

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

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							
		10,255.170	Local	1.000000	10,255.17	1.000000	10,255.17	0.00
			Base	1.000000	10,255.17	1.000000	10,255.17	0.00

US DOLLAR Total		10,255.170	Local		10,255.17		10,255.17	0.00
			Base		10,255.17		10,255.17	0.00

CASH Total		10,255.170	Base		10,255.17		10,255.17	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796Z28	TREASURY BILL 02/24 0.00000				5.337500	22 Feb 2024		
		5,000,000.000	Local	99.229028	4,961,451.39	99.229028	4,961,451.39	0.00
			Base	99.229028	4,961,451.39	99.229028	4,961,451.39	0.00

912797JF5	TREASURY BILL 02/24 0.00000				5.332500	27 Feb 2024		
		5,000,000.000	Local	99.155688	4,957,784.38	99.155688	4,957,784.40	0.02
			Base	99.155688	4,957,784.38	99.155688	4,957,784.40	0.02

942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				5.450000	21 Mar 2024		
		2,134,422.770	Local	100.000000	2,134,422.77	100.000000	2,134,422.77	0.00
			Base	100.000000	2,134,422.77	100.000000	2,134,422.77	0.00

979QHR003	SOUTH STREET REPO				5.480000	02 Jan 2024		
		74,512,756.740	Local	100.000000	74,512,756.74	100.000000	74,512,756.74	0.00
			Base	100.000000	74,512,756.74	100.000000	74,512,756.74	0.00

US DOLLAR Total		86,647,179.510	Local		86,566,415.28		86,566,415.30	0.02
			Base		86,566,415.28		86,566,415.30	0.02

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CASH EQUIVALENT Total

86,647,179.510	Base	86,566,415.28	86,566,415.30	0.02	33.98
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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		
	265,019.470	Local	101.679031	269,469.23	97.187915	257,566.90	-11,902.33	0.10
Original Face:	5,000,000.000	Base	101.679031	269,469.23	97.187915	257,566.90	-11,902.33	0.10
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	187,112.210	Local	101.235708	189,424.37	96.556425	180,668.86	-8,755.51	0.07
Original Face:	4,372,786.000	Base	101.235708	189,424.37	96.556425	180,668.86	-8,755.51	0.07
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	248,185.960	Local	101.100836	250,918.08	96.615659	239,786.50	-11,131.58	0.09
Original Face:	5,000,000.000	Base	101.100836	250,918.08	96.615659	239,786.50	-11,131.58	0.09
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	155,363.380	Local	101.836520	158,216.66	97.863582	152,044.17	-6,172.49	0.06
Original Face:	4,169,641.000	Base	101.836520	158,216.66	97.863582	152,044.17	-6,172.49	0.06
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	160,508.500	Local	100.981985	162,084.67	89.964772	144,401.11	-17,683.56	0.06
Original Face:	2,000,000.000	Base	100.981985	162,084.67	89.964772	144,401.11	-17,683.56	0.06
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	81,803.750	Local	101.146182	82,741.37	96.232858	78,722.09	-4,019.28	0.03
Original Face:	2,910,888.000	Base	101.146182	82,741.37	96.232858	78,722.09	-4,019.28	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.625000	20 Sep 2040		
	307,865.650	Local	102.566399	315,766.71	99.813072	307,290.16	-8,476.55	0.12
Original Face:	9,450,000.000	Base	102.566399	315,766.71	99.813072	307,290.16	-8,476.55	0.12
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	131,834.730	Local	100.596118	132,620.62	96.343696	127,014.45	-5,606.17	0.05
Original Face:	2,500,000.000	Base	100.596118	132,620.62	96.343696	127,014.45	-5,606.17	0.05

