

# Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 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
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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
		347,812.890	Local 1.000000	347,812.89	1.000000	347,812.89	0.00	0.27
			Base 1.000000	347,812.89	1.000000	347,812.89	0.00	0.27

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	347,812.890	Local	347,812.89		347,812.89	0.00	0.27
		Base	347,812.89		347,812.89	0.00	0.27

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	347,812.890	Base	347,812.89		347,812.89	0.00	0.27

## 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 100.000000	4,000,000.00	1.810000	01 Apr 2020	0.00	3.15
			Base 100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	3.15

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 99.857417	4,992,870.83	1.770000	30 Apr 2020	0.00	3.93
			Base 99.857417	4,992,870.83	99.857417	4,992,870.83	0.00	3.93

926NKW009	AMHERST PIERPONT 04/15 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		19,000,000.000	Local 100.000000	19,000,000.00	0.010000	01 Apr 2020	0.00	14.94
			Base 100.000000	19,000,000.00	100.000000	19,000,000.00	0.00	14.94

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 100.000000	5,000,000.00	0.600000	13 Apr 2020	0.00	3.93
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.93

979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 100.000000	5,000,000.00	0.030000	01 May 2020	0.00	3.93
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.93

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<b>US DOLLAR Total</b>								
		38,000,000.000	Local	37,992,870.83		37,992,870.83	0.00	29.87
			Base	37,992,870.83		37,992,870.83	0.00	29.87
<b>CASH EQUIVALENT Total</b>								
		38,000,000.000	Base	37,992,870.83		37,992,870.83	0.00	29.87
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
		191,692.860	Local	192,165.88	100.403285	192,465.93	300.05	0.15
Original Face:		1,000,000.000	Base	192,165.88	100.403285	192,465.93	300.05	0.15
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		1,050,582.850	Local	1,086,502.56	104.759020	1,100,580.30	14,077.74	0.87
Original Face:		5,000,000.000	Base	1,086,502.56	104.759020	1,100,580.30	14,077.74	0.87
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		929,620.810	Local	954,168.54	103.516691	962,312.70	8,144.16	0.76
Original Face:		4,372,786.000	Base	954,168.54	103.516691	962,312.70	8,144.16	0.76
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		1,118,235.450	Local	1,144,200.78	103.518037	1,157,575.39	13,374.61	0.91
Original Face:		5,000,000.000	Base	1,144,200.78	103.518037	1,157,575.39	13,374.61	0.91
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		615,282.980	Local	638,527.49	104.835302	645,033.77	6,506.28	0.51
Original Face:		4,169,641.000	Base	638,527.49	104.835302	645,033.77	6,506.28	0.51
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		619,836.740	Local	627,101.38	105.333218	652,893.98	25,792.60	0.51
Original Face:		2,000,000.000	Base	627,101.38	105.333218	652,893.98	25,792.60	0.51
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		441,403.560	Local	452,510.86	103.784019	458,106.35	5,595.49	0.36
Original Face:		2,910,888.000	Base	452,510.86	103.784019	458,106.35	5,595.49	0.36

