

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 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							
		64,312.170	Local	1.000000	64,312.17	1.000000	64,312.17	0.05
			Base	1.000000	64,312.17	1.000000	64,312.17	0.05
US DOLLAR Total								
		64,312.170	Local		64,312.17		64,312.17	0.05
			Base		64,312.17		64,312.17	0.05
CASH Total								
		64,312.170	Base		64,312.17		64,312.17	0.05
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
912796XE4	TREASURY BILL 02/21 0.00000				0.167700	25 Feb 2021		
		3,000,000.000	Local	99.874691	2,996,240.73	99.872800	2,996,184.00	2.31
			Base	99.874691	2,996,240.73	99.872800	2,996,184.00	2.31
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2020		
		30,004,244.930	Local	100.000000	30,004,244.93	100.000000	30,004,244.93	23.17
			Base	100.000000	30,004,244.93	100.000000	30,004,244.93	23.17
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.040000	01 Jun 2020		
		251,193.010	Local	100.000000	251,193.01	100.000000	251,193.01	0.19
			Base	100.000000	251,193.01	100.000000	251,193.01	0.19
US DOLLAR Total								
		33,255,437.940	Local		33,251,678.67		33,251,621.94	25.67
			Base		33,251,678.67		33,251,621.94	25.67
CASH EQUIVALENT Total								
		33,255,437.940	Base		33,251,678.67		33,251,621.94	25.67

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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		
	190,801.940	Local	100.217477	191,216.89	100.849478	192,422.76	1,205.87	0.15
Original Face:	1,000,000.000	Base	100.217477	191,216.89	100.849478	192,422.76	1,205.87	0.15
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	985,473.050	Local	103.341553	1,018,403.15	105.575745	1,040,420.51	22,017.36	0.80
Original Face:	5,000,000.000	Base	103.341553	1,018,403.15	105.575745	1,040,420.51	22,017.36	0.80
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	881,319.670	Local	102.578065	904,040.66	103.663348	913,605.48	9,564.82	0.71
Original Face:	4,372,786.000	Base	102.578065	904,040.66	103.663348	913,605.48	9,564.82	0.71
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	1,054,862.250	Local	102.267617	1,078,782.49	104.457455	1,101,882.26	23,099.77	0.85
Original Face:	5,000,000.000	Base	102.267617	1,078,782.49	104.457455	1,101,882.26	23,099.77	0.85
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	585,397.290	Local	103.691420	607,006.76	105.213459	615,916.74	8,909.98	0.48
Original Face:	4,169,641.000	Base	103.691420	607,006.76	105.213459	615,916.74	8,909.98	0.48
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	585,991.360	Local	101.163558	592,809.71	104.636862	613,162.97	20,353.26	0.47
Original Face:	2,000,000.000	Base	101.163558	592,809.71	104.636862	613,162.97	20,353.26	0.47
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	431,483.720	Local	102.455349	442,078.15	104.157507	449,422.69	7,344.54	0.35
Original Face:	2,910,888.000	Base	102.455349	442,078.15	104.157507	449,422.69	7,344.54	0.35
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
	738,815.360	Local	103.116499	761,840.53	104.158133	769,536.29	7,695.76	0.59
Original Face:	9,450,000.000	Base	103.116499	761,840.53	104.158133	769,536.29	7,695.76	0.59
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	618,352.030	Local	101.136479	625,379.47	104.800908	648,038.54	22,659.07	0.50
Original Face:	2,500,000.000	Base	101.136479	625,379.47	104.800908	648,038.54	22,659.07	0.50

