

Holdings

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

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							
	636,383.920	Local	1.000000	636,383.92	1.000000	636,383.92	0.00	0.21
		Base	1.000000	636,383.92	1.000000	636,383.92	0.00	0.21
US DOLLAR Total								
	636,383.920	Local		636,383.92		636,383.92	0.00	0.21
		Base		636,383.92		636,383.92	0.00	0.21
CASH Total								
	636,383.920	Base		636,383.92		636,383.92	0.00	0.21
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO				0.100000	18 May 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	3,185,000.000	Local	101.433823	3,230,667.25	100.756910	3,209,107.58	-21,559.67	1.04
		Base	101.433823	3,230,667.25	100.756910	3,209,107.58	-21,559.67	1.04
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.010000	01 Mar 2021		
	8,359,436.870	Local	100.000000	8,359,436.87	100.000000	8,359,436.87	0.00	2.72
		Base	100.000000	8,359,436.87	100.000000	8,359,436.87	0.00	2.72
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.080000	03 Mar 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.060000	01 Mar 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25

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926NKW009	AMHERST PIERPONT 04/15 VAR					0.080000	04 Mar 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25	
926NKW009	AMHERST PIERPONT 04/15 VAR					0.070000	08 Mar 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25	
935MUR901	WESTERN ALLIANCE BANK					0.150000	01 Apr 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.88	
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.88	
979QHR003	SOUTH STREET REPO					0.050000	04 Mar 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25	
985FHY004	MITSUBISHI UFJ REPO					0.070000	01 Mar 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.25	
US DOLLAR Total									
	96,544,436.870	Local		96,590,104.12		96,568,544.45	-21,559.67	31.39	
		Base		96,590,104.12		96,568,544.45	-21,559.67	31.39	
CASH EQUIVALENT Total									
	96,544,436.870	Base		96,590,104.12		96,568,544.45	-21,559.67	31.39	
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		
	87,978.310	Local	100.086430	88,054.35	100.296990	88,239.60	185.25	0.03	
Original Face:	1,000,000.000	Base	100.086430	88,054.35	100.296990	88,239.60	185.25	0.03	
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
	739,563.850	Local	102.994823	761,712.48	105.533992	780,491.25	18,778.77	0.25	
Original Face:	5,000,000.000	Base	102.994823	761,712.48	105.533992	780,491.25	18,778.77	0.25	

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36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		647,066.200	Local 102.298110	661,936.49	104.533650	676,401.92	14,465.43	0.22
Original Face:		4,372,786.000	Base 102.298110	661,936.49	104.533650	676,401.92	14,465.43	0.22
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		767,949.950	Local 102.024276	783,495.38	104.358312	801,419.60	17,924.22	0.26
Original Face:		5,000,000.000	Base 102.024276	783,495.38	104.358312	801,419.60	17,924.22	0.26
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		420,932.680	Local 103.304566	434,842.68	106.681056	449,055.43	14,212.75	0.15
Original Face:		4,169,641.000	Base 103.304566	434,842.68	106.681056	449,055.43	14,212.75	0.15
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		343,140.120	Local 101.125695	347,002.83	102.878059	353,015.90	6,013.07	0.11
Original Face:		2,000,000.000	Base 101.125695	347,002.83	102.878059	353,015.90	6,013.07	0.11
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		271,924.210	Local 102.182321	277,858.47	105.632694	287,240.87	9,382.40	0.09
Original Face:		2,910,888.000	Base 102.182321	277,858.47	105.632694	287,240.87	9,382.40	0.09
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				2.250000	20 Sep 2040		
		585,953.870	Local 103.001772	603,542.87	104.691890	613,446.18	9,903.31	0.20
Original Face:		9,450,000.000	Base 103.001772	603,542.87	104.691890	613,446.18	9,903.31	0.20
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		423,200.630	Local 101.023782	427,533.28	104.432230	441,957.86	14,424.58	0.14
Original Face:		2,500,000.000	Base 101.023782	427,533.28	104.432230	441,957.86	14,424.58	0.14
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		326,547.920	Local 100.985182	329,765.01	102.595108	335,022.19	5,257.18	0.11
Original Face:		1,500,000.000	Base 100.985182	329,765.01	102.595108	335,022.19	5,257.18	0.11
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		584,022.470	Local 105.258229	614,731.71	110.368975	644,579.61	29,847.90	0.21
Original Face:		5,872,458.000	Base 105.258229	614,731.71	110.368975	644,579.61	29,847.90	0.21
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		13,954.090	Local 101.578032	14,174.29	105.292131	14,692.56	518.27	0.00
Original Face:		1,000,000.000	Base 101.578032	14,174.29	105.292131	14,692.56	518.27	0.00

