

Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 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								
		300,744.590	Local	1.000000	300,744.59	1.000000	300,744.59	0.00	0.23
			Base	1.000000	300,744.59	1.000000	300,744.59	0.00	0.23

US DOLLAR Total		300,744.590	Local		300,744.59		300,744.59	0.00	0.23
			Base		300,744.59		300,744.59	0.00	0.23

CASH Total		300,744.590	Base		300,744.59		300,744.59	0.00	0.23
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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	99.888666	2,996,659.98	99.892569	2,996,777.07	117.09	2.31
			Base	99.888666	2,996,659.98	99.892569	2,996,777.07	117.09	2.31

930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jul 2020			
		30,008,985.090	Local	100.000000	30,008,985.09	100.000000	30,008,985.09	0.00	23.14
			Base	100.000000	30,008,985.09	100.000000	30,008,985.09	0.00	23.14

979QHR003	SOUTH STREET REPO				0.110000	01 Jul 2020			
		7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	5.40
			Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	5.40

US DOLLAR Total		40,008,985.090	Local		40,005,645.07		40,005,762.16	117.09	30.84
			Base		40,005,645.07		40,005,762.16	117.09	30.84

CASH EQUIVALENT Total		40,008,985.090	Base		40,005,645.07		40,005,762.16	117.09	30.84
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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		
	157,288.050	Local	100.203073	157,607.46	100.522601	158,110.04	502.58	0.12
Original Face:	1,000,000.000	Base	100.203073	157,607.46	100.522601	158,110.04	502.58	0.12
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	962,225.850	Local	103.303449	994,012.49	105.282287	1,013,053.38	19,040.89	0.78
Original Face:	5,000,000.000	Base	103.303449	994,012.49	105.282287	1,013,053.38	19,040.89	0.78
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	855,808.310	Local	102.547298	877,608.30	103.706121	887,525.60	9,917.30	0.68
Original Face:	4,372,786.000	Base	102.547298	877,608.30	103.706121	887,525.60	9,917.30	0.68
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	1,020,790.000	Local	102.240878	1,043,664.66	104.324621	1,064,935.30	21,270.64	0.82
Original Face:	5,000,000.000	Base	102.240878	1,043,664.66	104.324621	1,064,935.30	21,270.64	0.82
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	578,080.780	Local	103.648909	599,174.42	104.740738	605,486.08	6,311.66	0.47
Original Face:	4,169,641.000	Base	103.648909	599,174.42	104.740738	605,486.08	6,311.66	0.47
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	568,548.660	Local	101.159399	575,140.41	104.695311	595,243.79	20,103.38	0.46
Original Face:	2,000,000.000	Base	101.159399	575,140.41	104.695311	595,243.79	20,103.38	0.46
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	371,190.940	Local	102.425350	380,193.62	103.689103	384,884.56	4,690.94	0.30
Original Face:	2,910,888.000	Base	102.425350	380,193.62	103.689103	384,884.56	4,690.94	0.30
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
	731,013.820	Local	103.103893	753,703.71	104.758780	765,801.16	12,097.45	0.59
Original Face:	9,450,000.000	Base	103.103893	753,703.71	104.758780	765,801.16	12,097.45	0.59
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	606,542.130	Local	101.124092	613,360.22	104.724181	635,196.28	21,836.06	0.49
Original Face:	2,500,000.000	Base	101.124092	613,360.22	104.724181	635,196.28	21,836.06	0.49

