

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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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
		170,522.800	Local 1.000000	170,522.80	1.000000	170,522.80	0.00	0.13
			Base 1.000000	170,522.80	1.000000	170,522.80	0.00	0.13

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	170,522.800	Local	170,522.80		170,522.80	0.00	0.13
		Base	170,522.80		170,522.80	0.00	0.13

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	170,522.800	Base	170,522.80		170,522.80	0.00	0.13

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7426M4D12	PRIVATE EXP. FUNDING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		4,000,000.000	Local 99.542472	3,981,698.89	99.550000	3,982,000.00	301.11	3.13
			Base 99.542472	3,981,698.89	99.550000	3,982,000.00	301.11	3.13

7426M4DW4	PRIVATE EXP. FUNDING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.410000	4,970,500.00	99.398719	4,969,935.95	-564.05	3.90
			Base 99.410000	4,970,500.00	99.398719	4,969,935.95	-564.05	3.90

912796RT8	TREASURY BILL 01/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local 99.993000	1,999,860.00	99.993000	1,999,860.00	0.00	1.57
			Base 99.993000	1,999,860.00	99.993000	1,999,860.00	0.00	1.57

912796RY7	TREASURY BILL 01/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local 99.850086	2,995,502.58	99.887675	2,996,630.25	1,127.67	2.35
			Base 99.850086	2,995,502.58	99.887675	2,996,630.25	1,127.67	2.35

926NKW009	AMHERST PIERPONT 04/15 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local 100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.36
			Base 100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.36

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979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.530000	02 Jan 2020		
		11,000,000.000	Local 100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	8.64
			Base 100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	8.64
US DOLLAR Total								
		28,000,000.000	Local	27,947,561.47		27,948,426.20	864.73	21.95
			Base	27,947,561.47		27,948,426.20	864.73	21.95
CASH EQUIVALENT Total								
		28,000,000.000	Base	27,947,561.47		27,948,426.20	864.73	21.95

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		
		225,932.040	Local 100.290450	226,588.26	100.091916	226,139.71	-448.55	0.18
Original Face:		1,000,000.000	Base 100.290450	226,588.26	100.091916	226,139.71	-448.55	0.18
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		1,114,038.100	Local 103.534602	1,153,414.91	102.651074	1,143,572.07	-9,842.84	0.90
Original Face:		5,000,000.000	Base 103.534602	1,153,414.91	102.651074	1,143,572.07	-9,842.84	0.90
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		992,844.210	Local 102.733935	1,019,987.93	101.297614	1,005,727.50	-14,260.43	0.79
Original Face:		4,372,786.000	Base 102.733935	1,019,987.93	101.297614	1,005,727.50	-14,260.43	0.79
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		1,202,850.450	Local 102.403105	1,231,756.21	101.298292	1,218,466.96	-13,289.25	0.96
Original Face:		5,000,000.000	Base 102.403105	1,231,756.21	101.298292	1,218,466.96	-13,289.25	0.96
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		663,385.880	Local 103.906811	689,303.11	103.576593	687,112.49	-2,190.62	0.54
Original Face:		4,169,641.000	Base 103.906811	689,303.11	103.576593	687,112.49	-2,190.62	0.54
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		644,740.300	Local 101.184646	652,378.19	102.243131	659,202.67	6,824.48	0.52
Original Face:		2,000,000.000	Base 101.184646	652,378.19	102.243131	659,202.67	6,824.48	0.52