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36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
	25,231.320	Local	104.471942	26,359.65	112.755056	28,449.59	2,089.94	0.01	
Original Face:	1,000,000.000	Base	104.471942	26,359.65	112.755056	28,449.59	2,089.94	0.01	
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
	207.590	Local	100.688858	209.02	104.158550	216.22	7.20	0.00	
Original Face:	25,000.000	Base	100.688858	209.02	104.158550	216.22	7.20	0.00	
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
	63,677.260	Local	103.124459	65,666.83	116.901325	74,439.56	8,772.73	0.02	
Original Face:	2,000,000.000	Base	103.124459	65,666.83	116.901325	74,439.56	8,772.73	0.02	
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB					0.843880	20 Sep 2063		
	840,370.150	Local	100.424014	843,933.44	100.551700	845,006.47	1,073.03	0.27	
Original Face:	1,500,000.000	Base	100.424014	843,933.44	100.551700	845,006.47	1,073.03	0.27	
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB					0.793880	20 Feb 2064		
	842,600.900	Local	100.373952	845,751.82	100.540180	847,152.46	1,400.64	0.28	
Original Face:	1,530,000.000	Base	100.373952	845,751.82	100.540180	847,152.46	1,400.64	0.28	
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB					1.585500	20 Jun 2067		
	887,600.460	Local	102.008214	905,425.38	101.342380	899,515.43	-5,909.95	0.29	
Original Face:	1,200,000.000	Base	102.008214	905,425.38	101.342380	899,515.43	-5,909.95	0.29	
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
	243,359.730	Local	101.005265	245,806.14	101.247440	246,395.50	589.36	0.08	
Original Face:	2,720,000.000	Base	101.005265	245,806.14	101.247440	246,395.50	589.36	0.08	
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
	219,804.760	Local	101.482174	223,062.65	101.574580	223,265.76	203.11	0.07	
Original Face:	4,000,000.000	Base	101.482174	223,062.65	101.574580	223,265.76	203.11	0.07	
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
	1,277,733.780	Local	102.018330	1,303,522.67	103.318580	1,320,136.40	16,613.73	0.43	
Original Face:	4,400,000.000	Base	102.018330	1,303,522.67	103.318580	1,320,136.40	16,613.73	0.43	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	960,419.280	Local	99.372909	954,396.58	100.716640	967,302.03	12,905.45	0.31	
Original Face:	3,000,000.000	Base	99.372909	954,396.58	100.716640	967,302.03	12,905.45	0.31	