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5						2.500000	20 Jun 2028		
	118,952.040	Local		100.602621	119,668.87	96.275447	114,521.61	-5,147.26	0.04	
Original Face:	1,500,000.000	Base		100.602621	119,668.87	96.275447	114,521.61	-5,147.26	0.04	
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE						4.582000	20 Oct 2067		
	1,877,578.550	Local		102.086071	1,916,746.17	98.421000	1,847,931.58	-68,814.59	0.73	
Original Face:	3,000,000.000	Base		102.086071	1,916,746.17	98.421000	1,847,931.58	-68,814.59	0.73	
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4						4.000000	15 Nov 2040		
	279,147.530	Local		104.501534	291,713.45	96.825984	270,287.34	-21,426.11	0.11	
Original Face:	5,872,458.000	Base		104.501534	291,713.45	96.825984	270,287.34	-21,426.11	0.11	
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5						5.500000	15 Feb 2024		
	1.870	Local		101.604278	1.90	99.750165	1.87	-0.03	0.00	
Original Face:	1,000,000.000	Base		101.604278	1.90	99.750165	1.87	-0.03	0.00	
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5						5.000000	15 Dec 2035		
	17,072.200	Local		103.614297	17,689.24	100.751721	17,200.54	-488.70	0.01	
Original Face:	1,000,000.000	Base		103.614297	17,689.24	100.751721	17,200.54	-488.70	0.01	
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5						5.000000	15 Oct 2039		
	38,242.920	Local		102.648621	39,255.83	100.938137	38,601.69	-654.14	0.02	
Original Face:	2,000,000.000	Base		102.648621	39,255.83	100.938137	38,601.69	-654.14	0.02	
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB						6.140000	20 Sep 2063		
	160,608.870	Local		100.395763	161,244.50	99.878360	160,413.51	-830.99	0.06	
Original Face:	1,500,000.000	Base		100.395763	161,244.50	99.878360	160,413.51	-830.99	0.06	
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB						6.090000	20 Feb 2064		
	218,768.400	Local		100.349269	219,532.49	99.846980	218,433.64	-1,098.85	0.09	
Original Face:	1,530,000.000	Base		100.349269	219,532.49	99.846980	218,433.64	-1,098.85	0.09	
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB						5.280000	20 Jun 2067		
	504,322.590	Local		101.885198	513,830.07	100.255520	505,611.24	-8,218.83	0.20	
Original Face:	1,200,000.000	Base		101.885198	513,830.07	100.255520	505,611.24	-8,218.83	0.20	
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB						2.000000	20 Jul 2042		
	796,366.930	Local		101.750634	810,308.40	91.795300	731,027.41	-79,280.99	0.29	
Original Face:	4,400,000.000	Base		101.750634	810,308.40	91.795300	731,027.41	-79,280.99	0.29	

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38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF						2.426180	16 Mar 2048		
	132,357.460	Local		100.530042	133,059.01	89.972040	119,084.71		-13,974.30	0.05
Original Face:	1,000,000.000	Base		100.530042	133,059.01	89.972040	119,084.71		-13,974.30	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD						3.000000	16 Jul 2050		
	48,468.320	Local		101.145264	49,023.41	94.979290	46,034.87		-2,988.54	0.02
Original Face:	1,000,000.000	Base		101.145264	49,023.41	94.979290	46,034.87		-2,988.54	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ						3.030000	16 Aug 2052		
	200,593.200	Local		100.646273	201,889.58	88.432480	177,389.54		-24,500.04	0.07
Original Face:	1,000,000.000	Base		100.646273	201,889.58	88.432480	177,389.54		-24,500.04	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD						2.850000	16 Feb 2049		
	31,552.210	Local		100.717858	31,778.71	96.179310	30,346.70		-1,432.01	0.01
Original Face:	1,000,000.000	Base		100.717858	31,778.71	96.179310	30,346.70		-1,432.01	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA						1.625000	20 Jan 2070		
	1,071,263.760	Local		100.774625	1,079,562.04	96.386870	1,032,557.61		-47,004.43	0.41
Original Face:	4,000,000.000	Base		100.774625	1,079,562.04	96.386870	1,032,557.61		-47,004.43	0.41
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA						2.250000	20 Aug 2069		
	654,413.630	Local		102.703877	672,108.17	95.572520	625,439.60		-46,668.57	0.25
Original Face:	3,000,000.000	Base		102.703877	672,108.17	95.572520	625,439.60		-46,668.57	0.25
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA						2.200000	20 Nov 2069		
	539,661.660	Local		100.326377	541,422.99	97.022040	523,590.75		-17,832.24	0.21
Original Face:	2,000,000.000	Base		100.326377	541,422.99	97.022040	523,590.75		-17,832.24	0.21
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA						3.000000	20 Mar 2069		
	319,886.650	Local		100.063613	320,090.14	97.512550	311,929.63		-8,160.51	0.12
Original Face:	2,000,000.000	Base		100.063613	320,090.14	97.512550	311,929.63		-8,160.51	0.12
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA						3.750000	20 Apr 2071		
	877,284.900	Local		107.406099	942,257.49	98.107860	860,685.44		-81,572.05	0.34
Original Face:	1,978,780.000	Base		107.406099	942,257.49	98.107860	860,685.44		-81,572.05	0.34
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA						1.500000	20 Apr 2050		
	822,128.250	Local		102.020865	838,742.35	78.718730	647,168.92		-191,573.43	0.25
Original Face:	2,000,000.000	Base		102.020865	838,742.35	78.718730	647,168.92		-191,573.43	0.25