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36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
	456,139.900	Local	102.607376	468,033.18	102.531106	467,685.28	-347.90	0.37	
Original Face:	2,910,888.000	Base	102.607376	468,033.18	102.531106	467,685.28	-347.90	0.37	
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.250000	20 Sep 2040		
	826,129.680	Local	103.180375	852,403.70	103.408465	854,288.02	1,884.32	0.67	
Original Face:	9,450,000.000	Base	103.180375	852,403.70	103.408465	854,288.02	1,884.32	0.67	
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
	700,652.460	Local	101.199225	709,054.86	101.360099	710,182.03	1,127.17	0.56	
Original Face:	2,500,000.000	Base	101.199225	709,054.86	101.360099	710,182.03	1,127.17	0.56	
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
	523,652.280	Local	101.142111	529,632.97	99.639255	521,763.23	-7,869.74	0.41	
Original Face:	1,500,000.000	Base	101.142111	529,632.97	99.639255	521,763.23	-7,869.74	0.41	
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
	819,495.580	Local	105.568656	865,130.47	106.464931	872,475.40	7,344.93	0.69	
Original Face:	5,872,458.000	Base	105.568656	865,130.47	106.464931	872,475.40	7,344.93	0.69	
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
	26,710.970	Local	102.198235	27,298.14	104.462807	27,903.03	604.89	0.02	
Original Face:	1,000,000.000	Base	102.198235	27,298.14	104.462807	27,903.03	604.89	0.02	
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
	39,815.670	Local	104.823729	41,736.27	107.952848	42,982.15	1,245.88	0.03	
Original Face:	1,000,000.000	Base	104.823729	41,736.27	107.952848	42,982.15	1,245.88	0.03	
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
	366.810	Local	101.191352	371.18	103.257777	378.76	7.58	0.00	
Original Face:	25,000.000	Base	101.191352	371.18	103.257777	378.76	7.58	0.00	
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
	103,588.840	Local	103.319634	107,027.61	111.251300	115,243.93	8,216.32	0.09	
Original Face:	2,000,000.000	Base	103.319634	107,027.61	111.251300	115,243.93	8,216.32	0.09	
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.000000	20 Mar 2033		
	3,284.070	Local	100.000000	3,284.07	100.684610	3,306.55	22.48	0.00	
Original Face:	410,000.000	Base	100.000000	3,284.07	100.684610	3,306.55	22.48	0.00	

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38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.974250	20 Jun 2063		
		386,299.760	Local 100.000000	386,299.76	99.800820	385,530.33	-769.43	0.30
Original Face:		4,967,302.000	Base 100.000000	386,299.76	99.800820	385,530.33	-769.43	0.30
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		468,494.950	Local 101.068628	473,501.42	99.683330	467,011.37	-6,490.05	0.37
Original Face:		2,720,000.000	Base 101.068628	473,501.42	99.683330	467,011.37	-6,490.05	0.37
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		361,041.760	Local 101.539273	366,599.18	100.187010	361,716.94	-4,882.24	0.28
Original Face:		4,000,000.000	Base 101.539273	366,599.18	100.187010	361,716.94	-4,882.24	0.28
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,704,663.310	Local 102.128147	1,740,941.05	100.511370	1,713,380.45	-27,560.60	1.35
Original Face:		4,400,000.000	Base 102.128147	1,740,941.05	100.511370	1,713,380.45	-27,560.60	1.35
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,706,833.110	Local 99.338695	1,695,545.73	98.323660	1,678,220.78	-17,324.95	1.32
Original Face:		3,000,000.000	Base 99.338695	1,695,545.73	98.323660	1,678,220.78	-17,324.95	1.32
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		530,682.580	Local 99.737721	529,290.71	99.124220	526,034.97	-3,255.74	0.41
Original Face:		2,000,000.000	Base 99.737721	529,290.71	99.124220	526,034.97	-3,255.74	0.41
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		512,399.510	Local 100.617635	515,564.27	99.470840	509,688.10	-5,876.17	0.40
Original Face:		1,000,000.000	Base 100.617635	515,564.27	99.470840	509,688.10	-5,876.17	0.40
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		957,696.480	Local 101.238444	969,557.01	99.976540	957,471.80	-12,085.21	0.75
Original Face:		2,000,000.000	Base 101.238444	969,557.01	99.976540	957,471.80	-12,085.21	0.75
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		525,600.080	Local 101.317865	532,526.78	101.075840	531,254.70	-1,272.08	0.42
Original Face:		1,000,000.000	Base 101.317865	532,526.78	101.075840	531,254.70	-1,272.08	0.42
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	99.279180	0.01	0.00	0.00
			Base 100.000000	0.01	99.279180	0.01	0.00	0.00

