

Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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 |
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
|----------|-------------------|-------|-----------|------------|--------------------|-------------------------------|------------------|------------------|

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 |
|-----|-----------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 632,224.570 | Local | 1.000000 | 632,224.57 | 1.000000 | 632,224.57 | 0.27 |
| | | | Base | 1.000000 | 632,224.57 | 1.000000 | 632,224.57 | 0.27 |

| US DOLLAR Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 632,224.570 | Local | 632,224.57 | | 632,224.57 | 0.00 | 0.27 |
| | | Base | 632,224.57 | | 632,224.57 | 0.00 | 0.27 |

| CASH Total | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|------------|-------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | 632,224.570 | Base | 632,224.57 | | 632,224.57 | 0.00 | 0.27 |

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

| 8678T3008 | SUNTRUST BKS INC DTC CP GENERIC CUSIP | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|---------------------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 14,500,000.000 | Local | 100.000000 | 14,500,000.00 | 100.000000 | 14,500,000.00 | 6.18 |
| | | | Base | 100.000000 | 14,500,000.00 | 100.000000 | 14,500,000.00 | 6.18 |

| 9127963B3 | TREASURY BILL 11/20 0.00000 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|-----------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 7,000,000.000 | Local | 99.992417 | 6,999,469.17 | 99.992417 | 6,999,469.17 | 2.98 |
| | | | Base | 99.992417 | 6,999,469.17 | 99.992417 | 6,999,469.17 | 2.98 |

| 912796TY5 | TREASURY BILL 12/20 0.00000 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|-----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 10,000,000.000 | Local | 99.980033 | 9,998,003.33 | 99.980033 | 9,998,003.33 | 4.26 |
| | | | Base | 99.980033 | 9,998,003.33 | 99.980033 | 9,998,003.33 | 4.26 |

| 912796XE4 | TREASURY BILL 02/21 0.00000 | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|-----------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 5,000,000.000 | Local | 99.952756 | 4,997,637.79 | 99.952756 | 4,997,637.79 | 2.13 |
| | | | Base | 99.952756 | 4,997,637.79 | 99.952756 | 4,997,637.79 | 2.13 |

| 926NKW009 | AMHERST PIERPONT 04/15 VAR | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
|-----------|----------------------------|----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| | | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 4.26 |
| | | | Base | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 4.26 |

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|------------------------------|-------------------|-------|------------|---------------|-----------------|----------------------------|------------------|---------------|
| 979QHR003 | SOUTH STREET REPO | | | | 0.100000 | 02 Nov 2020 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 10.65 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 10.65 |
| US DOLLAR Total | | | | | | | | |
| | 71,500,000.000 | Local | | 71,495,110.29 | | 71,495,110.29 | 0.00 | 30.46 |
| | | Base | | 71,495,110.29 | | 71,495,110.29 | 0.00 | 30.46 |
| CASH EQUIVALENT Total | | | | | | | | |
| | 71,500,000.000 | Base | | 71,495,110.29 | | 71,495,110.29 | 0.00 | 30.46 |

FIXED INCOME

| US DOLLAR | | | | | | | Exchange Rate: | 1.000000 |
|----------------|---|-------|------------|------------|------------|-------------|----------------|----------|
| 30218HAA5 | EXPORT LEASING 2009 LLC US GOV'T GUAR 08/21 1.859 | | | | 1.859000 | 28 Aug 2021 | | |
| | 122,716.800 | Local | 100.144039 | 122,893.56 | 100.577459 | 123,425.44 | 531.88 | 0.05 |
| Original Face: | 1,000,000.000 | Base | 100.144039 | 122,893.56 | 100.577459 | 123,425.44 | 531.88 | 0.05 |
| 36178GHQ0 | GNMA POOL AA8339 GN 08/27 FIXED 3 | | | | 3.000000 | 15 Aug 2027 | | |
| | 830,728.500 | Local | 103.147233 | 856,873.46 | 104.889676 | 871,348.43 | 14,474.97 | 0.37 |
| Original Face: | 5,000,000.000 | Base | 103.147233 | 856,873.46 | 104.889676 | 871,348.43 | 14,474.97 | 0.37 |
| 36179MAF7 | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 | | | | 2.500000 | 20 Apr 2027 | | |
| | 738,082.240 | Local | 102.421164 | 755,952.42 | 103.747397 | 765,741.11 | 9,788.69 | 0.33 |
| Original Face: | 4,372,786.000 | Base | 102.421164 | 755,952.42 | 103.747397 | 765,741.11 | 9,788.69 | 0.33 |
| 36179MCH1 | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 | | | | 2.500000 | 20 May 2027 | | |
| | 892,530.300 | Local | 102.131241 | 911,552.27 | 103.572927 | 924,419.76 | 12,867.49 | 0.39 |
| Original Face: | 5,000,000.000 | Base | 102.131241 | 911,552.27 | 103.572927 | 924,419.76 | 12,867.49 | 0.39 |
| 36179MGP9 | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 | | | | 3.500000 | 20 Jul 2027 | | |
| | 500,951.010 | Local | 103.474611 | 518,357.11 | 105.755469 | 529,783.09 | 11,425.98 | 0.23 |
| Original Face: | 4,169,641.000 | Base | 103.474611 | 518,357.11 | 105.755469 | 529,783.09 | 11,425.98 | 0.23 |
| 36179NDH8 | GNMA II POOL MA1004 G2 05/43 FIXED 3 | | | | 3.000000 | 20 May 2043 | | |
| | 457,371.620 | Local | 101.142336 | 462,596.34 | 103.069344 | 471,409.93 | 8,813.59 | 0.20 |
| Original Face: | 2,000,000.000 | Base | 101.142336 | 462,596.34 | 103.069344 | 471,409.93 | 8,813.59 | 0.20 |

