

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2024

View Date: February 1, 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								
		49,999.990	Local	1.000000	49,999.99	1.000000	49,999.99	0.00	0.02
			Base	1.000000	49,999.99	1.000000	49,999.99	0.00	0.02

US DOLLAR Total		49,999.990	Local		49,999.99		49,999.99	0.00	0.02
			Base		49,999.99		49,999.99	0.00	0.02

CASH Total		49,999.990	Base		49,999.99		49,999.99	0.00	0.02
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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	99.688646	4,984,432.29	99.688646	4,984,432.29	0.00	1.99
			Base	99.688646	4,984,432.29	99.688646	4,984,432.29	0.00	1.99

912797JF5	TREASURY BILL 02/24 0.00000				5.332500	27 Feb 2024			
		5,000,000.000	Local	99.614875	4,980,743.75	99.614875	4,980,743.75	0.00	1.99
			Base	99.614875	4,980,743.75	99.614875	4,980,743.75	0.00	1.99

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	0.85
			Base	100.000000	2,134,422.77	100.000000	2,134,422.77	0.00	0.85

979QHR003	SOUTH STREET REPO				5.380000	01 Feb 2024			
		92,206,373.370	Local	100.000000	92,206,373.37	100.000000	92,206,373.37	0.00	36.88
			Base	100.000000	92,206,373.37	100.000000	92,206,373.37	0.00	36.88

US DOLLAR Total		104,340,796.140	Local		104,305,972.18		104,305,972.18	0.00	41.72
			Base		104,305,972.18		104,305,972.18	0.00	41.72

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CASH EQUIVALENT Total

	104,340,796.140	Base		104,305,972.18		104,305,972.18	0.00	41.72
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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		
	254,469.700	Local	101.639661	258,642.14	97.262990	247,504.84	-11,137.30	0.10
Original Face:	5,000,000.000	Base	101.639661	258,642.14	97.262990	247,504.84	-11,137.30	0.10
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	181,152.940	Local	101.203916	183,333.87	96.693291	175,162.74	-8,171.13	0.07
Original Face:	4,372,786.000	Base	101.203916	183,333.87	96.693291	175,162.74	-8,171.13	0.07
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	238,049.050	Local	101.073195	240,603.78	96.693854	230,178.80	-10,424.98	0.09
Original Face:	5,000,000.000	Base	101.073195	240,603.78	96.693854	230,178.80	-10,424.98	0.09
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	150,886.800	Local	101.792576	153,591.56	97.956877	147,804.00	-5,787.56	0.06
Original Face:	4,169,641.000	Base	101.792576	153,591.56	97.956877	147,804.00	-5,787.56	0.06
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	159,810.800	Local	100.977694	161,373.26	89.048980	142,309.89	-19,063.37	0.06
Original Face:	2,000,000.000	Base	100.977694	161,373.26	89.048980	142,309.89	-19,063.37	0.06
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	79,648.740	Local	101.115159	80,536.95	96.500530	76,861.46	-3,675.49	0.03
Original Face:	2,910,888.000	Base	101.115159	80,536.95	96.500530	76,861.46	-3,675.49	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.625000	20 Sep 2040		
	306,509.710	Local	102.553371	314,336.04	100.201890	307,128.52	-7,207.52	0.12
Original Face:	9,450,000.000	Base	102.553371	314,336.04	100.201890	307,128.52	-7,207.52	0.12
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	121,099.280	Local	100.583331	121,805.69	96.472625	116,827.65	-4,978.04	0.05
Original Face:	2,500,000.000	Base	100.583331	121,805.69	96.472625	116,827.65	-4,978.04	0.05