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
	646,105.630	Local		100.736576	650,864.69	101.215230	653,957.30	3,092.61	0.51
Original Face:	1,000,000.000	Base		100.736576	650,864.69	101.215230	653,957.30	3,092.61	0.51
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	587,922.880	Local		100.832036	592,814.61	100.774110	592,474.05	-340.56	0.47
Original Face:	1,000,000.000	Base		100.832036	592,814.61	100.774110	592,474.05	-340.56	0.47
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
	648,202.860	Local		99.888644	647,481.05	99.421530	644,453.20	-3,027.85	0.51
Original Face:	1,000,000.000	Base		99.888644	647,481.05	99.421530	644,453.20	-3,027.85	0.51
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
	628,169.450	Local		100.314090	630,142.47	99.314890	623,865.80	-6,276.67	0.49
Original Face:	1,000,000.000	Base		100.314090	630,142.47	99.314890	623,865.80	-6,276.67	0.49
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
	715,006.670	Local		100.910659	721,517.94	100.322310	717,311.21	-4,206.73	0.56
Original Face:	1,000,000.000	Base		100.910659	721,517.94	100.322310	717,311.21	-4,206.73	0.56
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
	0.030	Local		300.000000	0.09	99.072400	0.03	-0.06	0.00
		Base		300.000000	0.09	99.072400	0.03	-0.06	0.00
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	1,945,564.820	Local		100.354827	1,952,468.20	100.056125	1,946,656.77	-5,811.43	1.53
Original Face:	2,000,000.000	Base		100.354827	1,952,468.20	100.056125	1,946,656.77	-5,811.43	1.53
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	1,154,284.740	Local		100.069242	1,155,083.99	101.403948	1,170,490.30	15,406.31	0.92
Original Face:	2,000,000.000	Base		100.069242	1,155,083.99	101.403948	1,170,490.30	15,406.31	0.92
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503000	30 Oct 2020		
	6,280,000.000	Local		100.391345	6,304,576.46	100.638381	6,320,090.33	15,513.87	4.96
		Base		100.391345	6,304,576.46	100.638381	6,320,090.33	15,513.87	4.96
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	5,000,000.000	Local		105.100955	5,255,047.74	105.601910	5,280,095.50	25,047.76	4.15
		Base		105.100955	5,255,047.74	105.601910	5,280,095.50	25,047.76	4.15

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6903537C5	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/27 VAR					1.980000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00		0.00	2.12
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00		0.00	2.12
6903538B6	OVERSEAS PRIVATE INV COR US GOVT GUAR 09/26 VAR					1.990000	15 Sep 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00		0.00	2.75
Original Face:	3,500,000.000	Base	100.000000	3,500,000.00	100.000000	3,500,000.00		0.00	2.75
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	2,500,000.000	Local	106.844644	2,671,116.10	106.297270	2,657,431.75		-13,684.35	2.09
		Base	106.844644	2,671,116.10	106.297270	2,657,431.75		-13,684.35	2.09
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.250000	15 Mar 2020		
	3,440,000.000	Local	100.060939	3,442,096.30	100.103441	3,443,558.37		1,462.07	2.70
		Base	100.060939	3,442,096.30	100.103441	3,443,558.37		1,462.07	2.70
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
	2,000,000.000	Local	99.870987	1,997,419.73	99.300274	1,986,005.48		-11,414.25	1.56
		Base	99.870987	1,997,419.73	99.300274	1,986,005.48		-11,414.25	1.56
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
	342,697.580	Local	101.070238	346,365.26	100.325610	343,813.44		-2,551.82	0.27
Original Face:	4,000,000.000	Base	101.070238	346,365.26	100.325610	343,813.44		-2,551.82	0.27
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
	297,444.700	Local	100.969969	300,329.82	100.772900	299,743.65		-586.17	0.24
Original Face:	1,000,000.000	Base	100.969969	300,329.82	100.772900	299,743.65		-586.17	0.24
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847000	29 May 2020		
	1,000,000.000	Local	100.042029	1,000,420.29	100.099976	1,000,999.76		579.47	0.79
		Base	100.042029	1,000,420.29	100.099976	1,000,999.76		579.47	0.79
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
	3,000,000.000	Local	99.394886	2,981,846.57	99.606939	2,988,208.17		6,361.60	2.35
		Base	99.394886	2,981,846.57	99.606939	2,988,208.17		6,361.60	2.35
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	101.431930	507,159.65		7,159.65	0.40
		Base	100.000000	500,000.00	101.431930	507,159.65		7,159.65	0.40