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|--------------------------------|--|-------|------------|------------|------------|--------------------|-------------------------------|------------------|------------------|
| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate Unit Price | Maturity Date Market Value | Unrealized Gn/Ls | % Curr % Fund |
| 36202F3T1 | GNMA II POOL 005310 G2 02/27 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2027 | | |
| | 354,302.430 | Local | 102.302330 | 362,459.64 | 104.719230 | 371,022.78 | 8,563.14 | 0.16 | |
| Original Face: | 2,910,888.000 | Base | 102.302330 | 362,459.64 | 104.719230 | 371,022.78 | 8,563.14 | 0.16 | |
| 36225E3Y6 | GNMA II POOL 082614 G2 09/40 FLOATING VAR | | | | | 3.250000 | 20 Sep 2040 | | |
| | 649,804.110 | Local | 103.052201 | 669,637.44 | 103.679199 | 673,711.70 | 4,074.26 | 0.29 | |
| Original Face: | 9,450,000.000 | Base | 103.052201 | 669,637.44 | 103.679199 | 673,711.70 | 4,074.26 | 0.29 | |
| 3622A2EM0 | GNMA POOL 783740 GN 12/27 FIXED 2.5 | | | | | 2.500000 | 15 Dec 2027 | | |
| | 495,606.180 | Local | 101.073318 | 500,925.61 | 103.915016 | 515,009.24 | 14,083.63 | 0.22 | |
| Original Face: | 2,500,000.000 | Base | 101.073318 | 500,925.61 | 103.915016 | 515,009.24 | 14,083.63 | 0.22 | |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | | 2.500000 | 20 Jun 2028 | | |
| | 385,736.310 | Local | 101.029486 | 389,707.41 | 101.804034 | 392,695.12 | 2,987.71 | 0.17 | |
| Original Face: | 1,500,000.000 | Base | 101.029486 | 389,707.41 | 101.804034 | 392,695.12 | 2,987.71 | 0.17 | |
| 36230M3Y1 | GNMA POOL 753515 GN 11/40 FIXED 4 | | | | | 4.000000 | 15 Nov 2040 | | |
| | 698,366.740 | Local | 105.345880 | 735,700.59 | 108.325297 | 756,507.85 | 20,807.26 | 0.32 | |
| Original Face: | 5,872,458.000 | Base | 105.345880 | 735,700.59 | 108.325297 | 756,507.85 | 20,807.26 | 0.32 | |
| 36241KZ76 | GNMA POOL 782566 GN 02/24 FIXED 5.5 | | | | | 5.500000 | 15 Feb 2024 | | |
| | 16,674.540 | Local | 101.753032 | 16,966.85 | 105.056763 | 17,517.73 | 550.88 | 0.01 | |
| Original Face: | 1,000,000.000 | Base | 101.753032 | 16,966.85 | 105.056763 | 17,517.73 | 550.88 | 0.01 | |
| 36290TK65 | GNMA POOL 616917 GN 12/35 FIXED 5 | | | | | 5.000000 | 15 Dec 2035 | | |
| | 36,633.750 | Local | 104.571249 | 38,308.37 | 111.341569 | 40,788.59 | 2,480.22 | 0.02 | |
| Original Face: | 1,000,000.000 | Base | 104.571249 | 38,308.37 | 111.341569 | 40,788.59 | 2,480.22 | 0.02 | |
| 36294XCP9 | GNMA POOL 662578 GN 09/22 FIXED 5 | | | | | 5.000000 | 15 Sep 2022 | | |
| | 254.120 | Local | 100.830316 | 256.23 | 105.209395 | 267.36 | 11.13 | 0.00 | |
| Original Face: | 25,000.000 | Base | 100.830316 | 256.23 | 105.209395 | 267.36 | 11.13 | 0.00 | |
| 36297KGS4 | GNMA POOL 714009 GN 10/39 FIXED 5 | | | | | 5.000000 | 15 Oct 2039 | | |
| | 72,807.000 | Local | 103.179543 | 75,121.93 | 114.697639 | 83,507.91 | 8,385.98 | 0.04 | |
| Original Face: | 2,000,000.000 | Base | 103.179543 | 75,121.93 | 114.697639 | 83,507.91 | 8,385.98 | 0.04 | |
| 38375UAN0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB | | | | | 0.855630 | 20 Sep 2063 | | |
| | 868,566.650 | Local | 100.427288 | 872,277.93 | 100.597160 | 873,753.38 | 1,475.45 | 0.37 | |
| Original Face: | 1,500,000.000 | Base | 100.427288 | 872,277.93 | 100.597160 | 873,753.38 | 1,475.45 | 0.37 | |

