	0.75
			Base	99.871319	1,997,426.37	96.878906	1,937,578.12	-59,848.25	0.75
91282CAM3	US TREASURY N/B 09/25 0.25	2,000,000.000	Local	99.843690	1,996,873.80	0.250000	30 Sep 2025	-152,264.42	0.72
			Base	99.843690	1,996,873.80	92.230469	1,844,609.38	-152,264.42	0.72
91282CAN1	US TREASURY N/B 09/22 0.125	5,000,000.000	Local	99.996950	4,999,847.52	0.125000	30 Sep 2022	-16,948.72	1.94
			Base	99.996950	4,999,847.52	99.657976	4,982,898.80	-16,948.72	1.94
91282CAP6	US TREASURY N/B 10/23 0.125	2,000,000.000	Local	99.887127	1,997,742.53	0.125000	15 Oct 2023	-64,070.65	0.75
			Base	99.887127	1,997,742.53	96.683594	1,933,671.88	-64,070.65	0.75

Holdings

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91282CAR2	US TREASURY N/B 10/22 0.125					0.125000	31 Oct 2022		
	2,000,000.000	Local	99.999395	1,999,987.89	99.444966	1,988,899.32	-11,088.57	0.77	
		Base	99.999395	1,999,987.89	99.444966	1,988,899.32	-11,088.57	0.77	
91282CAS0	US TREASURY FRN 10/22 VAR					2.540519	31 Oct 2022		
	3,000,000.000	Local	99.998486	2,999,954.58	100.117166	3,003,514.98	3,560.40	1.17	
		Base	99.998486	2,999,954.58	100.117166	3,003,514.98	3,560.40	1.17	
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	2,000,000.000	Local	99.348919	1,986,978.38	92.070312	1,841,406.24	-145,572.14	0.72	
		Base	99.348919	1,986,978.38	92.070312	1,841,406.24	-145,572.14	0.72	
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	2,000,000.000	Local	100.004497	2,000,089.93	96.613281	1,932,265.62	-67,824.31	0.75	
		Base	100.004497	2,000,089.93	96.613281	1,932,265.62	-67,824.31	0.75	
91282CAX9	US TREASURY N/B 11/22 0.125					0.125000	30 Nov 2022		
	10,000,000.000	Local	99.991377	9,999,137.73	99.148438	9,914,843.80	-84,293.93	3.85	
		Base	99.991377	9,999,137.73	99.148438	9,914,843.80	-84,293.93	3.85	
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
	2,000,000.000	Local	99.835803	1,996,716.05	92.292969	1,845,859.38	-150,856.67	0.72	
		Base	99.835803	1,996,716.05	92.292969	1,845,859.38	-150,856.67	0.72	
91282CBA8	US TREASURY N/B 12/23 0.125					0.125000	15 Dec 2023		
	2,000,000.000	Local	99.885122	1,997,702.43	96.207031	1,924,140.62	-73,561.81	0.75	
		Base	99.885122	1,997,702.43	96.207031	1,924,140.62	-73,561.81	0.75	
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
	2,000,000.000	Local	99.680372	1,993,607.44	92.097656	1,841,953.12	-151,654.32	0.72	
		Base	99.680372	1,993,607.44	92.097656	1,841,953.12	-151,654.32	0.72	
91282CBD2	US TREASURY N/B 12/22 0.125					0.125000	31 Dec 2022		
	12,000,000.000	Local	99.992648	11,999,117.73	98.894531	11,867,343.72	-131,774.01	4.61	
		Base	99.992648	11,999,117.73	98.894531	11,867,343.72	-131,774.01	4.61	
91282CBE0	US TREASURY N/B 01/24 0.125					0.125000	15 Jan 2024		
	2,000,000.000	Local	99.846124	1,996,922.48	95.972656	1,919,453.12	-77,469.36	0.75	
		Base	99.846124	1,996,922.48	95.972656	1,919,453.12	-77,469.36	0.75	