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38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
		2,358,616.990	Local 101.297755	2,389,226.06	79.855260	1,883,479.73	-505,746.33	0.74
Original Face:		3,185,000.000	Base 101.297755	2,389,226.06	79.855260	1,883,479.73	-505,746.33	0.74
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		1,077,796.330	Local 102.148488	1,100,952.66	80.011140	862,357.13	-238,595.53	0.34
Original Face:		2,000,000.000	Base 102.148488	1,100,952.66	80.011140	862,357.13	-238,595.53	0.34
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.460000	20 Jun 2036		
		1,135,692.550	Local 103.695078	1,177,657.27	91.512170	1,039,296.90	-138,360.37	0.41
Original Face:		2,000,000.000	Base 103.695078	1,177,657.27	91.512170	1,039,296.90	-138,360.37	0.41
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
		2,439,536.300	Local 102.640617	2,503,955.11	87.689170	2,139,209.13	-364,745.98	0.84
Original Face:		3,000,000.000	Base 102.640617	2,503,955.11	87.689170	2,139,209.13	-364,745.98	0.84
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA				4.570000	20 Dec 2071		
		1,798,954.970	Local 100.949563	1,816,037.18	98.670940	1,775,045.78	-40,991.40	0.70
Original Face:		3,000,000.000	Base 100.949563	1,816,037.18	98.670940	1,775,045.78	-40,991.40	0.70
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
		3,814,480.630	Local 103.098440	3,932,670.03	102.293030	3,901,947.82	-30,722.21	1.53
Original Face:		4,000,000.000	Base 103.098440	3,932,670.03	102.293030	3,901,947.82	-30,722.21	1.53
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
		2,734,073.750	Local 99.644374	2,724,350.66	101.781100	2,782,770.34	58,419.68	1.09
Original Face:		2,820,818.000	Base 99.644374	2,724,350.66	101.781100	2,782,770.34	58,419.68	1.09
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.480000	20 Jan 2027		
		2,708,333.340	Local 100.000000	2,708,333.35	100.000000	2,708,333.35	0.00	1.06
Original Face:		5,000,000.000	Base 100.000000	2,708,333.35	100.000000	2,708,333.35	0.00	1.06
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				5.520000	15 Sep 2026		
		2,520,833.330	Local 100.000000	2,520,833.33	100.000000	2,520,833.33	0.00	0.99
Original Face:		5,500,000.000	Base 100.000000	2,520,833.33	100.000000	2,520,833.33	0.00	0.99
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.976879	1,999,537.58	97.007063	1,940,141.26	-59,396.32	0.76
			Base 99.976879	1,999,537.58	97.007063	1,940,141.26	-59,396.32	0.76