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5						2.500000	20 Jun 2028		
		115,905.790	Local	100.591187	116,591.01	96.395369	111,727.81	-4,863.20	0.04	
Original Face:	1,500,000.000	Base	100.591187	116,591.01	96.395369	111,727.81	-4,863.20	0.04		
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE						4.578000	20 Oct 2067		
		1,795,490.310	Local	102.076083	1,832,766.18	98.488670	1,768,354.53	-64,411.65	0.71	
Original Face:	3,000,000.000	Base	102.076083	1,832,766.18	98.488670	1,768,354.53	-64,411.65	0.71		
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4						4.000000	15 Nov 2040		
		277,526.430	Local	104.478889	289,956.53	96.275791	267,190.77	-22,765.76	0.11	
Original Face:	5,872,458.000	Base	104.478889	289,956.53	96.275791	267,190.77	-22,765.76	0.11		
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5						5.000000	15 Dec 2035		
		16,970.260	Local	103.588572	17,579.25	101.813595	17,278.03	-301.22	0.01	
Original Face:	1,000,000.000	Base	103.588572	17,579.25	101.813595	17,278.03	-301.22	0.01		
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5						5.000000	15 Oct 2039		
		38,095.140	Local	102.634404	39,098.72	102.001962	38,857.79	-240.93	0.02	
Original Face:	2,000,000.000	Base	102.634404	39,098.72	102.001962	38,857.79	-240.93	0.02		
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB						6.160000	20 Sep 2063		
		156,002.090	Local	100.394918	156,618.17	99.911250	155,863.64	-754.53	0.06	
Original Face:	1,500,000.000	Base	100.394918	156,618.17	99.911250	155,863.64	-754.53	0.06		
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB						6.110000	20 Feb 2064		
		192,603.330	Local	100.348535	193,274.62	99.864500	192,342.35	-932.27	0.08	
Original Face:	1,530,000.000	Base	100.348535	193,274.62	99.864500	192,342.35	-932.27	0.08		
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB						5.280000	20 Jun 2067		
		499,975.830	Local	101.881519	509,382.97	100.173530	500,843.44	-8,539.53	0.20	
Original Face:	1,200,000.000	Base	101.881519	509,382.97	100.173530	500,843.44	-8,539.53	0.20		
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB						2.000000	20 Jul 2042		
		791,478.030	Local	101.742623	805,270.51	91.875180	727,171.86	-78,098.65	0.29	
Original Face:	4,400,000.000	Base	101.742623	805,270.51	91.875180	727,171.86	-78,098.65	0.29		
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF						2.426180	16 Mar 2048		
		131,619.070	Local	100.528199	132,314.28	90.042400	118,512.97	-13,801.31	0.05	
Original Face:	1,000,000.000	Base	100.528199	132,314.28	90.042400	118,512.97	-13,801.31	0.05		

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38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		48,184.430	Local 101.141614	48,734.51	95.059980	45,804.11	-2,930.40	0.02
Original Face:		1,000,000.000	Base 101.141614	48,734.51	95.059980	45,804.11	-2,930.40	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.030000	16 Aug 2052		
		200,048.930	Local 100.644362	201,337.97	88.342830	176,728.89	-24,609.08	0.07
Original Face:		1,000,000.000	Base 100.644362	201,337.97	88.342830	176,728.89	-24,609.08	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		31,054.130	Local 100.715428	31,276.30	96.279370	29,898.72	-1,377.58	0.01
Original Face:		1,000,000.000	Base 100.715428	31,276.30	96.279370	29,898.72	-1,377.58	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
		989,885.040	Local 100.773660	997,543.38	96.434280	954,588.51	-42,954.87	0.38
Original Face:		4,000,000.000	Base 100.773660	997,543.38	96.434280	954,588.51	-42,954.87	0.38
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		640,359.970	Local 102.698849	657,642.32	95.692330	612,775.38	-44,866.94	0.25
Original Face:		3,000,000.000	Base 102.698849	657,642.32	95.692330	612,775.38	-44,866.94	0.25
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		507,199.090	Local 100.325775	508,851.42	97.167527	492,832.81	-16,018.61	0.20
Original Face:		2,000,000.000	Base 100.325775	508,851.42	97.167527	492,832.81	-16,018.61	0.20
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		292,817.420	Local 100.063497	293,003.35	97.551270	285,647.11	-7,356.24	0.11
Original Face:		2,000,000.000	Base 100.063497	293,003.35	97.551270	285,647.11	-7,356.24	0.11
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.750000	20 Apr 2071		
		805,056.040	Local 107.392811	864,572.31	98.138330	790,068.55	-74,503.76	0.32
Original Face:		1,978,780.000	Base 107.392811	864,572.31	98.138330	790,068.55	-74,503.76	0.32
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		818,351.980	Local 102.014344	834,836.40	78.414800	641,709.07	-193,127.33	0.26
Original Face:		2,000,000.000	Base 102.014344	834,836.40	78.414800	641,709.07	-193,127.33	0.26
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
		2,303,837.780	Local 101.293684	2,333,642.16	79.590210	1,833,629.33	-500,012.83	0.73
Original Face:		3,185,000.000	Base 101.293684	2,333,642.16	79.590210	1,833,629.33	-500,012.83	0.73