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		434,090.900	Local 101.074906	438,756.97	102.551038	445,164.72	6,407.75	0.34
Original Face:		1,500,000.000	Base 101.074906	438,756.97	102.551038	445,164.72	6,407.75	0.34
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		745,032.700	Local 105.435721	785,530.60	108.604922	809,142.18	23,611.58	0.62
Original Face:		5,872,458.000	Base 105.435721	785,530.60	108.604922	809,142.18	23,611.58	0.62
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		21,178.290	Local 101.932545	21,587.57	105.663401	22,377.70	790.13	0.02
Original Face:		1,000,000.000	Base 101.932545	21,587.57	105.663401	22,377.70	790.13	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		37,199.480	Local 104.673049	38,937.83	110.564372	41,129.37	2,191.54	0.03
Original Face:		1,000,000.000	Base 104.673049	38,937.83	110.564372	41,129.37	2,191.54	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		299.820	Local 100.977253	302.75	105.911294	317.54	14.79	0.00
Original Face:		25,000.000	Base 100.977253	302.75	105.911294	317.54	14.79	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		83,783.760	Local 103.236033	86,495.03	112.367163	94,145.43	7,650.40	0.07
Original Face:		2,000,000.000	Base 103.236033	86,495.03	112.367163	94,145.43	7,650.40	0.07
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		1,691.940	Local 100.000000	1,691.94	100.501870	1,700.43	8.49	0.00
Original Face:		410,000.000	Base 100.000000	1,691.94	100.501870	1,700.43	8.49	0.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.503380	20 Jun 2063		
		82,124.580	Local 100.000000	82,124.58	99.878860	82,025.09	-99.49	0.06
Original Face:		4,967,302.000	Base 100.000000	82,124.58	99.878860	82,025.09	-99.49	0.06
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		378,320.750	Local 101.041492	382,260.93	101.240310	383,013.10	752.17	0.30
Original Face:		2,720,000.000	Base 101.041492	382,260.93	101.240310	383,013.10	752.17	0.30
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		236,294.680	Local 101.514829	239,874.14	101.171100	239,061.93	-812.21	0.18
Original Face:		4,000,000.000	Base 101.514829	239,874.14	101.171100	239,061.93	-812.21	0.18

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38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,642,273.380	Local 102.081119	1,676,451.04	103.168290	1,694,305.36	17,854.32	1.31
Original Face:		4,400,000.000	Base 102.081119	1,676,451.04	103.168290	1,694,305.36	17,854.32	1.31
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,517,024.490	Local 99.353312	1,507,214.08	100.239480	1,520,657.46	13,443.38	1.17
Original Face:		3,000,000.000	Base 99.353312	1,507,214.08	100.239480	1,520,657.46	13,443.38	1.17
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		486,216.700	Local 99.744499	484,974.41	100.046880	486,444.64	1,470.23	0.38
Original Face:		2,000,000.000	Base 99.744499	484,974.41	100.046880	486,444.64	1,470.23	0.38
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		460,331.410	Local 100.606722	463,124.34	103.518570	476,528.49	13,404.15	0.37
Original Face:		1,000,000.000	Base 100.606722	463,124.34	103.518570	476,528.49	13,404.15	0.37
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		328,423.380	Local 101.213723	332,409.53	100.681050	330,660.11	-1,749.42	0.25
Original Face:		2,000,000.000	Base 101.213723	332,409.53	100.681050	330,660.11	-1,749.42	0.25
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		398,527.090	Local 101.296359	403,693.43	104.007690	414,498.82	10,805.39	0.32
Original Face:		1,000,000.000	Base 101.296359	403,693.43	104.007690	414,498.82	10,805.39	0.32
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	102.006700	0.01	0.00	0.00
			Base 100.000000	0.01	102.006700	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		598,515.580	Local 100.725328	602,856.78	106.545210	637,689.68	34,832.90	0.49
Original Face:		1,000,000.000	Base 100.725328	602,856.78	106.545210	637,689.68	34,832.90	0.49
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		539,095.130	Local 100.817804	543,503.87	104.603570	563,912.75	20,408.88	0.43
Original Face:		1,000,000.000	Base 100.817804	543,503.87	104.603570	563,912.75	20,408.88	0.43
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		611,061.180	Local 99.890202	610,390.25	101.914120	622,757.62	12,367.37	0.48
Original Face:		1,000,000.000	Base 99.890202	610,390.25	101.914120	622,757.62	12,367.37	0.48