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38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		366,940.960	Local 100.592152	369,113.81	103.139240	378,460.12	9,346.31	0.12
Original Face:		1,000,000.000	Base 100.592152	369,113.81	103.139240	378,460.12	9,346.31	0.12
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		241,277.280	Local 101.267645	244,335.82	103.509890	249,745.85	5,410.03	0.08
Original Face:		1,000,000.000	Base 101.267645	244,335.82	103.509890	249,745.85	5,410.03	0.08
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	101.771150	0.01	0.00	0.00
			Base 100.000000	0.01	101.771150	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		451,015.630	Local 100.710304	454,219.21	105.246160	474,676.63	20,457.42	0.15
Original Face:		1,000,000.000	Base 100.710304	454,219.21	105.246160	474,676.63	20,457.42	0.15
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		286,473.180	Local 100.798804	288,761.54	103.859930	297,530.84	8,769.30	0.10
Original Face:		1,000,000.000	Base 100.798804	288,761.54	103.859930	297,530.84	8,769.30	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		93,699.310	Local 99.892262	93,598.36	100.544740	94,209.73	611.37	0.03
Original Face:		1,000,000.000	Base 99.892262	93,598.36	100.544740	94,209.73	611.37	0.03
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		237,585.650	Local 100.299151	238,296.39	100.967260	239,883.72	1,587.33	0.08
Original Face:		1,000,000.000	Base 100.299151	238,296.39	100.967260	239,883.72	1,587.33	0.08
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		212,906.960	Local 100.875288	214,770.51	101.629200	216,375.64	1,605.13	0.07
Original Face:		1,000,000.000	Base 100.875288	214,770.51	101.629200	216,375.64	1,605.13	0.07
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	102.664550	0.03	-0.06	0.00
			Base 300.000000	0.09	102.664550	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,433,693.790	Local 102.871937	1,474,868.57	103.721288	1,487,045.66	12,177.09	0.48
Original Face:		3,000,000.000	Base 102.871937	1,474,868.57	103.721288	1,487,045.66	12,177.09	0.48

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,322,406.440	Local 100.346550	1,326,989.24	103.149559	1,364,056.41	37,067.17	0.44
Original Face:		2,000,000.000	Base 100.346550	1,326,989.24	103.149559	1,364,056.41	37,067.17	0.44
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		658,608.260	Local 100.067605	659,053.51	102.467530	674,859.62	15,806.11	0.22
Original Face:		2,000,000.000	Base 100.067605	659,053.51	102.467530	674,859.62	15,806.11	0.22
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		1,906,618.470	Local 102.238812	1,949,304.07	102.867270	1,961,286.37	11,982.30	0.64
Original Face:		2,000,000.000	Base 102.238812	1,949,304.07	102.867270	1,961,286.37	11,982.30	0.64
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
		2,000,000.000	Local 102.373047	2,047,460.94	102.373698	2,047,473.96	13.02	0.67
Original Face:		2,000,000.000	Base 102.373047	2,047,460.94	102.373698	2,047,473.96	13.02	0.67
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.090000	13 Aug 2027		
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.88
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	0.88
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.090000	15 Sep 2026		
		5,270,833.340	Local 100.000000	5,270,833.34	100.000000	5,270,833.34	0.00	1.71
Original Face:		5,500,000.000	Base 100.000000	5,270,833.34	100.000000	5,270,833.34	0.00	1.71
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.901790	1,998,035.80	103.980739	2,079,614.78	81,578.98	0.68
			Base 99.901790	1,998,035.80	103.980739	2,079,614.78	81,578.98	0.68
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
		265,802.740	Local 100.334233	266,691.14	100.535510	267,226.14	535.00	0.09
Original Face:		4,000,000.000	Base 100.334233	266,691.14	100.535510	267,226.14	535.00	0.09
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
		151,007.150	Local 100.454038	151,692.78	101.209060	152,832.92	1,140.14	0.05
Original Face:		1,000,000.000	Base 100.454038	151,692.78	101.209060	152,832.92	1,140.14	0.05
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
		3,000,000.000	Local 99.798612	2,993,958.35	100.613255	3,018,397.65	24,439.30	0.98
			Base 99.798612	2,993,958.35	100.613255	3,018,397.65	24,439.30	0.98