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8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032		
		3,182,014.920	Local 100.000000	3,182,014.92	99.624771	3,170,075.08	-11,939.84	1.24
Original Face:		3,373,235.000	Base 100.000000	3,182,014.92	99.624771	3,170,075.08	-11,939.84	1.24
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
		3,000,000.000	Local 102.153037	3,064,591.10	97.279590	2,918,387.70	-146,203.40	1.15
			Base 102.153037	3,064,591.10	97.279590	2,918,387.70	-146,203.40	1.15
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
		3,900,000.000	Local 102.250729	3,987,778.45	95.927058	3,741,155.26	-246,623.19	1.47
			Base 102.250729	3,987,778.45	95.927058	3,741,155.26	-246,623.19	1.47
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
		2,000,000.000	Local 101.484546	2,029,690.91	101.275300	2,025,506.00	-4,184.91	0.80
			Base 101.484546	2,029,690.91	101.275300	2,025,506.00	-4,184.91	0.80
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		1,826,194.980	Local 102.260754	1,867,480.76	96.487832	1,762,055.94	-105,424.82	0.69
Original Face:		2,000,000.000	Base 102.260754	1,867,480.76	96.487832	1,762,055.94	-105,424.82	0.69
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
		2,800,000.000	Local 101.951351	2,854,637.83	97.756680	2,737,187.04	-117,450.79	1.07
			Base 101.951351	2,854,637.83	97.756680	2,737,187.04	-117,450.79	1.07
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		3,000,000.000	Local 102.475174	3,074,255.23	94.749954	2,842,498.62	-231,756.61	1.12
			Base 102.475174	3,074,255.23	94.749954	2,842,498.62	-231,756.61	1.12
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
		2,500,000.000	Local 101.787778	2,544,694.46	97.538901	2,438,472.53	-106,221.93	0.96
			Base 101.787778	2,544,694.46	97.538901	2,438,472.53	-106,221.93	0.96
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
		1,700,000.000	Local 105.422886	1,792,189.07	105.555836	1,794,449.21	2,260.14	0.70
			Base 105.422886	1,792,189.07	105.555836	1,794,449.21	2,260.14	0.70
912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024		
		5,000,000.000	Local 98.398750	4,919,937.49	98.456748	4,922,837.40	2,899.91	1.93
			Base 98.398750	4,919,937.49	98.456748	4,922,837.40	2,899.91	1.93

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

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
912797FS1	TREASURY BILL 06/24 0.00000					0.010000	13 Jun 2024		
	2,000,000.000	Local		97.755820	1,955,116.39	97.712963	1,954,259.26	-857.13	0.77
		Base		97.755820	1,955,116.39	97.712963	1,954,259.26	-857.13	0.77
912797FW2	TREASURY BILL 01/24 0.00000						04 Jan 2024		
	5,000,000.000	Local		99.955492	4,997,774.58	99.970940	4,998,547.00	772.42	1.96
		Base		99.955492	4,997,774.58	99.970940	4,998,547.00	772.42	1.96
912797GC5	TREASURY BILL 01/24 0.00000					0.010000	11 Jan 2024		
	2,000,000.000	Local		99.853053	1,997,061.06	99.869329	1,997,386.58	325.52	0.78
		Base		99.853053	1,997,061.06	99.869329	1,997,386.58	325.52	0.78
912797GD3	TREASURY BILL 01/24 0.00000					0.010000	18 Jan 2024		
	2,000,000.000	Local		99.751583	1,995,031.65	99.765272	1,995,305.44	273.79	0.78
		Base		99.751583	1,995,031.65	99.765272	1,995,305.44	273.79	0.78
912797GP6	TREASURY BILL 02/24 0.00000					0.010000	29 Feb 2024		
	5,000,000.000	Local		99.127128	4,956,356.39	99.151871	4,957,593.55	1,237.16	1.95
		Base		99.127128	4,956,356.39	99.151871	4,957,593.55	1,237.16	1.95
912797GQ4	TREASURY BILL 03/24 0.00000					0.010000	07 Mar 2024		
	5,000,000.000	Local		99.025583	4,951,279.16	99.059983	4,952,999.15	1,719.99	1.94
		Base		99.025583	4,951,279.16	99.059983	4,952,999.15	1,719.99	1.94
912797GZ4	TREASURY BILL 04/24 0.00000					0.010000	04 Apr 2024		
	5,000,000.000	Local		98.612194	4,930,609.72	98.656667	4,932,833.35	2,223.63	1.94
		Base		98.612194	4,930,609.72	98.656667	4,932,833.35	2,223.63	1.94
912797JB4	TREASURY BILL 01/24 0.00000					0.010000	30 Jan 2024		
	5,000,000.000	Local		99.569350	4,978,467.50	99.588322	4,979,416.10	948.60	1.95
		Base		99.569350	4,978,467.50	99.588322	4,979,416.10	948.60	1.95
9128282U3	US TREASURY N/B 08/24 1.875					1.875000	31 Aug 2024		
	2,000,000.000	Local		99.096770	1,981,935.39	97.953125	1,959,062.50	-22,872.89	0.77
		Base		99.096770	1,981,935.39	97.953125	1,959,062.50	-22,872.89	0.77
9128283D0	US TREASURY N/B 10/24 2.25					2.250000	31 Oct 2024		
	2,000,000.000	Local		99.201953	1,984,039.05	97.843750	1,956,875.00	-27,164.05	0.77
		Base		99.201953	1,984,039.05	97.843750	1,956,875.00	-27,164.05	0.77