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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 | | | | | | | | |
| 38375UDJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB | | | | | 0.805630 | 20 Feb 2064 | | |
| | 871,787.110 | Local | 100.376810 | 875,072.09 | 100.577220 | 876,819.24 | | 1,747.15 | 0.37 |
| Original Face: | 1,530,000.000 | Base | 100.376810 | 875,072.09 | 100.577220 | 876,819.24 | | 1,747.15 | 0.37 |
| 38376R4Z6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB | | | | | 1.585500 | 20 Jun 2067 | | |
| | 926,945.740 | Local | 102.022464 | 945,692.88 | 101.910440 | 944,654.48 | | -1,038.40 | 0.40 |
| Original Face: | 1,200,000.000 | Base | 102.022464 | 945,692.88 | 101.910440 | 944,654.48 | | -1,038.40 | 0.40 |
| 38376R6Y7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE | | | | | 0.355630 | 20 Jun 2063 | | |
| | 38,242.650 | Local | 100.000000 | 38,242.65 | 99.942620 | 38,220.71 | | -21.94 | 0.02 |
| Original Face: | 4,967,302.000 | Base | 100.000000 | 38,242.65 | 99.942620 | 38,220.71 | | -21.94 | 0.02 |
| 38377YWD8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC | | | | | 2.000000 | 16 Aug 2039 | | |
| | 298,581.990 | Local | 101.023156 | 301,636.95 | 101.195280 | 302,150.88 | | 513.93 | 0.13 |
| Original Face: | 2,720,000.000 | Base | 101.023156 | 301,636.95 | 101.195280 | 302,150.88 | | 513.93 | 0.13 |
| 38378B4Q9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C | | | | | 2.637000 | 16 May 2051 | | |
| | 228,105.680 | Local | 101.498301 | 231,523.39 | 100.933930 | 230,236.03 | | -1,287.36 | 0.10 |
| Original Face: | 4,000,000.000 | Base | 101.498301 | 231,523.39 | 100.933930 | 230,236.03 | | -1,287.36 | 0.10 |
| 38378H4K9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB | | | | | 2.000000 | 20 Jul 2042 | | |
| | 1,342,295.430 | Local | 102.049336 | 1,369,803.58 | 103.243540 | 1,385,833.32 | | 16,029.74 | 0.59 |
| Original Face: | 4,400,000.000 | Base | 102.049336 | 1,369,803.58 | 103.243540 | 1,385,833.32 | | 16,029.74 | 0.59 |
| 38378KBF5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A | | | | | 1.500000 | 16 May 2042 | | |
| | 1,449,103.470 | Local | 99.363213 | 1,439,875.77 | 100.385350 | 1,454,687.59 | | 14,811.82 | 0.62 |
| Original Face: | 3,000,000.000 | Base | 99.363213 | 1,439,875.77 | 100.385350 | 1,454,687.59 | | 14,811.82 | 0.62 |
| 38378KES4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB | | | | | 1.450000 | 16 Apr 2039 | | |
| | 350,224.420 | Local | 99.749078 | 349,345.63 | 100.253630 | 351,112.69 | | 1,767.06 | 0.15 |
| Original Face: | 2,000,000.000 | Base | 99.749078 | 349,345.63 | 100.253630 | 351,112.69 | | 1,767.06 | 0.15 |
| 38378KRR2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF | | | | | 2.426180 | 16 Mar 2048 | | |
| | 447,660.850 | Local | 100.599349 | 450,343.90 | 103.564830 | 463,619.20 | | 13,275.30 | 0.20 |
| Original Face: | 1,000,000.000 | Base | 100.599349 | 450,343.90 | 103.564830 | 463,619.20 | | 13,275.30 | 0.20 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | | 3.000000 | 16 Jul 2050 | | |
| | 310,542.190 | Local | 101.281829 | 314,522.81 | 103.179630 | 320,416.28 | | 5,893.47 | 0.14 |
| Original Face: | 1,000,000.000 | Base | 101.281829 | 314,522.81 | 103.179630 | 320,416.28 | | 5,893.47 | 0.14 |