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90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021			
	5,000,000.000	Local	100.181780	5,009,089.00	100.209060	5,010,453.00	1,364.00	1.63	
		Base	100.181780	5,009,089.00	100.209060	5,010,453.00	1,364.00	1.63	
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025			
	3,000,000.000	Local	100.286471	3,008,594.13	100.032820	3,000,984.60	-7,609.53	0.98	
		Base	100.286471	3,008,594.13	100.032820	3,000,984.60	-7,609.53	0.98	
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025			
	3,900,000.000	Local	100.264718	3,910,324.02	99.703650	3,888,442.35	-21,881.67	1.26	
		Base	100.264718	3,910,324.02	99.703650	3,888,442.35	-21,881.67	1.26	
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024			
	2,000,000.000	Local	100.056515	2,001,130.29	99.046000	1,980,920.00	-20,210.29	0.64	
		Base	100.056515	2,001,130.29	99.046000	1,980,920.00	-20,210.29	0.64	
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	101.014374	505,071.87	5,071.87	0.16	
		Base	100.000000	500,000.00	101.014374	505,071.87	5,071.87	0.16	
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021			
	5,000,000.000	Local	99.996528	4,999,826.39	99.998958	4,999,947.90	121.51	1.63	
		Base	99.996528	4,999,826.39	99.998958	4,999,947.90	121.51	1.63	
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021			
	3,000,000.000	Local	99.981808	2,999,454.25	99.993444	2,999,803.32	349.07	0.97	
		Base	99.981808	2,999,454.25	99.993444	2,999,803.32	349.07	0.97	
9127965G0	TREASURY BILL 12/21 0.00000				0.010000	02 Dec 2021			
	3,000,000.000	Local	99.909457	2,997,283.70	99.948825	2,998,464.75	1,181.05	0.97	
		Base	99.909457	2,997,283.70	99.948825	2,998,464.75	1,181.05	0.97	
912796A90	TREASURY BILL 12/21 0.00000				0.010000	30 Dec 2021			
	3,000,000.000	Local	99.908800	2,997,264.00	99.938356	2,998,150.68	886.68	0.97	
		Base	99.908800	2,997,264.00	99.938356	2,998,150.68	886.68	0.97	
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021			
	3,000,000.000	Local	99.967094	2,999,012.83	99.982208	2,999,466.24	453.41	0.97	
		Base	99.967094	2,999,012.83	99.982208	2,999,466.24	453.41	0.97	

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

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912796C31	TREASURY BILL 01/22 0.00000					0.010000	27 Jan 2022		
	3,000,000.000	Local		99.910084	2,997,302.51	99.934061	2,998,021.83	719.32	0.97
		Base		99.910084	2,997,302.51	99.934061	2,998,021.83	719.32	0.97
912796C98	TREASURY BILL 03/21 0.00000						23 Mar 2021		
	3,000,000.000	Local		99.992819	2,999,784.58	99.998014	2,999,940.42	155.84	0.98
		Base		99.992819	2,999,784.58	99.998014	2,999,940.42	155.84	0.98
912796G37	CASH MGMT BILL 06/21 0.00000						01 Jun 2021		
	3,000,000.000	Local		99.976361	2,999,290.84	99.987222	2,999,616.66	325.82	0.97
		Base		99.976361	2,999,290.84	99.987222	2,999,616.66	325.82	0.97
9128282F6	US TREASURY N/B 08/21 1.125					1.125000	31 Aug 2021		
	3,000,000.000	Local		100.495044	3,014,851.33	100.527344	3,015,820.32	968.99	0.98
		Base		100.495044	3,014,851.33	100.527344	3,015,820.32	968.99	0.98
9128286Q8	US TREASURY FRN 04/21 VAR					0.169002	30 Apr 2021		
	2,000,000.000	Local		99.993920	1,999,878.39	100.014273	2,000,285.46	407.07	0.65
		Base		99.993920	1,999,878.39	100.014273	2,000,285.46	407.07	0.65
9128286V7	US TREASURY N/B 05/21 2.125					2.125000	31 May 2021		
	3,000,000.000	Local		100.497132	3,014,913.95	100.508516	3,015,255.48	341.53	0.98
		Base		100.497132	3,014,913.95	100.508516	3,015,255.48	341.53	0.98
9128286Z8	US TREASURY N/B 06/24 1.75					1.750000	30 Jun 2024		
	2,000,000.000	Local		104.368139	2,087,362.77	104.476562	2,089,531.24	2,168.47	0.68
		Base		104.368139	2,087,362.77	104.476562	2,089,531.24	2,168.47	0.68
9128287A2	US TREASURY N/B 06/21 1.625					1.625000	30 Jun 2021		
	4,000,000.000	Local		100.246107	4,009,844.26	100.523438	4,020,937.52	11,093.26	1.31
		Base		100.246107	4,009,844.26	100.523438	4,020,937.52	11,093.26	1.31
9128287G9	US TREASURY FRN 07/21 VAR					0.250002	31 Jul 2021		
	2,000,000.000	Local		99.989545	1,999,790.89	100.062442	2,001,248.84	1,457.95	0.65
		Base		99.989545	1,999,790.89	100.062442	2,001,248.84	1,457.95	0.65
912828D72	US TREASURY N/B 08/21 2					2.000000	31 Aug 2021		
	2,000,000.000	Local		100.937075	2,018,741.50	100.964844	2,019,296.88	555.38	0.66
		Base		100.937075	2,018,741.50	100.964844	2,019,296.88	555.38	0.66