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

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	
9128286Z8	US TREASURY N/B 06/24 1.75	2,000,000.000	Local	100.649658	2,012,993.15	98.332031	1,966,640.62	-46,352.53	0.77
			Base	100.649658	2,012,993.15	98.332031	1,966,640.62	-46,352.53	0.77
912828B66	US TREASURY N/B 02/24 2.75	2,000,000.000	Local	99.764948	1,995,298.95	99.684690	1,993,693.80	-1,605.15	0.78
			Base	99.764948	1,995,298.95	99.684690	1,993,693.80	-1,605.15	0.78
912828S92	US TREASURY N/B 07/23 1.25	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912828WJ5	US TREASURY N/B 05/24 2.5	5,000,000.000	Local	98.905362	4,945,268.12	99.023438	4,951,171.90	5,903.78	1.94
			Base	98.905362	4,945,268.12	99.023438	4,951,171.90	5,903.78	1.94
912828YE4	US TREASURY N/B 08/24 1.25	2,000,000.000	Local	97.278850	1,945,577.00	97.550781	1,951,015.62	5,438.62	0.77
			Base	97.278850	1,945,577.00	97.550781	1,951,015.62	5,438.62	0.77
912828YY0	US TREASURY N/B 12/24 1.75	2,000,000.000	Local	98.451285	1,969,025.69	97.054688	1,941,093.76	-27,931.93	0.76
			Base	98.451285	1,969,025.69	97.054688	1,941,093.76	-27,931.93	0.76
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.955510	1,999,110.19	94.648438	1,892,968.76	-106,141.43	0.74
			Base	99.955510	1,999,110.19	94.648438	1,892,968.76	-106,141.43	0.74
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.775481	1,995,509.62	94.191406	1,883,828.12	-111,681.50	0.74
			Base	99.775481	1,995,509.62	94.191406	1,883,828.12	-111,681.50	0.74
912828ZW3	US TREASURY N/B 06/25 0.25	4,000,000.000	Local	98.122675	3,924,907.01	93.937500	3,757,500.00	-167,407.01	1.48
			Base	98.122675	3,924,907.01	93.937500	3,757,500.00	-167,407.01	1.48
91282CAJ0	US TREASURY N/B 08/25 0.25	2,000,000.000	Local	99.750997	1,995,019.94	93.378906	1,867,578.12	-127,441.82	0.73
			Base	99.750997	1,995,019.94	93.378906	1,867,578.12	-127,441.82	0.73

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

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					0.250000	30 Sep 2025		
	2,000,000.000	Local		99.913732	1,998,274.64	93.148438	1,862,968.76	-135,305.88	0.73
		Base		99.913732	1,998,274.64	93.148438	1,862,968.76	-135,305.88	0.73
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	2,000,000.000	Local		99.633047	1,992,660.94	92.910156	1,858,203.12	-134,457.82	0.73
		Base		99.633047	1,992,660.94	92.910156	1,858,203.12	-134,457.82	0.73
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	0.000	Local		0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
	2,000,000.000	Local		99.905691	1,998,113.82	92.890625	1,857,812.50	-140,301.32	0.73
		Base		99.905691	1,998,113.82	92.890625	1,857,812.50	-140,301.32	0.73
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
	2,000,000.000	Local		99.813038	1,996,260.76	92.699219	1,853,984.38	-142,276.38	0.73
		Base		99.813038	1,996,260.76	92.699219	1,853,984.38	-142,276.38	0.73
91282CBE0	US TREASURY N/B 01/24 0.125					0.125000	15 Jan 2024		
	2,000,000.000	Local		99.995951	1,999,919.01	99.816114	1,996,322.28	-3,596.73	0.78
		Base		99.995951	1,999,919.01	99.816114	1,996,322.28	-3,596.73	0.78
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	2,000,000.000	Local		99.833309	1,996,666.18	92.410156	1,848,203.12	-148,463.06	0.73
		Base		99.833309	1,996,666.18	92.410156	1,848,203.12	-148,463.06	0.73
91282CBM2	US TREASURY N/B 02/24 0.125					0.125000	15 Feb 2024		
	2,000,000.000	Local		99.988903	1,999,778.05	99.379171	1,987,583.42	-12,194.63	0.78
		Base		99.988903	1,999,778.05	99.379171	1,987,583.42	-12,194.63	0.78
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local		99.826702	1,996,534.03	92.441406	1,848,828.12	-147,705.91	0.73
		Base		99.826702	1,996,534.03	92.441406	1,848,828.12	-147,705.91	0.73
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local		99.980204	1,999,604.07	99.003906	1,980,078.12	-19,525.95	0.78
		Base		99.980204	1,999,604.07	99.003906	1,980,078.12	-19,525.95	0.78