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|----------------|--|---------------|------------------|--------------|--------------------|-------------------------------|------------------|------------------|
| 38378XJS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC | | | | 2.154000 | 16 May 2054 | | |
| | | 0.010 | Local 100.000000 | 0.01 | 101.910830 | 0.01 | 0.00 | 0.00 |
| | | | Base 100.000000 | 0.01 | 101.910830 | 0.01 | 0.00 | 0.00 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | 3.028000 | 16 Aug 2052 | | |
| | | 576,428.390 | Local 100.717721 | 580,565.54 | 106.478790 | 613,773.97 | 33,208.43 | 0.26 |
| Original Face: | | 1,000,000.000 | Base 100.717721 | 580,565.54 | 106.478790 | 613,773.97 | 33,208.43 | 0.26 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | 2.850000 | 16 Feb 2049 | | |
| | | 519,413.370 | Local 100.808185 | 523,611.19 | 104.673120 | 543,686.18 | 20,074.99 | 0.23 |
| Original Face: | | 1,000,000.000 | Base 100.808185 | 523,611.19 | 104.673120 | 543,686.18 | 20,074.99 | 0.23 |
| 38379KSP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A | | | | 2.200000 | 16 Aug 2055 | | |
| | | 312,997.880 | Local 99.891255 | 312,657.51 | 101.257050 | 316,932.42 | 4,274.91 | 0.14 |
| Original Face: | | 1,000,000.000 | Base 99.891255 | 312,657.51 | 101.257050 | 316,932.42 | 4,274.91 | 0.14 |
| 38379KZY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A | | | | 2.100000 | 15 Jun 2044 | | |
| | | 370,191.870 | Local 100.303367 | 371,314.91 | 101.167370 | 374,513.38 | 3,198.47 | 0.16 |
| Original Face: | | 1,000,000.000 | Base 100.303367 | 371,314.91 | 101.167370 | 374,513.38 | 3,198.47 | 0.16 |
| 38379RAN3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB | | | | 2.600000 | 16 Dec 2049 | | |
| | | 361,900.810 | Local 100.885273 | 365,104.62 | 102.096050 | 369,486.43 | 4,381.81 | 0.16 |
| Original Face: | | 1,000,000.000 | Base 100.885273 | 365,104.62 | 102.096050 | 369,486.43 | 4,381.81 | 0.16 |
| 38379RMD2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC | | | | 2.300000 | 16 Mar 2057 | | |
| | | 0.030 | Local 300.000000 | 0.09 | 102.685040 | 0.03 | -0.06 | 0.00 |
| | | | Base 300.000000 | 0.09 | 102.685040 | 0.03 | -0.06 | 0.00 |
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | 2.250000 | 20 Aug 2069 | | |
| | | 1,586,551.850 | Local 102.891403 | 1,632,425.46 | 104.061123 | 1,650,983.67 | 18,558.21 | 0.70 |
| Original Face: | | 3,000,000.000 | Base 102.891403 | 1,632,425.46 | 104.061123 | 1,650,983.67 | 18,558.21 | 0.70 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | 2.200000 | 20 Nov 2069 | | |
| | | 1,425,086.710 | Local 100.348886 | 1,430,058.64 | 103.231438 | 1,471,137.50 | 41,078.86 | 0.63 |
| Original Face: | | 2,000,000.000 | Base 100.348886 | 1,430,058.64 | 103.231438 | 1,471,137.50 | 41,078.86 | 0.63 |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | 3.000000 | 20 Mar 2069 | | |
| | | 743,712.030 | Local 100.068067 | 744,218.25 | 102.514420 | 762,412.07 | 18,193.82 | 0.32 |
| Original Face: | | 2,000,000.000 | Base 100.068067 | 744,218.25 | 102.514420 | 762,412.07 | 18,193.82 | 0.32 |

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| 38382EQ59 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA | | | | | 1.500000 | 20 Apr 2050 | | |
| | 1,954,763.880 | Local | 102.264057 | 1,999,020.84 | 102.825810 | 2,010,001.79 | 10,980.95 | 0.86 | |
| Original Face: | 2,000,000.000 | Base | 102.264057 | 1,999,020.84 | 102.825810 | 2,010,001.79 | 10,980.95 | 0.86 | |
| 6903532L0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000 | | | | | | 26 Jan 2021 | | |
| | 5,000,000.000 | Local | 107.307751 | 5,365,387.54 | 107.739933 | 5,386,996.65 | 21,609.11 | 2.29 | |
| | | Base | 107.307751 | 5,365,387.54 | 107.739933 | 5,386,996.65 | 21,609.11 | 2.29 | |
| 6903537C5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR | | | | | 0.150000 | 13 Aug 2027 | | |
| | 2,700,000.000 | Local | 100.000000 | 2,700,000.00 | 100.000000 | 2,700,000.00 | 0.00 | 1.15 | |
| Original Face: | 2,700,000.000 | Base | 100.000000 | 2,700,000.00 | 100.000000 | 2,700,000.00 | 0.00 | 1.15 | |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | | 0.150000 | 15 Sep 2026 | | |
| | 3,500,000.000 | Local | 100.000000 | 3,500,000.00 | 100.000000 | 3,500,000.00 | 0.00 | 1.49 | |
| Original Face: | 3,500,000.000 | Base | 100.000000 | 3,500,000.00 | 100.000000 | 3,500,000.00 | 0.00 | 1.49 | |
| 690353L54 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000 | | | | | | 26 Jan 2021 | | |
| | 2,500,000.000 | Local | 108.422585 | 2,710,564.63 | 108.698963 | 2,717,474.08 | 6,909.45 | 1.16 | |
| | | Base | 108.422585 | 2,710,564.63 | 108.698963 | 2,717,474.08 | 6,909.45 | 1.16 | |
| 742651DX7 | PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75 | | | | | 1.750000 | 15 Nov 2024 | | |
| | 2,000,000.000 | Local | 99.893093 | 1,997,861.85 | 104.918737 | 2,098,374.74 | 100,512.89 | 0.89 | |
| | | Base | 99.893093 | 1,997,861.85 | 104.918737 | 2,098,374.74 | 100,512.89 | 0.89 | |
| 831641EV3 | SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1 | | | | | 2.877000 | 10 Sep 2021 | | |
| | 265,802.740 | Local | 100.542045 | 267,243.51 | 100.819380 | 267,980.67 | 737.16 | 0.11 | |
| Original Face: | 4,000,000.000 | Base | 100.542045 | 267,243.51 | 100.819380 | 267,980.67 | 737.16 | 0.11 | |
| 831641EW1 | SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1 | | | | | 2.766000 | 10 Mar 2022 | | |
| | 151,007.150 | Local | 100.599713 | 151,912.76 | 101.497280 | 153,268.15 | 1,355.39 | 0.07 | |
| Original Face: | 1,000,000.000 | Base | 100.599713 | 151,912.76 | 101.497280 | 153,268.15 | 1,355.39 | 0.07 | |
| 903724BL5 | AID UKRAINE US GOVT GUAR 09/21 1.471 | | | | | 1.471000 | 29 Sep 2021 | | |
| | 3,000,000.000 | Local | 99.684619 | 2,990,538.56 | 101.088171 | 3,032,645.13 | 42,106.57 | 1.29 | |
| | | Base | 99.684619 | 2,990,538.56 | 101.088171 | 3,032,645.13 | 42,106.57 | 1.29 | |
| 90376PBM2 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000 | | | | | | 23 Jul 2021 | | |
| | 5,000,000.000 | Local | 100.083076 | 5,004,153.80 | 99.843000 | 4,992,150.00 | -12,003.80 | 2.13 | |
| | | Base | 100.083076 | 5,004,153.80 | 99.843000 | 4,992,150.00 | -12,003.80 | 2.13 | |