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		462,295.190	Local 101.085984	467,315.64	102.508427	473,891.53	6,575.89	0.37
Original Face:		1,500,000.000	Base 101.085984	467,315.64	102.508427	473,891.53	6,575.89	0.37
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		779,421.050	Local 105.457633	821,958.99	109.335373	852,182.91	30,223.92	0.66
Original Face:		5,872,458.000	Base 105.457633	821,958.99	109.335373	852,182.91	30,223.92	0.66
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		21,932.750	Local 101.976405	22,366.23	105.771429	23,198.58	832.35	0.02
Original Face:		1,000,000.000	Base 101.976405	22,366.23	105.771429	23,198.58	832.35	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		37,340.280	Local 104.697929	39,094.50	111.438779	41,611.55	2,517.05	0.03
Original Face:		1,000,000.000	Base 104.697929	39,094.50	111.438779	41,611.55	2,517.05	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		311.110	Local 101.009289	314.25	105.678218	328.78	14.53	0.00
Original Face:		25,000.000	Base 101.009289	314.25	105.678218	328.78	14.53	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		85,782.440	Local 103.249814	88,570.21	114.188818	97,953.95	9,383.74	0.08
Original Face:		2,000,000.000	Base 103.249814	88,570.21	114.188818	97,953.95	9,383.74	0.08
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		1,997.320	Local 100.000000	1,997.32	100.791730	2,013.13	15.81	0.00
Original Face:		410,000.000	Base 100.000000	1,997.32	100.791730	2,013.13	15.81	0.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.216250	20 Jun 2063		
		157,515.730	Local 100.000000	157,515.73	99.942850	157,425.71	-90.02	0.12
Original Face:		4,967,302.000	Base 100.000000	157,515.73	99.942850	157,425.71	-90.02	0.12
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		400,451.540	Local 101.045969	404,640.14	101.200900	405,260.56	620.42	0.31
Original Face:		2,720,000.000	Base 101.045969	404,640.14	101.200900	405,260.56	620.42	0.31
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		238,324.600	Local 101.518857	241,944.41	101.190020	241,160.71	-783.70	0.19
Original Face:		4,000,000.000	Base 101.518857	241,944.41	101.190020	241,160.71	-783.70	0.19

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38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,647,930.330	Local 102.088872	1,682,353.48	103.054410	1,698,264.88	15,911.40	1.31
Original Face:		4,400,000.000	Base 102.088872	1,682,353.48	103.054410	1,698,264.88	15,911.40	1.31
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,523,865.630	Local 99.350890	1,513,974.07	100.128940	1,525,830.50	11,856.43	1.18
Original Face:		3,000,000.000	Base 99.350890	1,513,974.07	100.128940	1,525,830.50	11,856.43	1.18
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		490,459.600	Local 99.743382	489,200.99	99.999220	490,455.77	1,254.78	0.38
Original Face:		2,000,000.000	Base 99.743382	489,200.99	99.999220	490,455.77	1,254.78	0.38
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		481,717.430	Local 100.608521	484,648.78	103.099560	496,648.55	11,999.77	0.38
Original Face:		1,000,000.000	Base 100.608521	484,648.78	103.099560	496,648.55	11,999.77	0.38
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		456,678.040	Local 101.217797	462,239.45	100.820430	460,424.76	-1,814.69	0.36
Original Face:		2,000,000.000	Base 101.217797	462,239.45	100.820430	460,424.76	-1,814.69	0.36
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		399,406.400	Local 101.299904	404,598.30	103.769640	414,462.58	9,864.28	0.32
Original Face:		1,000,000.000	Base 101.299904	404,598.30	103.769640	414,462.58	9,864.28	0.32
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	101.531200	0.01	0.00	0.00
			Base 100.000000	0.01	101.531200	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		599,640.440	Local 100.727181	604,000.91	105.445260	632,292.42	28,291.51	0.49
Original Face:		1,000,000.000	Base 100.727181	604,000.91	105.445260	632,292.42	28,291.51	0.49
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		541,578.760	Local 100.820150	546,020.52	104.066540	563,602.28	17,581.76	0.44
Original Face:		1,000,000.000	Base 100.820150	546,020.52	104.066540	563,602.28	17,581.76	0.44
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		612,558.970	Local 99.889947	611,884.83	101.494440	621,713.30	9,828.47	0.48
Original Face:		1,000,000.000	Base 99.889947	611,884.83	101.494440	621,713.30	9,828.47	0.48