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STATE OF ARIZONA

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STATE STREET

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91282CBG5	US TREASURY N/B 01/23 0.125					0.125000	31 Jan 2023		
	5,000,000.000	Local	99.970953	4,998,547.65	98.640625	4,932,031.25	-66,516.40	1.92	
		Base	99.970953	4,998,547.65	98.640625	4,932,031.25	-66,516.40	1.92	
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	2,000,000.000	Local	99.719846	1,994,396.91	91.953125	1,839,062.50	-155,334.41	0.71	
		Base	99.719846	1,994,396.91	91.953125	1,839,062.50	-155,334.41	0.71	
91282CBK6	US TREASURY FRN 01/23 VAR					2.585155	31 Jan 2023		
	2,000,000.000	Local	99.997462	1,999,949.24	100.216840	2,004,336.80	4,387.56	0.78	
		Base	99.997462	1,999,949.24	100.216840	2,004,336.80	4,387.56	0.78	
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
	2,000,000.000	Local	99.861166	1,997,223.31	95.781250	1,915,625.00	-81,598.31	0.74	
		Base	99.861166	1,997,223.31	95.781250	1,915,625.00	-81,598.31	0.74	
91282CBN0	US TREASURY N/B 02/23 0.125					0.125000	28 Feb 2023		
	5,000,000.000	Local	99.986071	4,999,303.54	98.394531	4,919,726.55	-79,576.99	1.91	
		Base	99.986071	4,999,303.54	98.394531	4,919,726.55	-79,576.99	1.91	
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local	99.712927	1,994,258.54	92.234375	1,844,687.50	-149,571.04	0.72	
		Base	99.712927	1,994,258.54	92.234375	1,844,687.50	-149,571.04	0.72	
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local	99.841629	1,996,832.58	95.738281	1,914,765.62	-82,066.96	0.74	
		Base	99.841629	1,996,832.58	95.738281	1,914,765.62	-82,066.96	0.74	
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	2,000,000.000	Local	99.375677	1,987,513.53	92.914062	1,858,281.24	-129,232.29	0.72	
		Base	99.375677	1,987,513.53	92.914062	1,858,281.24	-129,232.29	0.72	
91282CBU4	US TREASURY N/B 03/23 0.125					0.125000	31 Mar 2023		
	3,000,000.000	Local	99.974857	2,999,245.70	98.144531	2,944,335.93	-54,909.77	1.14	
		Base	99.974857	2,999,245.70	98.144531	2,944,335.93	-54,909.77	1.14	
91282CBX8	US TREASURY N/B 04/23 0.125					0.125000	30 Apr 2023		
	4,000,000.000	Local	99.947897	3,997,915.87	97.894531	3,915,781.24	-82,134.63	1.52	
		Base	99.947897	3,997,915.87	97.894531	3,915,781.24	-82,134.63	1.52	

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STATE OF ARIZONA

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91282CCD1	US TREASURY N/B 05/23 0.125	3,000,000.000	Local	99.982116	2,999,463.48	97.683594	2,930,507.82	-68,955.66	1.14
			Base	99.982116	2,999,463.48	97.683594	2,930,507.82	-68,955.66	1.14
91282CCK5	US TREASURY N/B 06/23 0.125	2,000,000.000	Local	98.049095	1,960,981.90	97.441406	1,948,828.12	-12,153.78	0.76
			Base	98.049095	1,960,981.90	97.441406	1,948,828.12	-12,153.78	0.76
91282CCU3	US TREASURY N/B 08/23 0.125	2,000,000.000	Local	99.906586	1,998,131.71	97.007812	1,940,156.24	-57,975.47	0.75
			Base	99.906586	1,998,131.71	97.007812	1,940,156.24	-57,975.47	0.75
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.841772	1,996,835.43	94.820312	1,896,406.24	-100,429.19	0.74
			Base	99.841772	1,996,835.43	94.820312	1,896,406.24	-100,429.19	0.74
91282CDA6	US TREASURY N/B 09/23 0.25	3,000,000.000	Local	99.944272	2,998,328.17	96.902344	2,907,070.32	-91,257.85	1.13
			Base	99.944272	2,998,328.17	96.902344	2,907,070.32	-91,257.85	1.13
91282CDE8	US TREASURY FRN 10/23 VAR	3,000,000.000	Local	99.941906	2,998,257.17	100.337499	3,010,124.97	11,867.80	1.17
			Base	99.941906	2,998,257.17	100.337499	3,010,124.97	11,867.80	1.17
91282CDM0	US TREASURY N/B 11/23 0.5	2,000,000.000	Local	97.716037	1,954,320.73	96.816406	1,936,328.12	-17,992.61	0.75
			Base	97.716037	1,954,320.73	96.816406	1,936,328.12	-17,992.61	0.75
91282CDR9	US TREASURY N/B 12/23 0.75	2,000,000.000	Local	97.334978	1,946,699.56	96.945312	1,938,906.24	-7,793.32	0.75
			Base	97.334978	1,946,699.56	96.945312	1,938,906.24	-7,793.32	0.75
91282CEG2	US TREASURY N/B 03/24 2.25	2,000,000.000	Local	99.798939	1,995,978.77	98.847656	1,976,953.12	-19,025.65	0.77
			Base	99.798939	1,995,978.77	98.847656	1,976,953.12	-19,025.65	0.77
91282CEK3	US TREASURY N/B 04/24 2.5	2,000,000.000	Local	98.678694	1,973,573.87	99.230469	1,984,609.38	11,035.51	0.77
			Base	98.678694	1,973,573.87	99.230469	1,984,609.38	11,035.51	0.77