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Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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 |
| 90376PBT7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | | 24 Jan 2025 | | |
| | 3,000,000.000 | Local | | 100.070266 | 3,002,107.99 | 99.403000 | 2,982,090.00 | -20,017.99 | 1.27 |
| | | Base | | 100.070266 | 3,002,107.99 | 99.403000 | 2,982,090.00 | -20,017.99 | 1.27 |
| 90376PBY6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000 | | | | | 0.010000 | 17 Jul 2025 | | |
| | 3,900,000.000 | Local | | 100.034528 | 3,901,346.61 | 99.395000 | 3,876,405.00 | -24,941.61 | 1.65 |
| | | Base | | 100.034528 | 3,901,346.61 | 99.395000 | 3,876,405.00 | -24,941.61 | 1.65 |
| 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 | 101.696637 | 508,483.19 | 8,483.19 | 0.22 |
| | | Base | | 100.000000 | 500,000.00 | 101.696637 | 508,483.19 | 8,483.19 | 0.22 |
| 9127963B3 | TREASURY BILL 11/20 0.00000 | | | | | 0.010000 | 27 Nov 2020 | | |
| | 3,000,000.000 | Local | | 99.989167 | 2,999,675.00 | 99.994271 | 2,999,828.13 | 153.13 | 1.28 |
| | | Base | | 99.989167 | 2,999,675.00 | 99.994271 | 2,999,828.13 | 153.13 | 1.28 |
| 9127963J6 | TREASURY BILL 12/20 0.00000 | | | | | | 10 Dec 2020 | | |
| | 5,000,000.000 | Local | | 99.987932 | 4,999,396.59 | 99.990500 | 4,999,525.00 | 128.41 | 2.13 |
| | | Base | | 99.987932 | 4,999,396.59 | 99.990500 | 4,999,525.00 | 128.41 | 2.13 |
| 9127964M8 | TREASURY BILL 03/21 0.00000 | | | | | 0.010000 | 11 Mar 2021 | | |
| | 5,000,000.000 | Local | | 99.954861 | 4,997,743.07 | 99.966585 | 4,998,329.25 | 586.18 | 2.13 |
| | | Base | | 99.954861 | 4,997,743.07 | 99.966585 | 4,998,329.25 | 586.18 | 2.13 |
| 9127964Z9 | TREASURY BILL 04/21 0.00000 | | | | | 0.010000 | 29 Apr 2021 | | |
| | 3,000,000.000 | Local | | 99.944808 | 2,998,344.24 | 99.946847 | 2,998,405.41 | 61.17 | 1.28 |
| | | Base | | 99.944808 | 2,998,344.24 | 99.946847 | 2,998,405.41 | 61.17 | 1.28 |
| 9127965F2 | TREASURY BILL 12/20 0.00000 | | | | | | 29 Dec 2020 | | |
| | 5,000,000.000 | Local | | 99.981247 | 4,999,062.33 | 99.985750 | 4,999,287.50 | 225.17 | 2.13 |
| | | Base | | 99.981247 | 4,999,062.33 | 99.985750 | 4,999,287.50 | 225.17 | 2.13 |
| 912796B65 | CASH MGMT BILL 02/21 0.00000 | | | | | | 02 Feb 2021 | | |
| | 2,000,000.000 | Local | | 99.971325 | 1,999,426.50 | 99.975722 | 1,999,514.44 | 87.94 | 0.85 |
| | | Base | | 99.971325 | 1,999,426.50 | 99.975722 | 1,999,514.44 | 87.94 | 0.85 |
| 912796C98 | CASH MGMT BILL 03/21 0.00000 | | | | | | 23 Mar 2021 | | |
| | 3,000,000.000 | Local | | 99.953653 | 2,998,609.58 | 99.962792 | 2,998,883.76 | 274.18 | 1.28 |
| | | Base | | 99.953653 | 2,998,609.58 | 99.962792 | 2,998,883.76 | 274.18 | 1.28 |

