

Holdings

ST OF AZ POOL 700 LGIP MD FF&C
 STATE OF ARIZONA
 FUND: ATZ8
 View Date: February 10, 2020



STATE STREET

As of: January 31, 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
		341,389.620	Local 1.000000	341,389.62	1.000000	341,389.62	0.00	0.26
			Base 1.000000	341,389.62	1.000000	341,389.62	0.00	0.26

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	341,389.620	Local	341,389.62		341,389.62	0.00	0.26
		Base	341,389.62		341,389.62	0.00	0.26

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	341,389.620	Base	341,389.62		341,389.62	0.00	0.26

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO 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	1.590000	03 Feb 2020 5,000,000.00	0.00	3.83
			Base 100.000000	5,000,000.00	1.590000	03 Feb 2020 5,000,000.00	0.00	3.83

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local 100.000000	2,000,000.00	1.580000	14 Feb 2020 2,000,000.00	0.00	1.53
			Base 100.000000	2,000,000.00	1.580000	14 Feb 2020 2,000,000.00	0.00	1.53

7426M4D12	PRIVATE EXP. FUNDING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		4,000,000.000	Local 99.698333	3,987,933.33	1.810000	01 Apr 2020 3,989,688.88	1,755.55	3.05
			Base 99.698333	3,987,933.33	1.810000	01 Apr 2020 3,989,688.88	1,755.55	3.05

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 99.562417	4,978,120.83	1.770000	30 Apr 2020 4,980,122.90	2,002.07	3.81
			Base 99.562417	4,978,120.83	1.770000	30 Apr 2020 4,980,122.90	2,002.07	3.81

926NKW009	AMHERST PIERPONT 04/15 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local 100.000000	2,000,000.00	1.540000	10 Feb 2020 2,000,000.00	0.00	1.53
			Base 100.000000	2,000,000.00	1.540000	10 Feb 2020 2,000,000.00	0.00	1.53

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979QHR003	SOUTH STREET REPO				1.590000	12 Feb 2020		
		4,000,000.000	Local 100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	3.06
			Base 100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	3.06
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.550000	03 Feb 2020		
		6,500,318.690	Local 100.000000	6,500,318.69	100.000000	6,500,318.69	0.00	4.97
			Base 100.000000	6,500,318.69	100.000000	6,500,318.69	0.00	4.97
US DOLLAR Total		28,500,318.690	Local	28,466,372.85		28,470,130.47	3,757.62	21.78
			Base	28,466,372.85		28,470,130.47	3,757.62	21.78
CASH EQUIVALENT Total		28,500,318.690	Base	28,466,372.85		28,470,130.47	3,757.62	21.78

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
		225,932.040	Local 100.275570	226,554.64	100.202880	226,390.41	-164.23	0.17
Original Face:		1,000,000.000	Base 100.275570	226,554.64	100.202880	226,390.41	-164.23	0.17
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		1,094,506.550	Local 103.495231	1,132,762.08	103.172509	1,129,229.87	-3,532.21	0.86
Original Face:		5,000,000.000	Base 103.495231	1,132,762.08	103.172509	1,129,229.87	-3,532.21	0.86
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		967,170.050	Local 102.702147	993,304.41	102.181044	988,264.45	-5,039.96	0.76
Original Face:		4,372,786.000	Base 102.702147	993,304.41	102.181044	988,264.45	-5,039.96	0.76
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		1,168,398.300	Local 102.375473	1,196,153.29	102.182144	1,193,894.43	-2,258.86	0.91
Original Face:		5,000,000.000	Base 102.375473	1,196,153.29	102.182144	1,193,894.43	-2,258.86	0.91
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		645,223.510	Local 103.862882	670,147.73	104.527695	674,437.26	4,289.53	0.52
Original Face:		4,169,641.000	Base 103.862882	670,147.73	104.527695	674,437.26	4,289.53	0.52