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C
 STATE OF ARIZONA
 FUND: ATZ8
 View Date: January 3, 2024



STATE STREET

As of: December 31, 2023

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	
91282CBT7	US TREASURY N/B 03/26 0.75	2,000,000.000	Local	99.617380	1,992,347.60	0.750000	31 Mar 2026		
			Base	99.617380	1,992,347.60	92.808594	1,856,171.88	-136,175.72	0.73
91282CCG4	US TREASURY N/B 06/24 0.25	2,000,000.000	Local	98.269502	1,965,390.04	0.250000	15 Jun 2024		
			Base	98.269502	1,965,390.04	97.816406	1,956,328.12	-9,061.92	0.77
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.947406	1,998,948.12	0.375000	15 Sep 2024		
			Base	99.947406	1,998,948.12	96.843750	1,936,875.00	-62,073.12	0.76
91282CDR9	US TREASURY N/B 12/23 0.75	4,000,000.000	Local	100.000000	4,000,000.00	0.750000	31 Dec 2023		
			Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.57
91282CDZ1	US TREASURY N/B 02/25 1.5	2,000,000.000	Local	97.078831	1,941,576.61	1.500000	15 Feb 2025		
			Base	97.078831	1,941,576.61	96.511719	1,930,234.38	-11,342.23	0.76
91282CEG2	US TREASURY N/B 03/24 2.25	2,000,000.000	Local	99.969863	1,999,397.26	2.250000	31 Mar 2024		
			Base	99.969863	1,999,397.26	99.253906	1,985,078.12	-14,319.14	0.78
91282CEK3	US TREASURY N/B 04/24 2.5	4,000,000.000	Local	99.438296	3,977,531.84	2.500000	30 Apr 2024		
			Base	99.438296	3,977,531.84	99.085938	3,963,437.52	-14,094.32	1.56
91282CEL1	US TREASURY FRN 04/24 VAR	2,000,000.000	Local	99.994982	1,999,899.64	5.255880	30 Apr 2024		
			Base	99.994982	1,999,899.64	99.943125	1,998,862.50	-1,037.14	0.78
91282CER8	US TREASURY N/B 05/24 2.5	5,000,000.000	Local	99.549702	4,977,485.10	2.500000	31 May 2024		
			Base	99.549702	4,977,485.10	98.882812	4,944,140.60	-33,344.50	1.94
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	99.732048	2,991,961.44	3.000000	30 Jun 2024		
			Base	99.732048	2,991,961.44	98.953125	2,968,593.75	-23,367.69	1.17