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Books Open

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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 | |
|-----------|-----------------------------|---------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|------|
| 9128282F6 | US TREASURY N/B 08/21 1.125 | 3,000,000.000 | Local | 100.819663 | 3,024,589.90 | 100.820312 | 3,024,609.36 | 19.46 | 1.29 |
| | | | Base | 100.819663 | 3,024,589.90 | 100.820312 | 3,024,609.36 | 19.46 | 1.29 |
| 9128283G3 | US TREASURY N/B 11/20 1.75 | 5,000,000.000 | Local | 99.984679 | 4,999,233.94 | 100.056832 | 5,002,841.60 | 3,607.66 | 2.13 |
| | | | Base | 99.984679 | 4,999,233.94 | 100.056832 | 5,002,841.60 | 3,607.66 | 2.13 |
| 9128286Q8 | US TREASURY FRN 04/21 VAR | 2,000,000.000 | Local | 99.981759 | 1,999,635.17 | 100.066993 | 2,001,339.86 | 1,704.69 | 0.85 |
| | | | Base | 99.981759 | 1,999,635.17 | 100.066993 | 2,001,339.86 | 1,704.69 | 0.85 |
| 9128286V7 | US TREASURY N/B 05/21 2.125 | 3,000,000.000 | Local | 101.152690 | 3,034,580.69 | 101.148438 | 3,034,453.14 | -127.55 | 1.29 |
| | | | Base | 101.152690 | 3,034,580.69 | 101.148438 | 3,034,453.14 | -127.55 | 1.29 |
| 9128287A2 | US TREASURY N/B 06/21 1.625 | 4,000,000.000 | Local | 100.490180 | 4,019,607.18 | 100.996094 | 4,039,843.76 | 20,236.58 | 1.72 |
| | | | Base | 100.490180 | 4,019,607.18 | 100.996094 | 4,039,843.76 | 20,236.58 | 1.72 |
| 9128287G9 | US TREASURY FRN 07/21 VAR | 2,000,000.000 | Local | 99.981290 | 1,999,625.80 | 100.142021 | 2,002,840.42 | 3,214.62 | 0.85 |
| | | | Base | 99.981290 | 1,999,625.80 | 100.142021 | 2,002,840.42 | 3,214.62 | 0.85 |
| 912828D72 | US TREASURY N/B 08/21 2 | 2,000,000.000 | Local | 101.551551 | 2,031,031.01 | 101.539062 | 2,030,781.24 | -249.77 | 0.87 |
| | | | Base | 101.551551 | 2,031,031.01 | 101.539062 | 2,030,781.24 | -249.77 | 0.87 |
| 912828N48 | US TREASURY N/B 12/20 1.75 | 2,000,000.000 | Local | 100.007139 | 2,000,142.77 | 100.256317 | 2,005,126.34 | 4,983.57 | 0.85 |
| | | | Base | 100.007139 | 2,000,142.77 | 100.256317 | 2,005,126.34 | 4,983.57 | 0.85 |
| 912828P87 | US TREASURY N/B 02/21 1.125 | 2,000,000.000 | Local | 99.881573 | 1,997,631.45 | 100.335938 | 2,006,718.76 | 9,087.31 | 0.85 |
| | | | Base | 99.881573 | 1,997,631.45 | 100.335938 | 2,006,718.76 | 9,087.31 | 0.85 |
| 912828Q37 | US TREASURY N/B 03/21 1.25 | 2,000,000.000 | Local | 99.815205 | 1,996,304.09 | 100.445312 | 2,008,906.24 | 12,602.15 | 0.86 |
| | | | Base | 99.815205 | 1,996,304.09 | 100.445312 | 2,008,906.24 | 12,602.15 | 0.86 |