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36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.250000	20 Sep 2040		
	774,547.800	Local	103.142134	798,885.13	102.990934	797,714.01	-1,171.12	0.63	
Original Face:	9,450,000.000	Base	103.142134	798,885.13	102.990934	797,714.01	-1,171.12	0.63	
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
	644,756.940	Local	101.161659	652,246.82	104.062050	670,947.29	18,700.47	0.53	
Original Face:	2,500,000.000	Base	101.161659	652,246.82	104.062050	670,947.29	18,700.47	0.53	
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
	490,181.310	Local	101.108508	495,615.01	101.859377	499,295.63	3,680.62	0.39	
Original Face:	1,500,000.000	Base	101.108508	495,615.01	101.859377	499,295.63	3,680.62	0.39	
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
	784,256.020	Local	105.502187	827,407.25	108.194749	848,523.83	21,116.58	0.67	
Original Face:	5,872,458.000	Base	105.502187	827,407.25	108.194749	848,523.83	21,116.58	0.67	
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
	23,927.100	Local	102.065440	24,421.30	106.127322	25,393.19	971.89	0.02	
Original Face:	1,000,000.000	Base	102.065440	24,421.30	106.127322	25,393.19	971.89	0.02	
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
	39,168.210	Local	104.748392	41,028.07	108.880070	42,646.37	1,618.30	0.03	
Original Face:	1,000,000.000	Base	104.748392	41,028.07	108.880070	42,646.37	1,618.30	0.03	
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
	333.540	Local	101.082329	337.15	104.265182	347.77	10.62	0.00	
Original Face:	25,000.000	Base	101.082329	337.15	104.265182	347.77	10.62	0.00	
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
	91,357.800	Local	103.277826	94,352.35	111.295359	101,676.99	7,324.64	0.08	
Original Face:	2,000,000.000	Base	103.277826	94,352.35	111.295359	101,676.99	7,324.64	0.08	
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.000000	20 Mar 2033		
	2,493.390	Local	100.000000	2,493.39	101.008010	2,518.52	25.13	0.00	
Original Face:	410,000.000	Base	100.000000	2,493.39	101.008010	2,518.52	25.13	0.00	
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					1.861880	20 Jun 2063		
	209,380.890	Local	100.000000	209,380.89	99.765300	208,889.47	-491.42	0.16	
Original Face:	4,967,302.000	Base	100.000000	209,380.89	99.765300	208,889.47	-491.42	0.16	

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38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
	423,778.200	Local		101.055059	428,249.31	101.334740	429,434.54	1,185.23	0.34
Original Face:	2,720,000.000	Base		101.055059	428,249.31	101.334740	429,434.54	1,185.23	0.34
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
	309,629.120	Local		101.527053	314,357.32	100.705810	311,814.51	-2,542.81	0.25
Original Face:	4,000,000.000	Base		101.527053	314,357.32	100.705810	311,814.51	-2,542.81	0.25
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
	1,666,061.760	Local		102.104632	1,701,126.23	102.733700	1,711,606.89	10,480.66	1.35
Original Face:	4,400,000.000	Base		102.104632	1,701,126.23	102.733700	1,711,606.89	10,480.66	1.35
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	1,561,477.350	Local		99.345980	1,551,264.97	99.075410	1,547,040.09	-4,224.88	1.22
Original Face:	3,000,000.000	Base		99.345980	1,551,264.97	99.075410	1,547,040.09	-4,224.88	1.22
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.450000	16 Apr 2039		
	498,915.460	Local		99.741110	497,623.82	99.365910	495,751.89	-1,871.93	0.39
Original Face:	2,000,000.000	Base		99.741110	497,623.82	99.365910	495,751.89	-1,871.93	0.39
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
	484,301.740	Local		100.612178	487,266.53	101.161500	489,926.90	2,660.37	0.39
Original Face:	1,000,000.000	Base		100.612178	487,266.53	101.161500	489,926.90	2,660.37	0.39
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.500000	16 Dec 2044		
	560,810.240	Local		101.226081	567,686.23	100.227380	562,085.41	-5,600.82	0.44
Original Face:	2,000,000.000	Base		101.226081	567,686.23	100.227380	562,085.41	-5,600.82	0.44
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
	520,200.990	Local		101.307112	527,000.60	102.497080	533,190.82	6,190.22	0.42
Original Face:	1,000,000.000	Base		101.307112	527,000.60	102.497080	533,190.82	6,190.22	0.42
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
	0.010	Local		100.000000	0.01	100.246020	0.01	0.00	0.00
		Base		100.000000	0.01	100.246020	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
	642,595.600	Local		100.730951	647,292.66	102.993090	661,829.06	14,536.40	0.52
Original Face:	1,000,000.000	Base		100.730951	647,292.66	102.993090	661,829.06	14,536.40	0.52