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38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA						1.500000	20 Feb 2051		
	1,060,163.600	Local		102.141768	1,082,869.85	79.626230	844,168.31		-238,701.54	0.34
Original Face:	2,000,000.000	Base		102.141768	1,082,869.85	79.626230	844,168.31		-238,701.54	0.34
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT						2.460000	20 Jun 2036		
	1,117,931.580	Local		103.669924	1,158,958.82	91.413900	1,021,944.86		-137,013.96	0.41
Original Face:	2,000,000.000	Base		103.669924	1,158,958.82	91.413900	1,021,944.86		-137,013.96	0.41
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA						2.000000	20 Jun 2051		
	2,434,375.100	Local		102.634360	2,498,505.31	87.620870	2,133,020.64		-365,484.67	0.85
Original Face:	3,000,000.000	Base		102.634360	2,498,505.31	87.620870	2,133,020.64		-365,484.67	0.85
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA						4.560000	20 Dec 2071		
	1,733,358.510	Local		100.949083	1,749,809.52	98.721040	1,711,189.55		-38,619.97	0.68
Original Face:	3,000,000.000	Base		100.949083	1,749,809.52	98.721040	1,711,189.55		-38,619.97	0.68
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA						6.500000	20 Jan 2053		
	3,786,844.470	Local		103.095209	3,904,055.23	102.159370	3,868,616.45		-35,438.78	1.55
Original Face:	4,000,000.000	Base		103.095209	3,904,055.23	102.159370	3,868,616.45		-35,438.78	1.55
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG						5.500000	20 Nov 2045		
	2,708,579.000	Local		99.645098	2,698,966.19	101.462790	2,748,199.82		49,233.63	1.10
Original Face:	2,820,818.000	Base		99.645098	2,698,966.19	101.462790	2,748,199.82		49,233.63	1.10
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR						5.420000	20 Jan 2027		
	2,499,999.990	Local		100.000000	2,500,000.00	100.000000	2,500,000.00		0.00	1.00
Original Face:	5,000,000.000	Base		100.000000	2,500,000.00	100.000000	2,500,000.00		0.00	1.00
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR						5.470000	15 Sep 2026		
	2,520,833.330	Local		100.000000	2,520,833.33	100.000000	2,520,833.33		0.00	1.01
Original Face:	5,500,000.000	Base		100.000000	2,520,833.33	100.000000	2,520,833.33		0.00	1.01
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75						1.750000	15 Nov 2024		
	2,000,000.000	Local		99.979126	1,999,582.52	97.368758	1,947,375.16		-52,207.36	0.78
		Base		99.979126	1,999,582.52	97.368758	1,947,375.16		-52,207.36	0.78
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR						5.900000	25 Jul 2032		
	3,157,915.000	Local		100.000000	3,157,915.00	99.735733	3,149,569.67		-8,345.33	1.26
Original Face:	3,373,235.000	Base		100.000000	3,157,915.00	99.735733	3,149,569.67		-8,345.33	1.26

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90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
		3,000,000.000	Local 102.208890	3,066,266.69	97.779280	2,933,378.40	-132,888.29	1.17
			Base 102.208890	3,066,266.69	97.779280	2,933,378.40	-132,888.29	1.17
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
		3,900,000.000	Local 102.310161	3,990,096.28	96.290449	3,755,327.51	-234,768.77	1.50
			Base 102.310161	3,990,096.28	96.290449	3,755,327.51	-234,768.77	1.50
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		1,826,194.980	Local 102.336602	1,868,865.89	96.853332	1,768,730.69	-100,135.20	0.71
Original Face:		2,000,000.000	Base 102.336602	1,868,865.89	96.853332	1,768,730.69	-100,135.20	0.71
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
		2,800,000.000	Local 102.019443	2,856,544.40	98.127077	2,747,558.16	-108,986.24	1.10
			Base 102.019443	2,856,544.40	98.127077	2,747,558.16	-108,986.24	1.10
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		3,000,000.000	Local 102.561771	3,076,853.14	95.111650	2,853,349.50	-223,503.64	1.14
			Base 102.561771	3,076,853.14	95.111650	2,853,349.50	-223,503.64	1.14
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
		2,500,000.000	Local 101.850598	2,546,264.95	97.908472	2,447,711.80	-98,553.15	0.98
			Base 101.850598	2,546,264.95	97.908472	2,447,711.80	-98,553.15	0.98
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
		1,700,000.000	Local 105.864566	1,799,697.63	105.955783	1,801,248.31	1,550.68	0.72
			Base 105.864566	1,799,697.63	105.955783	1,801,248.31	1,550.68	0.72
912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024		
		5,000,000.000	Local 98.858368	4,942,918.40	98.888714	4,944,435.70	1,517.30	1.98
			Base 98.858368	4,942,918.40	98.888714	4,944,435.70	1,517.30	1.98
912797FS1	TREASURY BILL 06/24 0.00000				0.010000	13 Jun 2024		
		2,000,000.000	Local 98.180024	1,963,600.48	98.131073	1,962,621.46	-979.02	0.78
			Base 98.180024	1,963,600.48	98.131073	1,962,621.46	-979.02	0.78
912797GP6	TREASURY BILL 02/24 0.00000				0.010000	29 Feb 2024		
		5,000,000.000	Local 99.585756	4,979,287.78	99.591151	4,979,557.55	269.77	1.99
			Base 99.585756	4,979,287.78	99.591151	4,979,557.55	269.77	1.99