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Books Closed

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Holdings

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STATE OF ARIZONA
FUND: ATZ8



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91282CEL1	US TREASURY FRN 04/24 VAR				2.410519	30 Apr 2024			
		2,000,000.000	Local	99.973571	1,999,471.41	100.105753	2,002,115.06	2,643.65	0.78
			Base	99.973571	1,999,471.41	100.105753	2,002,115.06	2,643.65	0.78
91282CER8	US TREASURY N/B 05/24 2.5				2.500000	31 May 2024			
		3,000,000.000	Local	99.499345	2,984,980.36	99.238281	2,977,148.43	-7,831.93	1.16
			Base	99.499345	2,984,980.36	99.238281	2,977,148.43	-7,831.93	1.16
91282CFD8	US TREASURY FRN 07/24 VAR				1.000000	31 Jul 2024			
		3,000,000.000	Local	100.007833	3,000,234.98	100.223103	3,006,693.09	6,458.11	1.17
			Base	100.007833	3,000,234.98	100.223103	3,006,693.09	6,458.11	1.17
US DOLLAR Total									
		221,214,873.940	Local			215,095,063.21	-6,533,872.66	83.53	
Original Face:		108,789,553.000	Base		221,628,935.87	215,095,063.21	-6,533,872.66	83.53	
FIXED INCOME Total									
		221,214,873.940	Base		221,628,935.87	215,095,063.21	-6,533,872.66	83.53	
Original Face:		108,789,553.000							

Holdings

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FUND Total								
		263,614,324.380	Base	264,028,001.03		257,494,128.37	-6,533,872.66	100.00
Original Face:		108,789,553.000						

Holdings

Currency Summary

As of: July 31, 2022

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STATE OF ARIZONA

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STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	58,274.480	Local	58,274.48	58,274.48	0.02	0.00		0.00
		Base	58,274.48	58,274.48	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	42,341,175.960	Local	42,340,790.68	42,340,790.68	16.44	0.00		0.00
		Base	42,340,790.68	42,340,790.68	16.44	0.00	0.00	0.00
FIXED INCOME								
	221,214,873.940	Local	221,628,935.87	215,095,063.21	83.53	-6,533,872.66		-6,533,872.66
Original Face:	108,789,553.000	Base	221,628,935.87	215,095,063.21	83.53	-6,533,872.66	0.00	-6,533,872.66
US DOLLAR Total								
	263,614,324.380	Local	264,028,001.03	257,494,128.37	100.00	-6,533,872.66		-6,533,872.66
Original Face:	108,789,553.000	Base	264,028,001.03	257,494,128.37	100.00	-6,533,872.66	0.00	-6,533,872.66
FUND Total								
	263,614,324.380	Base	264,028,001.03	257,494,128.37	100.00	-6,533,872.66	0.00	-6,533,872.66
Original Face:	108,789,553.000							

Holdings

Asset Summary

As of: July 31, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

August 3, 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	58,274.480	58,274.48	58,274.48	0.02	0.00	0.00	0.00
CASH Total	58,274.480	58,274.48	58,274.48	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: July 31, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

August 3, 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	42,341,175.960	42,340,790.68	42,340,790.68	16.44	0.00	0.00	0.00
CASH EQUIVALENT Total	42,341,175.960	42,340,790.68	42,340,790.68	16.44	0.00	0.00	0.00

Holdings

Asset Summary

As of: July 31, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

August 3, 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							
	221,214,873.940	221,628,935.87	215,095,063.21	83.53	-6,533,872.66	0.00	-6,533,872.66
FIXED INCOME Total							
	221,214,873.940	221,628,935.87	215,095,063.21	83.53	-6,533,872.66	0.00	-6,533,872.66

Holdings

Asset Summary

As of: July 31, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

August 3, 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	263,614,324.380	264,028,001.03	257,494,128.37	100.00	-6,533,872.66	0.00	-6,533,872.66

Holdings

Fund Summary

As of: July 31, 2022

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

August 3, 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	58,274.480	58,274.48	58,274.48	0.02	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	42,341,175.960	42,340,790.68	42,340,790.68	16.44	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	221,214,873.940	221,628,935.87	215,095,063.21	83.53	-6,533,872.66 76,741.84 GN -6,610,614.50 LS	0.00 0.00 GN 0.00 LS	-6,533,872.66 76,741.84 GN -6,610,614.50 LS	
Original Face:	108,789,553.000							
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FUND Total	0.000	263,614,324.380	264,028,001.03	257,494,128.37	100.00	-6,533,872.66 76,741.84 GN -6,610,614.50 LS	0.00 0.00 GN 0.00 LS	-6,533,872.66 76,741.84 GN -6,610,614.50 LS
Original Face:	108,789,553.000							