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

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912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.65
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.65
912828Q37	US TREASURY N/B 03/21 1.25				1.250000	31 Mar 2021			
		2,000,000.000	Local	99.963041	1,999,260.82	100.097217	2,001,944.34	2,683.52	0.65
			Base	99.963041	1,999,260.82	100.097217	2,001,944.34	2,683.52	0.65
912828S35	US TREASURY N/B 06/23 1.375				1.375000	30 Jun 2023			
		3,000,000.000	Local	102.850993	3,085,529.78	102.683594	3,080,507.82	-5,021.96	1.00
			Base	102.850993	3,085,529.78	102.683594	3,080,507.82	-5,021.96	1.00
912828T34	US TREASURY N/B 09/21 1.125				1.125000	30 Sep 2021			
		3,000,000.000	Local	100.574549	3,017,236.46	100.617188	3,018,515.64	1,279.18	0.98
			Base	100.574549	3,017,236.46	100.617188	3,018,515.64	1,279.18	0.98
912828U65	US TREASURY N/B 11/21 1.75				1.750000	30 Nov 2021			
		5,000,000.000	Local	101.219961	5,060,998.07	101.257812	5,062,890.60	1,892.53	1.65
			Base	101.219961	5,060,998.07	101.257812	5,062,890.60	1,892.53	1.65
912828WG1	US TREASURY N/B 04/21 2.25				2.250000	30 Apr 2021			
		3,000,000.000	Local	100.350092	3,010,502.75	100.359521	3,010,785.63	282.88	0.98
			Base	100.350092	3,010,502.75	100.359521	3,010,785.63	282.88	0.98
912828WN6	US TREASURY N/B 05/21 2				2.000000	31 May 2021			
		2,000,000.000	Local	100.448029	2,008,960.57	100.477280	2,009,545.60	585.03	0.65
			Base	100.448029	2,008,960.57	100.477280	2,009,545.60	585.03	0.65
912828WR7	US TREASURY N/B 06/21 2.125				2.125000	30 Jun 2021			
		5,000,000.000	Local	100.662351	5,033,117.56	100.687500	5,034,375.00	1,257.44	1.64
			Base	100.662351	5,033,117.56	100.687500	5,034,375.00	1,257.44	1.64
912828YN4	US TREASURY FRN 10/21 VAR				0.330002	31 Oct 2021			
		3,000,000.000	Local	100.013043	3,000,391.28	100.197255	3,005,917.65	5,526.37	0.98
			Base	100.013043	3,000,391.28	100.197255	3,005,917.65	5,526.37	0.98
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021			
		3,000,000.000	Local	100.907953	3,027,238.60	100.953125	3,028,593.75	1,355.15	0.98
			Base	100.907953	3,027,238.60	100.953125	3,028,593.75	1,355.15	0.98