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2024

View Date: February 1, 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
912797GQ4	TREASURY BILL 03/24 0.00000					0.010000	07 Mar 2024		
	5,000,000.000	Local	99.483264	4,974,163.19	99.487931	4,974,396.55	233.36	1.99	
		Base	99.483264	4,974,163.19	99.487931	4,974,396.55	233.36	1.99	
912797GZ4	TREASURY BILL 04/24 0.00000					0.010000	04 Apr 2024		
	5,000,000.000	Local	99.069875	4,953,493.75	99.084867	4,954,243.35	749.60	1.98	
		Base	99.069875	4,953,493.75	99.084867	4,954,243.35	749.60	1.98	
9128282U3	US TREASURY N/B 08/24 1.875					1.875000	31 Aug 2024		
	2,000,000.000	Local	99.212492	1,984,249.83	98.140625	1,962,812.50	-21,437.33	0.79	
		Base	99.212492	1,984,249.83	98.140625	1,962,812.50	-21,437.33	0.79	
9128283D0	US TREASURY N/B 10/24 2.25					2.250000	31 Oct 2024		
	2,000,000.000	Local	99.283081	1,985,661.62	98.070312	1,961,406.24	-24,255.38	0.78	
		Base	99.283081	1,985,661.62	98.070312	1,961,406.24	-24,255.38	0.78	
9128286Z8	US TREASURY N/B 06/24 1.75					1.750000	30 Jun 2024		
	2,000,000.000	Local	100.538391	2,010,767.81	98.601562	1,972,031.24	-38,736.57	0.79	
		Base	100.538391	2,010,767.81	98.601562	1,972,031.24	-38,736.57	0.79	
912828B66	US TREASURY N/B 02/24 2.75					2.750000	15 Feb 2024		
	2,000,000.000	Local	99.926872	1,998,537.44	99.901763	1,998,035.26	-502.18	0.80	
		Base	99.926872	1,998,537.44	99.901763	1,998,035.26	-502.18	0.80	
912828S92	US TREASURY N/B 07/23 1.25					1.250000	31 Jul 2023		
	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					2.500000	15 May 2024		
	5,000,000.000	Local	99.156724	4,957,836.19	99.199219	4,959,960.95	2,124.76	1.98	
		Base	99.156724	4,957,836.19	99.199219	4,959,960.95	2,124.76	1.98	
912828YE4	US TREASURY N/B 08/24 1.25					1.250000	31 Aug 2024		
	2,000,000.000	Local	97.624585	1,952,491.70	97.808594	1,956,171.88	3,680.18	0.78	
		Base	97.624585	1,952,491.70	97.808594	1,956,171.88	3,680.18	0.78	
912828YY0	US TREASURY N/B 12/24 1.75					1.750000	31 Dec 2024		
	2,000,000.000	Local	98.582445	1,971,648.89	97.328125	1,946,562.50	-25,086.39	0.78	
		Base	98.582445	1,971,648.89	97.328125	1,946,562.50	-25,086.39	0.78	