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38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		582,397.630	Local 100.824919	587,201.94	102.177070	595,076.83	7,874.89	0.47
Original Face:		1,000,000.000	Base 100.824919	587,201.94	102.177070	595,076.83	7,874.89	0.47
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		627,608.940	Local 99.889425	626,914.96	100.292520	629,444.82	2,529.86	0.49
Original Face:		1,000,000.000	Base 99.889425	626,914.96	100.292520	629,444.82	2,529.86	0.49
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		536,474.860	Local 100.310892	538,142.72	100.027070	536,620.08	-1,522.64	0.42
Original Face:		1,000,000.000	Base 100.310892	538,142.72	100.027070	536,620.08	-1,522.64	0.42
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		606,454.120	Local 100.903084	611,930.91	101.197660	613,717.38	1,786.47	0.48
Original Face:		1,000,000.000	Base 100.903084	611,930.91	101.197660	613,717.38	1,786.47	0.48
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	100.782380	0.03	-0.06	0.00
			Base 300.000000	0.09	100.782380	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		2,322,130.040	Local 102.926119	2,390,078.32	103.464047	2,402,569.72	12,491.40	1.89
Original Face:		3,000,000.000	Base 102.926119	2,390,078.32	103.464047	2,402,569.72	12,491.40	1.89
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,748,660.680	Local 100.353055	1,754,834.41	102.712496	1,796,093.03	41,258.62	1.41
Original Face:		2,000,000.000	Base 100.353055	1,754,834.41	102.712496	1,796,093.03	41,258.62	1.41
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,003,410.780	Local 100.068891	1,004,102.04	104.080968	1,044,359.65	40,257.61	0.82
Original Face:		2,000,000.000	Base 100.068891	1,004,102.04	104.080968	1,044,359.65	40,257.61	0.82
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.273812	6,297,195.42	101.150675	6,352,262.39	55,066.97	4.99
			Base 100.273812	6,297,195.42	101.150675	6,352,262.39	55,066.97	4.99
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		5,000,000.000	Local 105.759376	5,287,968.79	107.086826	5,354,341.30	66,372.51	4.21
			Base 105.759376	5,287,968.79	107.086826	5,354,341.30	66,372.51	4.21

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6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				2.000000	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	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				2.000000	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	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
	2,500,000.000	Local	107.315440	2,682,885.99	107.241040	2,681,026.00	-1,859.99	2.11
		Base	107.315440	2,682,885.99	107.241040	2,681,026.00	-1,859.99	2.11
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
	2,000,000.000	Local	99.877582	1,997,551.64	104.201882	2,084,037.64	86,486.00	1.64
		Base	99.877582	1,997,551.64	104.201882	2,084,037.64	86,486.00	1.64
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
	268,952.990	Local	100.912646	271,407.58	100.855040	271,252.65	-154.93	0.21
Original Face:	4,000,000.000	Base	100.912646	271,407.58	100.855040	271,252.65	-154.93	0.21
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
	261,316.780	Local	100.859497	263,562.79	101.604200	265,508.82	1,946.03	0.21
Original Face:	1,000,000.000	Base	100.859497	263,562.79	101.604200	265,508.82	1,946.03	0.21
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847000	29 May 2020		
	1,000,000.000	Local	100.016360	1,000,163.60	100.249016	1,002,490.16	2,326.56	0.79
		Base	100.016360	1,000,163.60	100.249016	1,002,490.16	2,326.56	0.79
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
	3,000,000.000	Local	99.481331	2,984,439.92	101.618254	3,048,547.62	64,107.70	2.40
		Base	99.481331	2,984,439.92	101.618254	3,048,547.62	64,107.70	2.40
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	102.725370	513,626.85	13,626.85	0.40
		Base	100.000000	500,000.00	102.725370	513,626.85	13,626.85	0.40
9128283G3	US TREASURY N/B 11/20 1.75				1.750000	15 Nov 2020		
	5,000,000.000	Local	99.750486	4,987,524.31	101.054688	5,052,734.40	65,210.09	3.97
		Base	99.750486	4,987,524.31	101.054688	5,052,734.40	65,210.09	3.97