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Books Open

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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 | |
| 912828T34 | US TREASURY N/B 09/21 1.125 | 3,000,000.000 | Local | 100.898238 | 3,026,947.14 | 100.898438 | 3,026,953.14 | 6.00 | 1.29 |
| | | | Base | 100.898238 | 3,026,947.14 | 100.898438 | 3,026,953.14 | 6.00 | 1.29 |
| 912828U65 | US TREASURY N/B 11/21 1.75 | 2,000,000.000 | Local | 101.716776 | 2,034,335.51 | 101.726562 | 2,034,531.24 | 195.73 | 0.87 |
| | | | Base | 101.716776 | 2,034,335.51 | 101.726562 | 2,034,531.24 | 195.73 | 0.87 |
| 912828WG1 | US TREASURY N/B 04/21 2.25 | 3,000,000.000 | Local | 101.050275 | 3,031,508.24 | 101.054688 | 3,031,640.64 | 132.40 | 1.29 |
| | | | Base | 101.050275 | 3,031,508.24 | 101.054688 | 3,031,640.64 | 132.40 | 1.29 |
| 912828WN6 | US TREASURY N/B 05/21 2 | 2,000,000.000 | Local | 101.038836 | 2,020,776.71 | 101.085938 | 2,021,718.76 | 942.05 | 0.86 |
| | | | Base | 101.038836 | 2,020,776.71 | 101.085938 | 2,021,718.76 | 942.05 | 0.86 |
| 912828WR7 | US TREASURY N/B 06/21 2.125 | 5,000,000.000 | Local | 101.319228 | 5,065,961.41 | 101.320312 | 5,066,015.60 | 54.19 | 2.16 |
| | | | Base | 101.319228 | 5,065,961.41 | 101.320312 | 5,066,015.60 | 54.19 | 2.16 |
| 912828YN4 | US TREASURY FRN 10/21 VAR | 3,000,000.000 | Local | 100.019457 | 3,000,583.72 | 100.283765 | 3,008,512.95 | 7,929.23 | 1.28 |
| | | | Base | 100.019457 | 3,000,583.72 | 100.283765 | 3,008,512.95 | 7,929.23 | 1.28 |
| 912828YP9 | US TREASURY N/B 10/21 1.5 | 3,000,000.000 | Local | 101.354488 | 3,040,634.63 | 101.343750 | 3,040,312.50 | -322.13 | 1.30 |
| | | | Base | 101.354488 | 3,040,634.63 | 101.343750 | 3,040,312.50 | -322.13 | 1.30 |
| 912828YT1 | US TREASURY N/B 11/21 1.5 | 3,000,000.000 | Local | 101.474367 | 3,044,231.02 | 101.453125 | 3,043,593.75 | -637.27 | 1.30 |
| | | | Base | 101.474367 | 3,044,231.02 | 101.453125 | 3,043,593.75 | -637.27 | 1.30 |
| 912828YZ7 | US TREASURY N/B 12/21 1.625 | 5,000,000.000 | Local | 101.712347 | 5,085,617.37 | 101.718750 | 5,085,937.50 | 320.13 | 2.17 |
| | | | Base | 101.712347 | 5,085,617.37 | 101.718750 | 5,085,937.50 | 320.13 | 2.17 |
| 912828Z45 | US TREASURY FRN 01/22 VAR | 2,000,000.000 | Local | 99.990060 | 1,999,801.20 | 100.148467 | 2,002,969.34 | 3,168.14 | 0.85 |
| | | | Base | 99.990060 | 1,999,801.20 | 100.148467 | 2,002,969.34 | 3,168.14 | 0.85 |

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Books Open

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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 |
| 912828ZA1 | US TREASURY N/B 02/22 1.125 | | | | | 1.125000 | 28 Feb 2022 | | |
| | 2,000,000.000 | Local | 101.304358 | 2,026,087.16 | 101.300781 | 2,026,015.62 | -71.54 | 0.86 | |
| | | Base | 101.304358 | 2,026,087.16 | 101.300781 | 2,026,015.62 | -71.54 | 0.86 | |
| 912828ZK9 | US TREASURY FRN 04/22 VAR | | | | | 0.214025 | 30 Apr 2022 | | |
| | 3,000,000.000 | Local | 100.036269 | 3,001,088.07 | 100.104771 | 3,003,143.13 | 2,055.06 | 1.28 | |
| | | Base | 100.036269 | 3,001,088.07 | 100.104771 | 3,003,143.13 | 2,055.06 | 1.28 | |
| 912828ZR4 | US TREASURY N/B 05/22 0.125 | | | | | 0.125000 | 31 May 2022 | | |
| | 2,000,000.000 | Local | 99.964286 | 1,999,285.71 | 99.960938 | 1,999,218.76 | -66.95 | 0.85 | |
| | | Base | 99.964286 | 1,999,285.71 | 99.960938 | 1,999,218.76 | -66.95 | 0.85 | |
| 912828ZW3 | US TREASURY N/B 06/25 0.25 | | | | | 0.250000 | 30 Jun 2025 | | |
| | 2,000,000.000 | Local | 99.755434 | 1,995,108.68 | 99.531250 | 1,990,625.00 | -4,483.68 | 0.85 | |
| | | Base | 99.755434 | 1,995,108.68 | 99.531250 | 1,990,625.00 | -4,483.68 | 0.85 | |
| 912828ZX1 | US TREASURY N/B 06/22 0.125 | | | | | 0.125000 | 30 Jun 2022 | | |
| | 5,000,000.000 | Local | 99.957677 | 4,997,883.87 | 99.945312 | 4,997,265.60 | -618.27 | 2.13 | |
| | | Base | 99.957677 | 4,997,883.87 | 99.945312 | 4,997,265.60 | -618.27 | 2.13 | |
| 91282CAA9 | US TREASURY FRN 07/22 VAR | | | | | 0.155025 | 31 Jul 2022 | | |
| | 5,000,000.000 | Local | 99.987635 | 4,999,381.75 | 99.995585 | 4,999,779.25 | 397.50 | 2.13 | |
| | | Base | 99.987635 | 4,999,381.75 | 99.995585 | 4,999,779.25 | 397.50 | 2.13 | |
| 91282CAM3 | US TREASURY N/B 09/25 0.25 | | | | | 0.250000 | 30 Sep 2025 | | |
| | 2,000,000.000 | Local | 99.757422 | 1,995,148.44 | 99.390625 | 1,987,812.50 | -7,335.94 | 0.85 | |
| | | Base | 99.757422 | 1,995,148.44 | 99.390625 | 1,987,812.50 | -7,335.94 | 0.85 | |
| 91282CAS0 | US TREASURY FRN 10/22 VAR | | | | | 1.000000 | 31 Oct 2022 | | |
| | 3,000,000.000 | Local | 99.987889 | 2,999,636.66 | 100.010145 | 3,000,304.35 | 667.69 | 1.28 | |
| | | Base | 99.987889 | 2,999,636.66 | 100.010145 | 3,000,304.35 | 667.69 | 1.28 | |
| US DOLLAR Total | | | | | | | | | |
| | 160,752,478.550 | Local | | 162,114,397.72 | | 162,625,038.74 | 510,641.02 | 69.28 | |
| Original Face: | 100,318,075.000 | Base | | 162,114,397.72 | | 162,625,038.74 | 510,641.02 | 69.28 | |
| FIXED INCOME Total | | | | | | | | | |
| | 160,752,478.550 | Base | | 162,114,397.72 | | 162,625,038.74 | 510,641.02 | 69.28 | |