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2024

View Date: February 1, 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	
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.958354	1,999,167.07	0.375000	30 Apr 2025	-99,557.69	0.76
			Base	99.958354	1,999,167.07	94.980469	1,899,609.38		0.76
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.788970	1,995,779.39	0.250000	31 May 2025	-104,685.63	0.76
			Base	99.788970	1,995,779.39	94.554688	1,891,093.76		0.76
912828ZW3	US TREASURY N/B 06/25 0.25	4,000,000.000	Local	98.228016	3,929,120.62	0.250000	30 Jun 2025	-156,933.10	1.51
			Base	98.228016	3,929,120.62	94.304688	3,772,187.52		1.51
91282CAJ0	US TREASURY N/B 08/25 0.25	2,000,000.000	Local	99.763693	1,995,273.86	0.250000	31 Aug 2025	-120,508.24	0.75
			Base	99.763693	1,995,273.86	93.738281	1,874,765.62		0.75
91282CAM3	US TREASURY N/B 09/25 0.25	2,000,000.000	Local	99.917924	1,998,358.47	0.250000	30 Sep 2025	-128,436.59	0.75
			Base	99.917924	1,998,358.47	93.496094	1,869,921.88		0.75
91282CAT8	US TREASURY N/B 10/25 0.25	2,000,000.000	Local	99.650051	1,993,001.01	0.250000	31 Oct 2025	-128,469.77	0.75
			Base	99.650051	1,993,001.01	93.226562	1,864,531.24		0.75
91282CAW1	US TREASURY N/B 11/23 0.25	0.000	Local	0.000000	-0.01	0.250000	15 Nov 2023	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00		0.00
91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.909874	1,998,197.47	0.375000	30 Nov 2025	-134,291.23	0.75
			Base	99.909874	1,998,197.47	93.195312	1,863,906.24		0.75
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.820978	1,996,419.55	0.375000	31 Dec 2025	-137,122.67	0.74
			Base	99.820978	1,996,419.55	92.964844	1,859,296.88		0.74
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.840100	1,996,801.99	0.375000	31 Jan 2026	-142,895.75	0.74
			Base	99.840100	1,996,801.99	92.695312	1,853,906.24		0.74

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2024

View Date: February 1, 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	
91282CBM2	US TREASURY N/B 02/24 0.125	2,000,000.000	Local	99.996547	1,999,930.94	99.804526	1,996,090.52	-3,840.42	0.80
			Base	99.996547	1,999,930.94	99.804526	1,996,090.52	-3,840.42	0.80
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.833511	1,996,670.21	92.703125	1,854,062.50	-142,607.71	0.74
			Base	99.833511	1,996,670.21	92.703125	1,854,062.50	-142,607.71	0.74
91282CBR1	US TREASURY N/B 03/24 0.25	2,000,000.000	Local	99.988497	1,999,769.93	99.406674	1,988,133.48	-11,636.45	0.80
			Base	99.988497	1,999,769.93	99.406674	1,988,133.48	-11,636.45	0.80
91282CBT7	US TREASURY N/B 03/26 0.75	2,000,000.000	Local	99.631845	1,992,636.90	93.039062	1,860,781.24	-131,855.66	0.74
			Base	99.631845	1,992,636.90	93.039062	1,860,781.24	-131,855.66	0.74
91282CCG4	US TREASURY N/B 06/24 0.25	2,000,000.000	Local	98.592669	1,971,853.37	98.199219	1,963,984.38	-7,868.99	0.79
			Base	98.592669	1,971,853.37	98.199219	1,963,984.38	-7,868.99	0.79
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.953765	1,999,075.30	97.187500	1,943,750.00	-55,325.30	0.78
			Base	99.953765	1,999,075.30	97.187500	1,943,750.00	-55,325.30	0.78
91282CDZ1	US TREASURY N/B 02/25 1.5	2,000,000.000	Local	97.292077	1,945,841.53	96.785156	1,935,703.12	-10,138.41	0.77
			Base	97.292077	1,945,841.53	96.785156	1,935,703.12	-10,138.41	0.77
91282CEG2	US TREASURY N/B 03/24 2.25	2,000,000.000	Local	99.980243	1,999,604.85	99.492188	1,989,843.76	-9,761.09	0.80
			Base	99.980243	1,999,604.85	99.492188	1,989,843.76	-9,761.09	0.80
91282CEK3	US TREASURY N/B 04/24 2.5	4,000,000.000	Local	99.583403	3,983,336.11	99.304688	3,972,187.52	-11,148.59	1.59
			Base	99.583403	3,983,336.11	99.304688	3,972,187.52	-11,148.59	1.59
91282CEL1	US TREASURY FRN 04/24 VAR	2,000,000.000	Local	99.996279	1,999,925.57	99.964292	1,999,285.84	-639.73	0.80
			Base	99.996279	1,999,925.57	99.964292	1,999,285.84	-639.73	0.80