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FUND: ATZ8



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796SD2	TREASURY BILL 02/20 0.00000	2,000,000.000	Local	99.607903	1,992,158.06	99.763556	1,995,271.12	3,113.06	1.57
			Base	99.607903	1,992,158.06	99.763556	1,995,271.12	3,113.06	1.57
912796TL3	TREASURY BILL 03/20 0.00000	2,000,000.000	Local	99.596892	1,991,937.83	99.683088	1,993,661.76	1,723.93	1.57
			Base	99.596892	1,991,937.83	99.683088	1,993,661.76	1,723.93	1.57
9128283G3	US TREASURY N/B 11/20 1.75	5,000,000.000	Local	99.650900	4,982,544.98	100.085938	5,004,296.90	21,751.92	3.93
			Base	99.650900	4,982,544.98	100.085938	5,004,296.90	21,751.92	3.93
9128283S7	US TREASURY N/B 01/20 2	2,000,000.000	Local	100.029668	2,000,593.35	100.026452	2,000,529.04	-64.31	1.57
			Base	100.029668	2,000,593.35	100.026452	2,000,529.04	-64.31	1.57
9128283Y4	US TREASURY N/B 02/20 2.25	2,000,000.000	Local	100.098453	2,001,969.05	100.091741	2,001,834.82	-134.23	1.57
			Base	100.098453	2,001,969.05	100.091741	2,001,834.82	-134.23	1.57
9128284J6	US TREASURY N/B 04/20 2.375	2,000,000.000	Local	99.915140	1,998,302.80	100.242188	2,004,843.76	6,540.96	1.57
			Base	99.915140	1,998,302.80	100.242188	2,004,843.76	6,540.96	1.57
9128284Q0	US TREASURY N/B 05/20 2.5	2,000,000.000	Local	99.974576	1,999,491.51	100.343238	2,006,864.76	7,373.25	1.58
			Base	99.974576	1,999,491.51	100.343238	2,006,864.76	7,373.25	1.58
9128284Y3	US TREASURY N/B 08/20 2.625	1,000,000.000	Local	99.917920	999,179.20	100.640625	1,006,406.25	7,227.05	0.79
			Base	99.917920	999,179.20	100.640625	1,006,406.25	7,227.05	0.79
9128286Q8	US TREASURY FRN 04/21 VAR	2,000,000.000	Local	99.950850	1,999,017.00	99.945132	1,998,902.64	-114.36	1.57
			Base	99.950850	1,999,017.00	99.945132	1,998,902.64	-114.36	1.57
9128287A2	US TREASURY N/B 06/21 1.625	2,000,000.000	Local	99.982315	1,999,646.30	100.039062	2,000,781.24	1,134.94	1.57
			Base	99.982315	1,999,646.30	100.039062	2,000,781.24	1,134.94	1.57

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9128287G9	US TREASURY FRN 07/21 VAR					1.745863	31 Jul 2021		
	2,000,000.000	Local	99.960311	1,999,206.21	100.042795	2,000,855.90	1,649.69	1.57	
		Base	99.960311	1,999,206.21	100.042795	2,000,855.90	1,649.69	1.57	
912828F62	US TREASURY N/B 10/19 1.5					1.500000	31 Oct 2019		
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00	
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00	
912828G95	US TREASURY N/B 12/19 1.625					1.625000	31 Dec 2019		
	0.000	Local	0.000000	-4,130.85	0.000000	0.00	4,130.85	0.00	
		Base	0.000000	-4,130.85	0.000000	0.00	4,130.85	0.00	
912828J50	US TREASURY N/B 02/20 1.375					1.375000	29 Feb 2020		
	2,000,000.000	Local	99.811323	1,996,226.46	99.953472	1,999,069.44	2,842.98	1.57	
		Base	99.811323	1,996,226.46	99.953472	1,999,069.44	2,842.98	1.57	
912828L32	US TREASURY N/B 08/20 1.375					1.375000	31 Aug 2020		
	5,000,000.000	Local	99.434940	4,971,747.02	99.832031	4,991,601.55	19,854.53	3.92	
		Base	99.434940	4,971,747.02	99.832031	4,991,601.55	19,854.53	3.92	
912828N48	US TREASURY N/B 12/20 1.75					1.750000	31 Dec 2020		
	2,000,000.000	Local	100.043425	2,000,868.50	100.093750	2,001,875.00	1,006.50	1.57	
		Base	100.043425	2,000,868.50	100.093750	2,001,875.00	1,006.50	1.57	
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	2,000,000.000	Local	99.578041	1,991,560.81	99.414062	1,988,281.24	-3,279.57	1.56	
		Base	99.578041	1,991,560.81	99.414062	1,988,281.24	-3,279.57	1.56	
912828Q37	US TREASURY N/B 03/21 1.25					1.250000	31 Mar 2021		
	2,000,000.000	Local	99.439453	1,988,789.06	99.542969	1,990,859.38	2,070.32	1.56	
		Base	99.439453	1,988,789.06	99.542969	1,990,859.38	2,070.32	1.56	
912828XE5	US TREASURY N/B 05/20 1.5					1.500000	31 May 2020		
	2,000,000.000	Local	99.938083	1,998,761.66	99.944833	1,998,896.66	135.00	1.57	
		Base	99.938083	1,998,761.66	99.944833	1,998,896.66	135.00	1.57	
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
	4,000,000.000	Local	100.099541	4,003,981.65	100.421875	4,016,875.00	12,893.35	3.15	
		Base	100.099541	4,003,981.65	100.421875	4,016,875.00	12,893.35	3.15	