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38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		449,475.210	Local 100.307692	450,858.21	101.299800	455,317.49	4,459.28	0.35
Original Face:		1,000,000.000	Base 100.307692	450,858.21	101.299800	455,317.49	4,459.28	0.35
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		398,744.370	Local 100.895514	402,315.18	102.148750	407,312.39	4,997.21	0.31
Original Face:		1,000,000.000	Base 100.895514	402,315.18	102.148750	407,312.39	4,997.21	0.31
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	102.821810	0.03	-0.06	0.00
			Base 300.000000	0.09	102.821810	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,894,289.970	Local 102.911356	1,949,439.50	103.932693	1,968,786.58	19,347.08	1.52
Original Face:		3,000,000.000	Base 102.911356	1,949,439.50	103.932693	1,968,786.58	19,347.08	1.52
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,590,330.720	Local 100.351282	1,595,917.27	103.261502	1,642,199.39	46,282.12	1.27
Original Face:		2,000,000.000	Base 100.351282	1,595,917.27	103.261502	1,642,199.39	46,282.12	1.27
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		868,940.280	Local 100.068540	869,535.85	104.959021	912,031.21	42,495.36	0.70
Original Face:		2,000,000.000	Base 100.068540	869,535.85	104.959021	912,031.21	42,495.36	0.70
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		1,992,300.610	Local 102.289933	2,037,922.95	102.131071	2,034,757.95	-3,165.00	1.57
Original Face:		2,000,000.000	Base 102.289933	2,037,922.95	102.131071	2,034,757.95	-3,165.00	1.57
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.156280	6,289,814.37	100.746458	6,326,877.56	37,063.19	4.88
			Base 100.156280	6,289,814.37	100.746458	6,326,877.56	37,063.19	4.88
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		5,000,000.000	Local 106.417797	5,320,889.85	107.380057	5,369,002.85	48,113.00	4.14
			Base 106.417797	5,320,889.85	107.380057	5,369,002.85	48,113.00	4.14
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.223000	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				0.223000	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 107.786235	2,694,655.88	108.263060	2,706,576.50	11,920.62	2.09
			Base 107.786235	2,694,655.88	108.263060	2,706,576.50	11,920.62	2.09
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.884178	1,997,683.55	105.358529	2,107,170.58	109,487.03	1.62
			Base 99.884178	1,997,683.55	105.358529	2,107,170.58	109,487.03	1.62
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
		268,952.990	Local 100.755058	270,983.74	101.052190	271,782.89	799.15	0.21
Original Face:		4,000,000.000	Base 100.755058	270,983.74	101.052190	271,782.89	799.15	0.21
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
		261,316.780	Local 100.749026	263,274.11	101.799200	266,018.39	2,744.28	0.21
Original Face:		1,000,000.000	Base 100.749026	263,274.11	101.799200	266,018.39	2,744.28	0.21
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
		3,000,000.000	Local 99.567775	2,987,033.26	101.477602	3,044,328.06	57,294.80	2.35
			Base 99.567775	2,987,033.26	101.477602	3,044,328.06	57,294.80	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	102.427970	512,139.85	12,139.85	0.39
			Base 100.000000	500,000.00	102.427970	512,139.85	12,139.85	0.39
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
		3,000,000.000	Local 99.951666	2,998,549.99	99.947500	2,998,425.00	-124.99	2.31
			Base 99.951666	2,998,549.99	99.947500	2,998,425.00	-124.99	2.31
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020		
		3,000,000.000	Local 99.937917	2,998,137.50	99.930720	2,997,921.60	-215.90	2.31
			Base 99.937917	2,998,137.50	99.930720	2,997,921.60	-215.90	2.31
9127964A4	CASH MGMT BILL 09/20 0.00000					29 Sep 2020		
		2,000,000.000	Local 99.965600	1,999,312.00	99.965500	1,999,310.00	-2.00	1.54
			Base 99.965600	1,999,312.00	99.965500	1,999,310.00	-2.00	1.54