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36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
	637,567.420	Local	101.180346	645,092.92	102.367036	652,658.87	7,565.95	0.50	
Original Face:	2,000,000.000	Base	101.180346	645,092.92	102.367036	652,658.87	7,565.95	0.50	
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
	451,247.660	Local	102.576372	462,873.48	103.478473	466,944.19	4,070.71	0.36	
Original Face:	2,910,888.000	Base	102.576372	462,873.48	103.478473	466,944.19	4,070.71	0.36	
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.250000	20 Sep 2040		
	814,370.950	Local	103.167347	840,164.90	103.551286	843,291.59	3,126.69	0.65	
Original Face:	9,450,000.000	Base	103.167347	840,164.90	103.551286	843,291.59	3,126.69	0.65	
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
	675,586.160	Local	101.186428	683,601.50	101.816172	687,855.97	4,254.47	0.53	
Original Face:	2,500,000.000	Base	101.186428	683,601.50	101.816172	687,855.97	4,254.47	0.53	
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
	517,548.720	Local	101.130665	523,400.46	100.523520	520,258.19	-3,142.27	0.40	
Original Face:	1,500,000.000	Base	101.130665	523,400.46	100.523520	520,258.19	-3,142.27	0.40	
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
	817,116.300	Local	105.546013	862,433.68	107.148472	875,527.63	13,093.95	0.67	
Original Face:	5,872,458.000	Base	105.546013	862,433.68	107.148472	875,527.63	13,093.95	0.67	
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
	26,076.890	Local	102.152979	26,638.32	104.755770	27,317.05	678.73	0.02	
Original Face:	1,000,000.000	Base	102.152979	26,638.32	104.755770	27,317.05	678.73	0.02	
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
	39,598.810	Local	104.798073	41,498.79	108.496432	42,963.30	1,464.51	0.03	
Original Face:	1,000,000.000	Base	104.798073	41,498.79	108.496432	42,963.30	1,464.51	0.03	
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
	355.770	Local	101.155241	359.88	103.120647	366.87	6.99	0.00	
Original Face:	25,000.000	Base	101.155241	359.88	103.120647	366.87	6.99	0.00	
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
	100,156.600	Local	103.305404	103,467.18	111.662323	111,837.19	8,370.01	0.09	
Original Face:	2,000,000.000	Base	103.305404	103,467.18	111.662323	111,837.19	8,370.01	0.09	

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38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		3,102.450	Local 100.000000	3,102.45	100.656680	3,122.82	20.37	0.00
Original Face:		410,000.000	Base 100.000000	3,102.45	100.656680	3,122.82	20.37	0.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.893750	20 Jun 2063		
		344,173.870	Local 100.000000	344,173.87	99.838390	343,617.65	-556.22	0.26
Original Face:		4,967,302.000	Base 100.000000	344,173.87	99.838390	343,617.65	-556.22	0.26
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		457,137.640	Local 101.064008	462,001.62	99.883200	456,603.70	-5,397.92	0.35
Original Face:		2,720,000.000	Base 101.064008	462,001.62	99.883200	456,603.70	-5,397.92	0.35
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		358,821.400	Local 101.535109	364,329.70	100.614240	361,025.42	-3,304.28	0.28
Original Face:		4,000,000.000	Base 101.535109	364,329.70	100.614240	361,025.42	-3,304.28	0.28
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,691,635.480	Local 102.120136	1,727,500.46	101.512500	1,717,221.47	-10,278.99	1.31
Original Face:		4,400,000.000	Base 102.120136	1,727,500.46	101.512500	1,717,221.47	-10,278.99	1.31
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,618,771.260	Local 99.341159	1,608,106.13	98.823540	1,599,727.06	-8,379.07	1.22
Original Face:		3,000,000.000	Base 99.341159	1,608,106.13	98.823540	1,599,727.06	-8,379.07	1.22
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		507,331.640	Local 99.738875	506,006.87	99.301800	503,789.45	-2,217.42	0.39
Original Face:		2,000,000.000	Base 99.738875	506,006.87	99.301800	503,789.45	-2,217.42	0.39
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		511,063.370	Local 100.615777	514,210.38	100.663230	514,452.90	242.52	0.39
Original Face:		1,000,000.000	Base 100.615777	514,210.38	100.663230	514,452.90	242.52	0.39
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		950,926.580	Local 101.234233	962,663.23	100.329470	954,059.60	-8,603.63	0.73
Original Face:		2,000,000.000	Base 101.234233	962,663.23	100.329470	954,059.60	-8,603.63	0.73
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		524,559.300	Local 101.314202	531,453.07	102.291250	536,578.26	5,125.19	0.41
Original Face:		1,000,000.000	Base 101.314202	531,453.07	102.291250	536,578.26	5,125.19	0.41