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Books Open

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Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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 |
|----------------|-------------------|-----------------|-----------|------------|--------------------|-------------------------------|------------------|------------------|
| Original Face: | | 100,318,075.000 | | | | | | |

Holdings

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



STATE STREET

As of: October 30, 2020

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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 | | | | | | | | |
| | | 232,884,703.120 | Base | 234,241,732.58 | | 234,752,373.60 | 510,641.02 | 100.00 |
| Original Face: | | 100,318,075.000 | | | | | | |

Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 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 | | | | | | | | |
| | 632,224.570 | Local | 632,224.57 | 632,224.57 | 0.27 | 0.00 | | 0.00 |
| | | Base | 632,224.57 | 632,224.57 | 0.27 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT | | | | | | | | |
| | 71,500,000.000 | Local | 71,495,110.29 | 71,495,110.29 | 30.46 | 0.00 | | 0.00 |
| | | Base | 71,495,110.29 | 71,495,110.29 | 30.46 | 0.00 | 0.00 | 0.00 |
| FIXED INCOME | | | | | | | | |
| | 160,752,478.550 | Local | 162,114,397.72 | 162,625,038.74 | 69.28 | 510,641.02 | | 510,641.02 |
| Original Face: | 100,318,075.000 | Base | 162,114,397.72 | 162,625,038.74 | 69.28 | 510,641.02 | 0.00 | 510,641.02 |
| US DOLLAR Total | | | | | | | | |
| | 232,884,703.120 | Local | 234,241,732.58 | 234,752,373.60 | 100.00 | 510,641.02 | | 510,641.02 |
| Original Face: | 100,318,075.000 | Base | 234,241,732.58 | 234,752,373.60 | 100.00 | 510,641.02 | 0.00 | 510,641.02 |
| FUND Total | | | | | | | | |
| | 232,884,703.120 | Base | 234,241,732.58 | 234,752,373.60 | 100.00 | 510,641.02 | 0.00 | 510,641.02 |
| Original Face: | 100,318,075.000 | | | | | | | |

Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 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 | 632,224.570 | 632,224.57 | 632,224.57 | 0.27 | 0.00 | 0.00 | 0.00 |
| CASH Total | 632,224.570 | 632,224.57 | 632,224.57 | 0.27 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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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 | 71,500,000.000 | 71,495,110.29 | 71,495,110.29 | 30.46 | 0.00 | 0.00 | 0.00 |
| CASH EQUIVALENT Total | 71,500,000.000 | 71,495,110.29 | 71,495,110.29 | 30.46 | 0.00 | 0.00 | 0.00 |

Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

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View Date: November 9, 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 | | | | | | | |
| | 160,752,478.550 | 162,114,397.72 | 162,625,038.74 | 69.28 | 510,641.02 | 0.00 | 510,641.02 |
| FIXED INCOME Total | | | | | | | |
| | 160,752,478.550 | 162,114,397.72 | 162,625,038.74 | 69.28 | 510,641.02 | 0.00 | 510,641.02 |

Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 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 | 232,884,703.120 | 234,241,732.58 | 234,752,373.60 | 100.00 | 510,641.02 | 0.00 | 510,641.02 |

Holdings

Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 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 | 632,224.570 | 632,224.57 | 632,224.57 | 0.27 | 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 | 71,500,000.000 | 71,495,110.29 | 71,495,110.29 | 30.46 | 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 | 160,752,478.550 | 162,114,397.72 | 162,625,038.74 | 69.28 | 510,641.02 583,865.28 GN -73,224.26 LS | 0.00 0.00 GN 0.00 LS | 510,641.02 583,865.28 GN -73,224.26 LS | |
| Original Face: | 100,318,075.000 | | | | | | | |
| <hr/> | | | | | | | | |
| FUND Total | 0.000 | 232,884,703.120 | 234,241,732.58 | 234,752,373.60 | 100.00 | 510,641.02 583,865.28 GN -73,224.26 LS | 0.00 0.00 GN 0.00 LS | 510,641.02 583,865.28 GN -73,224.26 LS |
| Original Face: | 100,318,075.000 | | | | | | | |