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2024

View Date: February 1, 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	
91282CER8	US TREASURY N/B 05/24 2.5	5,000,000.000	Local	99.642147	4,982,107.37	99.093750	4,954,687.50	-27,419.87	1.98
			Base	99.642147	4,982,107.37	99.093750	4,954,687.50	-27,419.87	1.98
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	99.777940	2,993,338.21	99.105469	2,973,164.07	-20,174.14	1.19
			Base	99.777940	2,993,338.21	99.105469	2,973,164.07	-20,174.14	1.19
91282CFA4	US TREASURY N/B 07/24 3	2,000,000.000	Local	99.316173	1,986,323.45	98.953125	1,979,062.50	-7,260.95	0.79
			Base	99.316173	1,986,323.45	98.953125	1,979,062.50	-7,260.95	0.79
91282CFD8	US TREASURY FRN 07/24 VAR	3,000,000.000	Local	100.001991	3,000,059.73	99.947735	2,998,432.05	-1,627.68	1.20
			Base	100.001991	3,000,059.73	99.947735	2,998,432.05	-1,627.68	1.20
91282CFG1	US TREASURY N/B 08/24 3.25	2,000,000.000	Local	99.956577	1,999,131.53	98.925781	1,978,515.62	-20,615.91	0.79
			Base	99.956577	1,999,131.53	98.925781	1,978,515.62	-20,615.91	0.79
US DOLLAR Total		149,890,283.670	Local		150,280,981.88		145,666,963.77	-4,614,018.11	58.26
Original Face:		112,263,606.000	Base		150,280,981.88		145,666,963.77	-4,614,018.11	58.26
FIXED INCOME Total		149,890,283.670	Base		150,280,981.88		145,666,963.77	-4,614,018.11	58.26
Original Face:		112,263,606.000							

Holdings

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



STATE STREET

As of: January 31, 2024

View Date: February 1, 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								
		254,281,079.800	Base	254,636,954.05		250,022,935.94	-4,614,018.11	100.00
Original Face:		112,263,606.000						

Holdings

Currency Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 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								
	49,999.990	Local	49,999.99	49,999.99	0.02	0.00		0.00
		Base	49,999.99	49,999.99	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	104,340,796.140	Local	104,305,972.18	104,305,972.18	41.72	0.00		0.00
		Base	104,305,972.18	104,305,972.18	41.72	0.00	0.00	0.00
FIXED INCOME								
	149,890,283.670	Local	150,280,981.88	145,666,963.77	58.26	-4,614,018.11		-4,614,018.11
Original Face:	112,263,606.000	Base	150,280,981.88	145,666,963.77	58.26	-4,614,018.11	0.00	-4,614,018.11
US DOLLAR Total								
	254,281,079.800	Local	254,636,954.05	250,022,935.94	100.00	-4,614,018.11		-4,614,018.11
Original Face:	112,263,606.000	Base	254,636,954.05	250,022,935.94	100.00	-4,614,018.11	0.00	-4,614,018.11
FUND Total								
	254,281,079.800	Base	254,636,954.05	250,022,935.94	100.00	-4,614,018.11	0.00	-4,614,018.11
Original Face:	112,263,606.000							

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 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	49,999.990	49,999.99	49,999.99	0.02	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 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	104,340,796.140	104,305,972.18	104,305,972.18	41.72	0.00	0.00	0.00
CASH EQUIVALENT Total	104,340,796.140	104,305,972.18	104,305,972.18	41.72	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 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							
	149,890,283.670	150,280,981.88	145,666,963.77	58.26	-4,614,018.11	0.00	-4,614,018.11
FIXED INCOME Total	149,890,283.670	150,280,981.88	145,666,963.77	58.26	-4,614,018.11	0.00	-4,614,018.11

Holdings

Asset Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 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	254,281,079.800	254,636,954.05	250,022,935.94	100.00	-4,614,018.11	0.00	-4,614,018.11

Holdings

Fund Summary

As of: *January 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 1, 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	49,999.990	49,999.99	49,999.99	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	104,340,796.140	104,305,972.18	104,305,972.18	41.72	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	149,890,283.670	150,280,981.88	145,666,963.77	58.26	-4,614,018.11 59,359.31 GN -4,673,377.42 LS	0.00 0.00 GN 0.00 LS	-4,614,018.11 59,359.31 GN -4,673,377.42 LS	
Original Face:	112,263,606.000							
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FUND Total	0.000	254,281,079.800	254,636,954.05	250,022,935.94	100.00	-4,614,018.11 59,359.31 GN -4,673,377.42 LS	0.00 0.00 GN 0.00 LS	-4,614,018.11 59,359.31 GN -4,673,377.42 LS
Original Face:	112,263,606.000							