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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	99.976270	0.01	0.00	0.00
			Base 100.000000	0.01	99.976270	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		644,939.460	Local 100.734660	649,677.57	102.913890	663,732.29	14,054.72	0.51
Original Face:		1,000,000.000	Base 100.734660	649,677.57	102.913890	663,732.29	14,054.72	0.51
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		586,424.440	Local 100.829612	591,289.49	101.965230	597,949.03	6,659.54	0.46
Original Face:		1,000,000.000	Base 100.829612	591,289.49	101.965230	597,949.03	6,659.54	0.46
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		646,699.610	Local 99.888910	645,981.19	100.024450	646,857.73	876.54	0.49
Original Face:		1,000,000.000	Base 99.888910	645,981.19	100.024450	646,857.73	876.54	0.49
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		605,922.030	Local 100.313001	607,818.57	99.814740	604,799.50	-3,019.07	0.46
Original Face:		1,000,000.000	Base 100.313001	607,818.57	99.814740	604,799.50	-3,019.07	0.46
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		674,537.980	Local 100.908079	680,663.32	100.992920	681,235.60	572.28	0.52
Original Face:		1,000,000.000	Base 100.908079	680,663.32	100.992920	681,235.60	572.28	0.52
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	100.548410	0.03	-0.06	0.00
			Base 300.000000	0.09	100.548410	0.03	-0.06	0.00
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,865,704.590	Local 100.354223	1,872,313.34	100.693704	1,878,647.06	6,333.72	1.44
Original Face:		2,000,000.000	Base 100.354223	1,872,313.34	100.693704	1,878,647.06	6,333.72	1.44
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,097,384.700	Local 100.069123	1,098,143.24	101.937632	1,118,647.98	20,504.74	0.86
Original Face:		2,000,000.000	Base 100.069123	1,098,143.24	101.937632	1,118,647.98	20,504.74	0.86
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.351306	6,302,062.03	100.637577	6,320,039.84	17,977.81	4.83
			Base 100.351306	6,302,062.03	100.637577	6,320,039.84	17,977.81	4.83

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6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		5,000,000.000	Local 105.325252	5,266,262.60	106.009239	5,300,461.95	34,199.35		4.05
			Base 105.325252	5,266,262.60	106.009239	5,300,461.95	34,199.35		4.05
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				1.870000	13 Aug 2027			
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00		2.07
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00		2.07
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				1.990000	15 Sep 2026			
		3,500,000.000	Local 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00		2.68
Original Face:		3,500,000.000	Base 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00		2.68
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		2,500,000.000	Local 107.005025	2,675,125.62	106.761790	2,669,044.75	-6,080.87		2.04
			Base 107.005025	2,675,125.62	106.761790	2,669,044.75	-6,080.87		2.04
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25				2.250000	15 Mar 2020			
		3,440,000.000	Local 100.035410	3,441,218.12	100.072510	3,442,494.34	1,276.22		2.63
			Base 100.035410	3,441,218.12	100.072510	3,442,494.34	1,276.22		2.63
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024			
		2,000,000.000	Local 99.873233	1,997,464.66	101.433424	2,028,668.48	31,203.82		1.55
			Base 99.873233	1,997,464.66	101.433424	2,028,668.48	31,203.82		1.55
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021			
		342,697.580	Local 101.016552	346,181.28	100.643240	344,901.95	-1,279.33		0.26
Original Face:		4,000,000.000	Base 101.016552	346,181.28	100.643240	344,901.95	-1,279.33		0.26
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022			
		297,444.700	Local 100.932335	300,217.88	101.304560	301,325.04	1,107.16		0.23
Original Face:		1,000,000.000	Base 100.932335	300,217.88	101.304560	301,325.04	1,107.16		0.23
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847000	29 May 2020			
		1,000,000.000	Local 100.033285	1,000,332.85	100.160363	1,001,603.63	1,270.78		0.77
			Base 100.033285	1,000,332.85	100.160363	1,001,603.63	1,270.78		0.77
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021			
		3,000,000.000	Local 99.424334	2,982,730.02	100.033610	3,001,008.30	18,278.28		2.30
			Base 99.424334	2,982,730.02	100.033610	3,001,008.30	18,278.28		2.30