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

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	
91282CFA4	US TREASURY N/B 07/24 3				3.000000	31 Jul 2024			
		2,000,000.000	Local	99.202702	1,984,054.04	98.820312	1,976,406.24	-7,647.80	0.78
			Base	99.202702	1,984,054.04	98.820312	1,976,406.24	-7,647.80	0.78
91282CFD8	US TREASURY FRN 07/24 VAR				5.367880	31 Jul 2024			
		3,000,000.000	Local	100.002324	3,000,069.71	99.937607	2,998,128.21	-1,941.50	1.18
			Base	100.002324	3,000,069.71	99.937607	2,998,128.21	-1,941.50	1.18
91282CFG1	US TREASURY N/B 08/24 3.25				3.250000	31 Aug 2024			
		2,000,000.000	Local	99.950197	1,999,003.93	98.816406	1,976,328.12	-22,675.81	0.78
			Base	99.950197	1,999,003.93	98.816406	1,976,328.12	-22,675.81	0.78
US DOLLAR Total									
		172,742,893.680	Local			172,967,847.33	168,146,128.88	-4,821,718.45	66.01
Original Face:		113,263,606.000	Base			172,967,847.33	168,146,128.88	-4,821,718.45	66.01
FIXED INCOME Total									
		172,742,893.680	Base			172,967,847.33	168,146,128.88	-4,821,718.45	66.01
Original Face:		113,263,606.000							

Holdings

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



STATE STREET

As of: December 31, 2023

View Date: January 3, 2024

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								
		259,400,328.360	Base	259,544,517.78		254,722,799.35	-4,821,718.43	100.00
Original Face:		113,263,606.000						

Holdings

Currency Summary

As of: December 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 3, 2024



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								
	10,255.170	Local	10,255.17	10,255.17	0.00	0.00		0.00
		Base	10,255.17	10,255.17	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	86,647,179.510	Local	86,566,415.28	86,566,415.30	33.98	0.02		0.02
		Base	86,566,415.28	86,566,415.30	33.98	0.02	0.00	0.02
FIXED INCOME								
	172,742,893.680	Local	172,967,847.33	168,146,128.88	66.01	-4,821,718.45		-4,821,718.45
Original Face:	113,263,606.000	Base	172,967,847.33	168,146,128.88	66.01	-4,821,718.45	0.00	-4,821,718.45
US DOLLAR Total								
	259,400,328.360	Local	259,544,517.78	254,722,799.35	100.00	-4,821,718.43		-4,821,718.43
Original Face:	113,263,606.000	Base	259,544,517.78	254,722,799.35	100.00	-4,821,718.43	0.00	-4,821,718.43
FUND Total								
	259,400,328.360	Base	259,544,517.78	254,722,799.35	100.00	-4,821,718.43	0.00	-4,821,718.43
Original Face:	113,263,606.000							

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 3, 2024



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	10,255.170	10,255.17	10,255.17	0.00	0.00	0.00	0.00
CASH Total	10,255.170	10,255.17	10,255.17	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 3, 2024



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	86,647,179.510	86,566,415.28	86,566,415.30	33.98	0.02	0.00	0.02
CASH EQUIVALENT Total	86,647,179.510	86,566,415.28	86,566,415.30	33.98	0.02	0.00	0.02

Holdings

Asset Summary

As of: December 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 3, 2024



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	172,742,893.680	172,967,847.33	168,146,128.88	66.01	-4,821,718.45	0.00	-4,821,718.45
FIXED INCOME Total	172,742,893.680	172,967,847.33	168,146,128.88	66.01	-4,821,718.45	0.00	-4,821,718.45

Holdings

Asset Summary

As of: *December 31, 2023*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *January 3, 2024*



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	259,400,328.360	259,544,517.78	254,722,799.35	100.00	-4,821,718.43	0.00	-4,821,718.43

Holdings

Fund Summary

As of: December 31, 2023

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 3, 2024



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	10,255.170	10,255.17	10,255.17	0.00	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	86,647,179.510	86,566,415.28	86,566,415.30	33.98	0.02 0.02 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.02 0.02 GN 0.00 LS	
FIXED INCOME	172,742,893.680	172,967,847.33	168,146,128.88	66.01	-4,821,718.45 82,423.27 GN -4,904,141.72 LS	0.00 0.00 GN 0.00 LS	-4,821,718.45 82,423.27 GN -4,904,141.72 LS	
Original Face:	113,263,606.000							
<hr/>								
FUND Total	0.000	259,400,328.360	259,544,517.78	254,722,799.35	100.00	-4,821,718.43 82,423.29 GN -4,904,141.72 LS	0.00 0.00 GN 0.00 LS	-4,821,718.43 82,423.29 GN -4,904,141.72 LS
Original Face:	113,263,606.000							