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38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		480,941.560	Local 100.308744	482,426.44	101.013560	485,816.19	3,389.75	0.38
Original Face:		1,000,000.000	Base 100.308744	482,426.44	101.013560	485,816.19	3,389.75	0.38
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		457,077.390	Local 100.898010	461,181.99	102.127820	466,803.17	5,621.18	0.36
Original Face:		1,000,000.000	Base 100.898010	461,181.99	102.127820	466,803.17	5,621.18	0.36
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	102.464780	0.03	-0.06	0.00
			Base 300.000000	0.09	102.464780	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,975,387.230	Local 102.916223	2,032,993.93	103.508085	2,044,685.49	11,691.56	1.58
Original Face:		3,000,000.000	Base 102.916223	2,032,993.93	103.508085	2,044,685.49	11,691.56	1.58
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,628,422.640	Local 100.351866	1,634,152.51	102.952077	1,676,494.93	42,342.42	1.29
Original Face:		2,000,000.000	Base 100.351866	1,634,152.51	102.952077	1,676,494.93	42,342.42	1.29
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		895,064.960	Local 100.068656	895,679.48	104.824419	938,246.64	42,567.16	0.72
Original Face:		2,000,000.000	Base 100.068656	895,679.48	104.824419	938,246.64	42,567.16	0.72
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		2,000,000.000	Local 102.296244	2,045,924.88	102.296875	2,045,937.50	12.62	1.58
Original Face:		2,000,000.000	Base 102.296244	2,045,924.88	102.296875	2,045,937.50	12.62	1.58
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.195027	6,292,247.68	100.931293	6,338,485.20	46,237.52	4.89
			Base 100.195027	6,292,247.68	100.931293	6,338,485.20	46,237.52	4.89
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		5,000,000.000	Local 106.200735	5,310,036.75	107.301182	5,365,059.10	55,022.35	4.14
			Base 106.200735	5,310,036.75	107.301182	5,365,059.10	55,022.35	4.14
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.650000	13 Aug 2027		
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.08
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.08

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6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.650000	15 Sep 2026		
		3,500,000.000	Local 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.70
Original Face:		3,500,000.000	Base 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.70
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		2,500,000.000	Local 107.631028	2,690,775.69	108.130800	2,703,270.00	12,494.31	2.09
			Base 107.631028	2,690,775.69	108.130800	2,703,270.00	12,494.31	2.09
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.882004	1,997,640.07	104.760533	2,095,210.66	97,570.59	1.62
			Base 99.882004	1,997,640.07	104.760533	2,095,210.66	97,570.59	1.62
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
		268,952.990	Local 100.807011	271,123.47	101.106850	271,929.90	806.43	0.21
Original Face:		4,000,000.000	Base 100.807011	271,123.47	101.106850	271,929.90	806.43	0.21
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
		261,316.780	Local 100.785441	263,369.27	101.858090	266,172.28	2,803.01	0.21
Original Face:		1,000,000.000	Base 100.785441	263,369.27	101.858090	266,172.28	2,803.01	0.21
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
		3,000,000.000	Local 99.539277	2,986,178.31	101.531977	3,045,959.31	59,781.00	2.35
			Base 99.539277	2,986,178.31	101.531977	3,045,959.31	59,781.00	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	102.238430	511,192.15	11,192.15	0.39
			Base 100.000000	500,000.00	102.238430	511,192.15	11,192.15	0.39
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
		3,000,000.000	Local 99.939583	2,998,187.49	99.928125	2,997,843.75	-343.74	2.31
			Base 99.939583	2,998,187.49	99.928125	2,997,843.75	-343.74	2.31
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020		
		3,000,000.000	Local 99.925417	2,997,762.50	99.914900	2,997,447.00	-315.50	2.31
			Base 99.925417	2,997,762.50	99.914900	2,997,447.00	-315.50	2.31
9127964A4	CASH MGMT BILL 09/20 0.00000					29 Sep 2020		
		2,000,000.000	Local 99.954134	1,999,082.67	99.933333	1,998,666.66	-416.01	1.54
			Base 99.954134	1,999,082.67	99.933333	1,998,666.66	-416.01	1.54