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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	
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57		500,000.000	Local	100.000000	500,000.00	101.712420	508,562.10	8,562.10	0.39
				Base	100.000000	500,000.00	101.712420	508,562.10	8,562.10	0.39
912796SD2	TREASURY BILL 02/20 0.00000		2,000,000.000	Local	99.821149	1,996,422.98	99.902000	1,998,040.00	1,617.02	1.53
				Base	99.821149	1,996,422.98	99.902000	1,998,040.00	1,617.02	1.53
912796TL3	TREASURY BILL 03/20 0.00000		2,000,000.000	Local	99.757102	1,995,142.03	99.810312	1,996,206.24	1,064.21	1.53
				Base	99.757102	1,995,142.03	99.810312	1,996,206.24	1,064.21	1.53
912796XD6	TREASURY BILL 03/20 0.00000		3,000,000.000	Local	99.760444	2,992,813.32	99.760810	2,992,824.30	10.98	2.29
				Base	99.760444	2,992,813.32	99.760810	2,992,824.30	10.98	2.29
9128283G3	US TREASURY N/B 11/20 1.75		5,000,000.000	Local	99.684825	4,984,241.24	100.148438	5,007,421.90	23,180.66	3.83
				Base	99.684825	4,984,241.24	100.148438	5,007,421.90	23,180.66	3.83
9128283Y4	US TREASURY N/B 02/20 2.25		2,000,000.000	Local	100.046724	2,000,934.47	100.043833	2,000,876.66	-57.81	1.53
				Base	100.046724	2,000,934.47	100.043833	2,000,876.66	-57.81	1.53
9128284J6	US TREASURY N/B 04/20 2.375		2,000,000.000	Local	99.937062	1,998,741.24	100.167969	2,003,359.38	4,618.14	1.53
				Base	99.937062	1,998,741.24	100.167969	2,003,359.38	4,618.14	1.53
9128284Q0	US TREASURY N/B 05/20 2.5		2,000,000.000	Local	99.979795	1,999,595.90	100.273438	2,005,468.76	5,872.86	1.53
				Base	99.979795	1,999,595.90	100.273438	2,005,468.76	5,872.86	1.53
9128284Y3	US TREASURY N/B 08/20 2.625		1,000,000.000	Local	99.928391	999,283.91	100.585938	1,005,859.38	6,575.47	0.77
				Base	99.928391	999,283.91	100.585938	1,005,859.38	6,575.47	0.77
9128286Q8	US TREASURY FRN 04/21 VAR		2,000,000.000	Local	99.953992	1,999,079.83	100.042161	2,000,843.22	1,763.39	1.53
				Base	99.953992	1,999,079.83	100.042161	2,000,843.22	1,763.39	1.53

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9128287A2	US TREASURY N/B 06/21 1.625	2,000,000.000	Local	99.983320	1,999,666.39	100.269531	2,005,390.62	5,724.23	1.53
			Base	99.983320	1,999,666.39	100.269531	2,005,390.62	5,724.23	1.53
9128287G9	US TREASURY FRN 07/21 VAR	2,000,000.000	Local	99.962443	1,999,248.86	100.148931	2,002,978.62	3,729.76	1.53
			Base	99.962443	1,999,248.86	100.148931	2,002,978.62	3,729.76	1.53
912828F62	US TREASURY N/B 10/19 1.5	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912828G95	US TREASURY N/B 12/19 1.625	0.000	Local	0.000000	-4,130.85	0.000000	0.00	4,130.85	0.00
			Base	0.000000	-4,130.85	0.000000	0.00	4,130.85	0.00
912828J50	US TREASURY N/B 02/20 1.375	2,000,000.000	Local	99.910459	1,998,209.17	99.981839	1,999,636.78	1,427.61	1.53
			Base	99.910459	1,998,209.17	99.981839	1,999,636.78	1,427.61	1.53
912828L32	US TREASURY N/B 08/20 1.375	5,000,000.000	Local	99.507026	4,975,351.31	99.882812	4,994,140.60	18,789.29	3.82
			Base	99.507026	4,975,351.31	99.882812	4,994,140.60	18,789.29	3.82
912828N48	US TREASURY N/B 12/20 1.75	2,000,000.000	Local	100.039737	2,000,794.73	100.191406	2,003,828.12	3,033.39	1.53
			Base	100.039737	2,000,794.73	100.191406	2,003,828.12	3,033.39	1.53
912828P87	US TREASURY N/B 02/21 1.125	2,000,000.000	Local	99.608892	1,992,177.83	99.601562	1,992,031.24	-146.59	1.52
			Base	99.608892	1,992,177.83	99.601562	1,992,031.24	-146.59	1.52
912828Q37	US TREASURY N/B 03/21 1.25	2,000,000.000	Local	99.477644	1,989,552.88	99.738281	1,994,765.62	5,212.74	1.53
			Base	99.477644	1,989,552.88	99.738281	1,994,765.62	5,212.74	1.53
912828XE5	US TREASURY N/B 05/20 1.5	2,000,000.000	Local	99.950795	1,999,015.89	99.953125	1,999,062.50	46.61	1.53
			Base	99.950795	1,999,015.89	99.953125	1,999,062.50	46.61	1.53