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9128283G3	US TREASURY N/B 11/20 1.75	5,000,000.000	Local	99.850073	4,992,503.64	100.574219	5,028,710.95	36,207.31	3.88
			Base	99.850073	4,992,503.64	100.574219	5,028,710.95	36,207.31	3.88
9128284Y3	US TREASURY N/B 08/20 2.625	1,000,000.000	Local	99.979395	999,793.95	100.404903	1,004,049.03	4,255.08	0.77
			Base	99.979395	999,793.95	100.404903	1,004,049.03	4,255.08	0.77
9128286Q8	US TREASURY FRN 04/21 VAR	2,000,000.000	Local	99.969294	1,999,385.87	100.091595	2,001,831.90	2,446.03	1.54
			Base	99.969294	1,999,385.87	100.091595	2,001,831.90	2,446.03	1.54
9128287A2	US TREASURY N/B 06/21 1.625	2,000,000.000	Local	99.988210	1,999,764.20	101.453125	2,029,062.50	29,298.30	1.56
			Base	99.988210	1,999,764.20	101.453125	2,029,062.50	29,298.30	1.56
9128287G9	US TREASURY FRN 07/21 VAR	2,000,000.000	Local	99.972830	1,999,456.59	100.191802	2,003,836.04	4,379.45	1.54
			Base	99.972830	1,999,456.59	100.191802	2,003,836.04	4,379.45	1.54
912828L32	US TREASURY N/B 08/20 1.375	5,000,000.000	Local	99.858154	4,992,907.68	100.197888	5,009,894.40	16,986.72	3.86
			Base	99.858154	4,992,907.68	100.197888	5,009,894.40	16,986.72	3.86
912828N48	US TREASURY N/B 12/20 1.75	2,000,000.000	Local	100.021772	2,000,435.44	100.773438	2,015,468.76	15,033.32	1.55
			Base	100.021772	2,000,435.44	100.773438	2,015,468.76	15,033.32	1.55
912828P87	US TREASURY N/B 02/21 1.125	2,000,000.000	Local	99.759165	1,995,183.29	100.613281	2,012,265.62	17,082.33	1.55
			Base	99.759165	1,995,183.29	100.613281	2,012,265.62	17,082.33	1.55
912828Q37	US TREASURY N/B 03/21 1.25	2,000,000.000	Local	99.663672	1,993,273.44	100.804688	2,016,093.76	22,820.32	1.55
			Base	99.663672	1,993,273.44	100.804688	2,016,093.76	22,820.32	1.55
912828WN6	US TREASURY N/B 05/21 2	2,000,000.000	Local	101.644413	2,032,888.25	101.656250	2,033,125.00	236.75	1.57
			Base	101.644413	2,032,888.25	101.656250	2,033,125.00	236.75	1.57

& 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: June 30, 2020

View Date: July 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		
912828XY1	US TREASURY N/B 06/20 2.5	0.000	Local	0.000000	2,031.27	2.500000	30 Jun 2020	0.00	-2,031.27	0.00
			Base	0.000000	2,031.27	0.000000	0.00	0.00	-2,031.27	0.00
912828YN4	US TREASURY FRN 10/21 VAR	3,000,000.000	Local	100.026032	3,000,780.95	0.450057	31 Oct 2021	3,009,650.61	8,869.66	2.32
			Base	100.026032	3,000,780.95	100.321687	3,009,650.61	3,009,650.61	8,869.66	2.32
912828Z45	US TREASURY FRN 01/22 VAR	2,000,000.000	Local	99.987379	1,999,747.58	0.304057	31 Jan 2022	2,002,614.34	2,866.76	1.54
			Base	99.987379	1,999,747.58	100.130717	2,002,614.34	2,002,614.34	2,866.76	1.54
912828ZK9	US TREASURY FRN 04/22 VAR	2,000,000.000	Local	100.007395	2,000,147.89	0.264057	30 Apr 2022	2,001,164.10	1,016.21	1.54
			Base	100.007395	2,000,147.89	100.058205	2,001,164.10	2,001,164.10	1,016.21	1.54
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG	29,702.490	Local	102.025285	30,304.05	2.750000	15 Dec 2033	29,730.09	-573.96	0.02
		Original Face: 2,000,000.000	Base	102.025285	30,304.05	100.092910	29,730.09	29,730.09	-573.96	0.02
US DOLLAR Total		87,687,027.240	Local		88,561,572.76		89,393,224.04	831,651.28		68.92
	Original Face:	100,498,075.000	Base		88,561,572.76		89,393,224.04	831,651.28		68.92
FIXED INCOME Total		87,687,027.240	Base		88,561,572.76		89,393,224.04	831,651.28		68.92
	Original Face:	100,498,075.000								