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9128283G3	US TREASURY N/B 11/20 1.75				1.750000	15 Nov 2020			
		5,000,000.000	Local	99.817242	4,990,862.10	100.707031	5,035,351.55	44,489.45	3.89
			Base	99.817242	4,990,862.10	100.707031	5,035,351.55	44,489.45	3.89
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020			
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.54
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.54
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
		1,000,000.000	Local	99.969262	999,692.62	100.616559	1,006,165.59	6,472.97	0.78
			Base	99.969262	999,692.62	100.616559	1,006,165.59	6,472.97	0.78
9128286Q8	US TREASURY FRN 04/21 VAR				0.269043	30 Apr 2021			
		2,000,000.000	Local	99.966254	1,999,325.07	100.106484	2,002,129.68	2,804.61	1.55
			Base	99.966254	1,999,325.07	100.106484	2,002,129.68	2,804.61	1.55
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021			
		2,000,000.000	Local	99.987239	1,999,744.77	101.531250	2,030,625.00	30,880.23	1.57
			Base	99.987239	1,999,744.77	101.531250	2,030,625.00	30,880.23	1.57
9128287G9	US TREASURY FRN 07/21 VAR				0.350043	31 Jul 2021			
		2,000,000.000	Local	99.970766	1,999,415.32	100.209320	2,004,186.40	4,771.08	1.55
			Base	99.970766	1,999,415.32	100.209320	2,004,186.40	4,771.08	1.55
912828L32	US TREASURY N/B 08/20 1.375				1.375000	31 Aug 2020			
		5,000,000.000	Local	99.788393	4,989,419.66	100.307656	5,015,382.80	25,963.14	3.87
			Base	99.788393	4,989,419.66	100.307656	5,015,382.80	25,963.14	3.87
912828N48	US TREASURY N/B 12/20 1.75				1.750000	31 Dec 2020			
		2,000,000.000	Local	100.025341	2,000,506.82	100.906250	2,018,125.00	17,618.18	1.56
			Base	100.025341	2,000,506.82	100.906250	2,018,125.00	17,618.18	1.56
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021			
		2,000,000.000	Local	99.729309	1,994,586.18	100.695312	2,013,906.24	19,320.06	1.55
			Base	99.729309	1,994,586.18	100.695312	2,013,906.24	19,320.06	1.55
912828Q37	US TREASURY N/B 03/21 1.25				1.250000	31 Mar 2021			
		2,000,000.000	Local	99.626713	1,992,534.25	100.871094	2,017,421.88	24,887.63	1.56
			Base	99.626713	1,992,534.25	100.871094	2,017,421.88	24,887.63	1.56

& 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: May 31, 2020

View Date: June 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	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.54
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.54
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020			
		4,000,000.000	Local	100.015949	4,000,637.94	100.190303	4,007,612.12	6,974.18	3.09
			Base	100.015949	4,000,637.94	100.190303	4,007,612.12	6,974.18	3.09
912828YN4	US TREASURY FRN 10/21 VAR				0.430043	31 Oct 2021			
		3,000,000.000	Local	100.027635	3,000,829.06	100.330787	3,009,923.61	9,094.55	2.32
			Base	100.027635	3,000,829.06	100.330787	3,009,923.61	9,094.55	2.32
912828Z45	US TREASURY FRN 01/22 VAR				0.284043	31 Jan 2022			
		2,000,000.000	Local	99.986725	1,999,734.50	100.112309	2,002,246.18	2,511.68	1.55
			Base	99.986725	1,999,734.50	100.112309	2,002,246.18	2,511.68	1.55
912828ZK9	US TREASURY FRN 04/22 VAR				0.244043	30 Apr 2022			
		2,000,000.000	Local	100.007727	2,000,154.54	100.034294	2,000,685.88	531.34	1.54
			Base	100.007727	2,000,154.54	100.034294	2,000,685.88	531.34	1.54
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033			
		46,365.550	Local	102.038777	47,310.84	100.201240	46,458.86	-851.98	0.04
Original Face:		2,000,000.000	Base	102.038777	47,310.84	100.201240	46,458.86	-851.98	0.04
US DOLLAR Total									
		94,505,233.420	Local		95,339,713.46		96,202,571.45	862,857.99	74.28
Original Face:		100,498,075.000	Base		95,339,713.46		96,202,571.45	862,857.99	74.28
FIXED INCOME Total									
		94,505,233.420	Base		95,339,713.46		96,202,571.45	862,857.99	74.28
Original Face:		100,498,075.000							