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020			
		4,000,000.000	Local	100.082493	4,003,299.71	100.363281	4,014,531.24	11,231.53	3.07
			Base	100.082493	4,003,299.71	100.363281	4,014,531.24	11,231.53	3.07
912828YN4	US TREASURY FRN 10/21 VAR				1.835940	31 Oct 2021			
		3,000,000.000	Local	100.034103	3,001,023.09	100.287922	3,008,637.66	7,614.57	2.30
			Base	100.034103	3,001,023.09	100.287922	3,008,637.66	7,614.57	2.30
912828Z45	US TREASURY FRN 01/22 VAR				1.689940	31 Jan 2022			
		2,000,000.000	Local	99.984088	1,999,681.75	100.032763	2,000,655.26	973.51	1.53
			Base	99.984088	1,999,681.75	100.032763	2,000,655.26	973.51	1.53
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033			
		137,610.980	Local	102.093234	140,491.50	100.168090	137,842.29	-2,649.21	0.11
		Original Face: 2,000,000.000	Base	102.093234	140,491.50	100.168090	137,842.29	-2,649.21	0.11
US DOLLAR Total									
		100,967,744.830	Local			101,905,815.60	255,695.54	77.96	
Original Face:		95,498,075.000	Base			101,905,815.60	255,695.54	77.96	
FIXED INCOME Total									
		100,967,744.830	Base			101,905,815.60	255,695.54	77.96	
Original Face:		95,498,075.000							

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		129,809,453.140	Base	130,457,882.53		130,717,335.69	259,453.16	100.00
Original Face:		95,498,075.000						

Holdings

Currency Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 2020*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	341,389.620	Local	341,389.62	341,389.62	0.26	0.00		0.00
		Base	341,389.62	341,389.62	0.26	0.00	0.00	0.00
CASH EQUIVALENT								
	28,500,318.690	Local	28,466,372.85	28,470,130.47	21.78	3,757.62		3,757.62
		Base	28,466,372.85	28,470,130.47	21.78	3,757.62	0.00	3,757.62
FIXED INCOME								
	100,967,744.830	Local	101,650,120.06	101,905,815.60	77.96	255,695.54		255,695.54
Original Face:	95,498,075.000	Base	101,650,120.06	101,905,815.60	77.96	255,695.54	0.00	255,695.54
US DOLLAR Total								
	129,809,453.140	Local	130,457,882.53	130,717,335.69	100.00	259,453.16		259,453.16
Original Face:	95,498,075.000	Base	130,457,882.53	130,717,335.69	100.00	259,453.16	0.00	259,453.16
FUND Total								
	129,809,453.140	Base	130,457,882.53	130,717,335.69	100.00	259,453.16	0.00	259,453.16
Original Face:	95,498,075.000							

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	341,389.620	341,389.62	341,389.62	0.26	0.00	0.00	0.00
CASH Total	341,389.620	341,389.62	341,389.62	0.26	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	28,500,318.690	28,466,372.85	28,470,130.47	21.78	3,757.62	0.00	3,757.62
CASH EQUIVALENT Total	28,500,318.690	28,466,372.85	28,470,130.47	21.78	3,757.62	0.00	3,757.62

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	100,967,744.830	101,650,120.06	101,905,815.60	77.96	255,695.54	0.00	255,695.54
FIXED INCOME Total							
	100,967,744.830	101,650,120.06	101,905,815.60	77.96	255,695.54	0.00	255,695.54

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	129,809,453.140	130,457,882.53	130,717,335.69	100.00	259,453.16	0.00	259,453.16

Holdings

Fund Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 2020*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	341,389.620	341,389.62	341,389.62	0.26	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	28,500,318.690	28,466,372.85	28,470,130.47	21.78	3,757.62 3,757.62 GN 0.00 LS	0.00 0.00 GN 0.00 LS	3,757.62 3,757.62 GN 0.00 LS	
FIXED INCOME	100,967,744.830	101,650,120.06	101,905,815.60	77.96	255,695.54 321,803.54 GN -66,108.00 LS	0.00 0.00 GN 0.00 LS	255,695.54 321,803.54 GN -66,108.00 LS	
Original Face:	95,498,075.000							
<hr/>								
FUND Total	0.000	129,809,453.140	130,457,882.53	130,717,335.69	100.00	259,453.16 325,561.16 GN -66,108.00 LS	0.00 0.00 GN 0.00 LS	259,453.16 325,561.16 GN -66,108.00 LS
Original Face:	95,498,075.000							