Holdings

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



STATE STREET

As of: June 30, 2020

View Date: July 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								
		127,996,756.920	Base	128,867,962.42		129,699,730.79	831,768.37	100.00
Original Face:		100,498,075.000						

Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: July 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								
	300,744.590	Local	300,744.59	300,744.59	0.23	0.00		0.00
		Base	300,744.59	300,744.59	0.23	0.00	0.00	0.00
CASH EQUIVALENT								
	40,008,985.090	Local	40,005,645.07	40,005,762.16	30.84	117.09		117.09
		Base	40,005,645.07	40,005,762.16	30.84	117.09	0.00	117.09
FIXED INCOME								
	87,687,027.240	Local	88,561,572.76	89,393,224.04	68.92	831,651.28		831,651.28
Original Face:	100,498,075.000	Base	88,561,572.76	89,393,224.04	68.92	831,651.28	0.00	831,651.28
US DOLLAR Total								
	127,996,756.920	Local	128,867,962.42	129,699,730.79	100.00	831,768.37		831,768.37
Original Face:	100,498,075.000	Base	128,867,962.42	129,699,730.79	100.00	831,768.37	0.00	831,768.37
FUND Total								
	127,996,756.920	Base	128,867,962.42	129,699,730.79	100.00	831,768.37	0.00	831,768.37
Original Face:	100,498,075.000							

Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 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	300,744.590	300,744.59	300,744.59	0.23	0.00	0.00	0.00
CASH Total	300,744.590	300,744.59	300,744.59	0.23	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 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	40,008,985.090	40,005,645.07	40,005,762.16	30.84	117.09	0.00	117.09
CASH EQUIVALENT Total	40,008,985.090	40,005,645.07	40,005,762.16	30.84	117.09	0.00	117.09

Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 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	87,687,027.240	88,561,572.76	89,393,224.04	68.92	831,651.28	0.00	831,651.28
FIXED INCOME Total	87,687,027.240	88,561,572.76	89,393,224.04	68.92	831,651.28	0.00	831,651.28

Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 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	127,996,756.920	128,867,962.42	129,699,730.79	100.00	831,768.37	0.00	831,768.37

Holdings

Fund Summary

As of: June 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

July 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	300,744.590	300,744.59	300,744.59	0.23	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	40,008,985.090	40,005,645.07	40,005,762.16	30.84	117.09 117.09 GN 0.00 LS	0.00 0.00 GN 0.00 LS	117.09 117.09 GN 0.00 LS	
FIXED INCOME	87,687,027.240	88,561,572.76	89,393,224.04	68.92	831,651.28 840,425.58 GN -8,774.30 LS	0.00 0.00 GN 0.00 LS	831,651.28 840,425.58 GN -8,774.30 LS	
Original Face:	100,498,075.000							
<hr/>								
FUND Total	0.000	127,996,756.920	128,867,962.42	129,699,730.79	100.00	831,768.37 840,542.67 GN -8,774.30 LS	0.00 0.00 GN 0.00 LS	831,768.37 840,542.67 GN -8,774.30 LS
Original Face:	100,498,075.000							