& 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, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828YN4	US TREASURY FRN 10/21 VAR				1.825863	31 Oct 2021		
		3,000,000.000	Local 100.035760	3,001,072.80	100.149643	3,004,489.29	3,416.49	2.36
			Base 100.035760	3,001,072.80	100.149643	3,004,489.29	3,416.49	2.36
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033		
		155,134.310	Local 102.107187	158,403.28	100.189840	155,428.82	-2,974.46	0.12
Original Face:		2,000,000.000	Base 102.107187	158,403.28	100.189840	155,428.82	-2,974.46	0.12
US DOLLAR Total								
		98,537,872.460	Local	99,208,144.93		99,224,678.56	16,533.63	77.92
Original Face:		95,498,075.000	Base	99,208,144.93		99,224,678.56	16,533.63	77.92
FIXED INCOME Total								
		98,537,872.460	Base	99,208,144.93		99,224,678.56	16,533.63	77.92
Original Face:		95,498,075.000						

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		126,708,395.260	Base	127,326,229.20		127,343,627.56	17,398.36	100.00
Original Face:		95,498,075.000						

Holdings

Currency Summary

As of: December 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	170,522.800	Local	170,522.80	170,522.80	0.13	0.00		0.00
		Base	170,522.80	170,522.80	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	28,000,000.000	Local	27,947,561.47	27,948,426.20	21.95	864.73		864.73
		Base	27,947,561.47	27,948,426.20	21.95	864.73	0.00	864.73
FIXED INCOME								
	98,537,872.460	Local	99,208,144.93	99,224,678.56	77.92	16,533.63		16,533.63
Original Face:	95,498,075.000	Base	99,208,144.93	99,224,678.56	77.92	16,533.63	0.00	16,533.63
US DOLLAR Total								
	126,708,395.260	Local	127,326,229.20	127,343,627.56	100.00	17,398.36		17,398.36
Original Face:	95,498,075.000	Base	127,326,229.20	127,343,627.56	100.00	17,398.36	0.00	17,398.36
FUND Total								
	126,708,395.260	Base	127,326,229.20	127,343,627.56	100.00	17,398.36	0.00	17,398.36
Original Face:	95,498,075.000							

Holdings

Asset Summary

As of: December 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	170,522.800	170,522.80	170,522.80	0.13	0.00	0.00	0.00
CASH Total	170,522.800	170,522.80	170,522.80	0.13	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	28,000,000.000	27,947,561.47	27,948,426.20	21.95	864.73	0.00	864.73
CASH EQUIVALENT Total	28,000,000.000	27,947,561.47	27,948,426.20	21.95	864.73	0.00	864.73

Holdings

Asset Summary

As of: December 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	98,537,872.460	99,208,144.93	99,224,678.56	77.92	16,533.63	0.00	16,533.63
FIXED INCOME Total	98,537,872.460	99,208,144.93	99,224,678.56	77.92	16,533.63	0.00	16,533.63

Holdings

Asset Summary

As of: December 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	126,708,395.260	127,326,229.20	127,343,627.56	100.00	17,398.36	0.00	17,398.36

Holdings

Fund Summary

As of: December 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: January 10, 2020



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	170,522.800	170,522.80	170,522.80	0.13	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	28,000,000.000	27,947,561.47	27,948,426.20	21.95	864.73 1,428.78 GN -564.05 LS	0.00 0.00 GN 0.00 LS	864.73 1,428.78 GN -564.05 LS	
FIXED INCOME	98,537,872.460	99,208,144.93	99,224,678.56	77.92	16,533.63 198,766.25 GN -182,232.62 LS	0.00 0.00 GN 0.00 LS	16,533.63 198,766.25 GN -182,232.62 LS	
Original Face:	95,498,075.000							
<hr/>								
FUND Total	0.000	126,708,395.260	127,326,229.20	127,343,627.56	100.00	17,398.36 200,195.03 GN -182,796.67 LS	0.00 0.00 GN 0.00 LS	17,398.36 200,195.03 GN -182,796.67 LS
Original Face:	95,498,075.000							