& 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: May 31, 2020

View Date: June 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
FUND Total								
		127,824,983.530	Base	128,655,704.30		129,518,505.56	862,801.26	100.00
Original Face:		100,498,075.000						

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: June 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								
	64,312.170	Local	64,312.17	64,312.17	0.05	0.00		0.00
		Base	64,312.17	64,312.17	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	33,255,437.940	Local	33,251,678.67	33,251,621.94	25.67	-56.73		-56.73
		Base	33,251,678.67	33,251,621.94	25.67	-56.73	0.00	-56.73
FIXED INCOME								
	94,505,233.420	Local	95,339,713.46	96,202,571.45	74.28	862,857.99		862,857.99
Original Face:	100,498,075.000	Base	95,339,713.46	96,202,571.45	74.28	862,857.99	0.00	862,857.99
US DOLLAR Total								
	127,824,983.530	Local	128,655,704.30	129,518,505.56	100.00	862,801.26		862,801.26
Original Face:	100,498,075.000	Base	128,655,704.30	129,518,505.56	100.00	862,801.26	0.00	862,801.26
FUND Total								
	127,824,983.530	Base	128,655,704.30	129,518,505.56	100.00	862,801.26	0.00	862,801.26
Original Face:	100,498,075.000							

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 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	64,312.170	64,312.17	64,312.17	0.05	0.00	0.00	0.00
CASH Total	64,312.170	64,312.17	64,312.17	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 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 EQUIVALENT							
US DOLLAR							
	33,255,437.940	33,251,678.67	33,251,621.94	25.67	-56.73	0.00	-56.73
CASH EQUIVALENT Total							
	33,255,437.940	33,251,678.67	33,251,621.94	25.67	-56.73	0.00	-56.73

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 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							
	94,505,233.420	95,339,713.46	96,202,571.45	74.28	862,857.99	0.00	862,857.99
FIXED INCOME Total							
	94,505,233.420	95,339,713.46	96,202,571.45	74.28	862,857.99	0.00	862,857.99

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 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	127,824,983.530	128,655,704.30	129,518,505.56	100.00	862,801.26	0.00	862,801.26

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 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	64,312.170	64,312.17	64,312.17	0.05	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	33,255,437.940	33,251,678.67	33,251,621.94	25.67	-56.73 0.00 GN -56.73 LS	0.00 0.00 GN 0.00 LS	-56.73 0.00 GN -56.73 LS	
FIXED INCOME	94,505,233.420	95,339,713.46	96,202,571.45	74.28	862,857.99 867,473.69 GN -4,615.70 LS	0.00 0.00 GN 0.00 LS	862,857.99 867,473.69 GN -4,615.70 LS	
Original Face:	100,498,075.000							
<hr/>								
FUND Total	0.000	127,824,983.530	128,655,704.30	129,518,505.56	100.00	862,801.26 867,473.69 GN -4,672.43 LS	0.00 0.00 GN 0.00 LS	862,801.26 867,473.69 GN -4,672.43 LS
Original Face:	100,498,075.000							