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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
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
	2,000,000.000	Local		99.979492	1,999,589.84	100.182768	2,003,655.36	4,065.52	1.58
		Base		99.979492	1,999,589.84	100.182768	2,003,655.36	4,065.52	1.58
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
	2,000,000.000	Local		99.989898	1,999,797.95	100.394900	2,007,898.00	8,100.05	1.58
		Base		99.989898	1,999,797.95	100.394900	2,007,898.00	8,100.05	1.58
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local		99.948658	999,486.58	101.039062	1,010,390.62	10,904.04	0.79
		Base		99.948658	999,486.58	101.039062	1,010,390.62	10,904.04	0.79
9128286Q8	US TREASURY FRN 04/21 VAR					0.224018	30 Apr 2021		
	2,000,000.000	Local		99.960072	1,999,201.44	100.097316	2,001,946.32	2,744.88	1.57
		Base		99.960072	1,999,201.44	100.097316	2,001,946.32	2,744.88	1.57
9128287A2	US TREASURY N/B 06/21 1.625					1.625000	30 Jun 2021		
	2,000,000.000	Local		99.985263	1,999,705.25	101.875000	2,037,500.00	37,794.75	1.60
		Base		99.985263	1,999,705.25	101.875000	2,037,500.00	37,794.75	1.60
9128287G9	US TREASURY FRN 07/21 VAR					0.305018	31 Jul 2021		
	2,000,000.000	Local		99.966570	1,999,331.40	100.181999	2,003,639.98	4,308.58	1.58
		Base		99.966570	1,999,331.40	100.181999	2,003,639.98	4,308.58	1.58
912828L32	US TREASURY N/B 08/20 1.375					1.375000	31 Aug 2020		
	5,000,000.000	Local		99.646547	4,982,327.35	100.531250	5,026,562.50	44,235.15	3.95
		Base		99.646547	4,982,327.35	100.531250	5,026,562.50	44,235.15	3.95
912828N48	US TREASURY N/B 12/20 1.75					1.750000	31 Dec 2020		
	2,000,000.000	Local		100.032599	2,000,651.97	101.273438	2,025,468.76	24,816.79	1.59
		Base		100.032599	2,000,651.97	101.273438	2,025,468.76	24,816.79	1.59
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	2,000,000.000	Local		99.668603	1,993,372.06	100.937500	2,018,750.00	25,377.94	1.59
		Base		99.668603	1,993,372.06	100.937500	2,018,750.00	25,377.94	1.59
912828Q37	US TREASURY N/B 03/21 1.25					1.250000	31 Mar 2021		
	2,000,000.000	Local		99.551563	1,991,031.25	101.121094	2,022,421.88	31,390.63	1.59
		Base		99.551563	1,991,031.25	101.121094	2,022,421.88	31,390.63	1.59



# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2020

View Date: April 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	
912828XE5	US TREASURY N/B 05/20 1.5				1.500000	31 May 2020			
		2,000,000.000	Local	99.975397	1,999,507.94	100.231039	2,004,620.78	5,112.84	1.58
			Base	99.975397	1,999,507.94	100.231039	2,004,620.78	5,112.84	1.58
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020			
		4,000,000.000	Local	100.049496	4,001,979.83	100.595606	4,023,824.24	21,844.41	3.16
			Base	100.049496	4,001,979.83	100.595606	4,023,824.24	21,844.41	3.16
912828YN4	US TREASURY FRN 10/21 VAR				0.385018	31 Oct 2021			
		3,000,000.000	Local	100.030896	3,000,926.88	100.257630	3,007,728.90	6,802.02	2.36
			Base	100.030896	3,000,926.88	100.257630	3,007,728.90	6,802.02	2.36
912828Z45	US TREASURY FRN 01/22 VAR				0.239018	31 Jan 2022			
		2,000,000.000	Local	99.985395	1,999,707.90	99.988857	1,999,777.14	69.24	1.57
			Base	99.985395	1,999,707.90	99.988857	1,999,777.14	69.24	1.57
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033			
		92,009.850	Local	102.066235	93,910.99	100.477240	92,448.96	-1,462.03	0.07
Original Face:		2,000,000.000	Base	102.066235	93,910.99	100.477240	92,448.96	-1,462.03	0.07
<b>US DOLLAR Total</b>		87,224,245.420	Local		88,009,646.59		88,839,944.42	830,297.83	69.85
Original Face:		98,498,075.000	Base		88,009,646.59		88,839,944.42	830,297.83	69.85
<b>FIXED INCOME Total</b>		87,224,245.420	Base		88,009,646.59		88,839,944.42	830,297.83	69.85
Original Face:		98,498,075.000							



# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2020

View Date: April 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
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<b>FUND Total</b>								
	125,572,058.310	Base		126,350,330.31		127,180,628.14	830,297.83	100.00
Original Face:	98,498,075.000							

# Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *April 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	347,812.890	Local	347,812.89	347,812.89	0.27	0.00		0.00
		Base	347,812.89	347,812.89	0.27	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	38,000,000.000	Local	37,992,870.83	37,992,870.83	29.87	0.00		0.00
		Base	37,992,870.83	37,992,870.83	29.87	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	87,224,245.420	Local	88,009,646.59	88,839,944.42	69.85	830,297.83		830,297.83
Original Face:	98,498,075.000	Base	88,009,646.59	88,839,944.42	69.85	830,297.83	0.00	830,297.83
<b>US DOLLAR Total</b>								
	125,572,058.310	Local	126,350,330.31	127,180,628.14	100.00	830,297.83		830,297.83
Original Face:	98,498,075.000	Base	126,350,330.31	127,180,628.14	100.00	830,297.83	0.00	830,297.83
<b>FUND Total</b>								
	125,572,058.310	Base	126,350,330.31	127,180,628.14	100.00	830,297.83	0.00	830,297.83
Original Face:	98,498,075.000							

# Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*April 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
<b>CASH</b>							
US DOLLAR	347,812.890	347,812.89	347,812.89	0.27	0.00	0.00	0.00
<b>CASH Total</b>	347,812.890	347,812.89	347,812.89	0.27	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*April 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
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	38,000,000.000	37,992,870.83	37,992,870.83	29.87	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	38,000,000.000	37,992,870.83	37,992,870.83	29.87	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*April 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
<b>FIXED INCOME</b>							
US DOLLAR	87,224,245.420	88,009,646.59	88,839,944.42	69.85	830,297.83	0.00	830,297.83
<b>FIXED INCOME Total</b>	87,224,245.420	88,009,646.59	88,839,944.42	69.85	830,297.83	0.00	830,297.83

# Holdings

Asset Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*April 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
<b>FUND Total</b>	125,572,058.310	126,350,330.31	127,180,628.14	100.00	830,297.83	0.00	830,297.83

# Holdings

## Fund Summary

As of: *March 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*April 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	347,812.890	347,812.89	347,812.89	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	38,000,000.000	37,992,870.83	37,992,870.83	29.87	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	87,224,245.420	88,009,646.59	88,839,944.42	69.85	830,297.83 851,200.46 GN -20,902.63 LS	0.00 0.00 GN 0.00 LS	830,297.83 851,200.46 GN -20,902.63 LS	
Original Face:	98,498,075.000							
<hr/>								
<b>FUND Total</b>	0.000	125,572,058.310	126,350,330.31	127,180,628.14	100.00	830,297.83 851,200.46 GN -20,902.63 LS	0.00 0.00 GN 0.00 LS	830,297.83 851,200.46 GN -20,902.63 LS
Original Face:	98,498,075.000							