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
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912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021			
		5,000,000.000	Local	101.026806	5,051,340.32	101.070312	5,053,515.60	2,175.28	1.64
			Base	101.026806	5,051,340.32	101.070312	5,053,515.60	2,175.28	1.64
912828YZ7	US TREASURY N/B 12/21 1.625				1.625000	31 Dec 2021			
		5,000,000.000	Local	101.228861	5,061,443.05	101.289062	5,064,453.10	3,010.05	1.65
			Base	101.228861	5,061,443.05	101.289062	5,064,453.10	3,010.05	1.65
912828Z45	US TREASURY FRN 01/22 VAR				0.184002	31 Jan 2022			
		2,000,000.000	Local	99.992676	1,999,853.51	100.069417	2,001,388.34	1,534.83	0.65
			Base	99.992676	1,999,853.51	100.069417	2,001,388.34	1,534.83	0.65
912828ZA1	US TREASURY N/B 02/22 1.125				1.125000	28 Feb 2022			
		2,000,000.000	Local	100.980964	2,019,619.27	101.023438	2,020,468.76	849.49	0.66
			Base	100.980964	2,019,619.27	101.023438	2,020,468.76	849.49	0.66
912828ZG8	US TREASURY N/B 03/22 0.375				0.375000	31 Mar 2022			
		2,000,000.000	Local	100.222603	2,004,452.05	100.269531	2,005,390.62	938.57	0.65
			Base	100.222603	2,004,452.05	100.269531	2,005,390.62	938.57	0.65
912828ZK9	US TREASURY FRN 04/22 VAR				0.144002	30 Apr 2022			
		3,000,000.000	Local	100.028283	3,000,848.50	100.103383	3,003,101.49	2,252.99	0.98
			Base	100.028283	3,000,848.50	100.103383	3,003,101.49	2,252.99	0.98
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025			
		2,000,000.000	Local	99.860476	1,997,209.52	99.031250	1,980,625.00	-16,584.52	0.64
			Base	99.860476	1,997,209.52	99.031250	1,980,625.00	-16,584.52	0.64
912828ZR4	US TREASURY N/B 05/22 0.125				0.125000	31 May 2022			
		2,000,000.000	Local	99.971726	1,999,434.52	100.011719	2,000,234.38	799.86	0.65
			Base	99.971726	1,999,434.52	100.011719	2,000,234.38	799.86	0.65
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025			
		2,000,000.000	Local	99.324703	1,986,494.05	98.406250	1,968,125.00	-18,369.05	0.64
			Base	99.324703	1,986,494.05	98.406250	1,968,125.00	-18,369.05	0.64
912828ZU7	US TREASURY N/B 06/23 0.25				0.250000	15 Jun 2023			
		2,000,000.000	Local	100.086210	2,001,724.20	100.101562	2,002,031.24	307.04	0.65
			Base	100.086210	2,001,724.20	100.101562	2,002,031.24	307.04	0.65

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



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As of: February 28, 2021

View Date: March 10, 2021

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912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	2,000,000.000	Local		99.772677	1,995,453.54	98.300781	1,966,015.62	-29,437.92	0.64
		Base		99.772677	1,995,453.54	98.300781	1,966,015.62	-29,437.92	0.64
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
	5,000,000.000	Local		99.966058	4,998,302.91	99.988281	4,999,414.05	1,111.14	1.62
		Base		99.966058	4,998,302.91	99.988281	4,999,414.05	1,111.14	1.62
91282CAA9	US TREASURY FRN 07/22 VAR					0.085002	31 Jul 2022		
	5,000,000.000	Local		99.989965	4,999,498.23	100.025409	5,001,270.45	1,772.22	1.63
		Base		99.989965	4,999,498.23	100.025409	5,001,270.45	1,772.22	1.63
91282CAG6	US TREASURY N/B 08/22 0.125					0.125000	31 Aug 2022		
	5,000,000.000	Local		99.954844	4,997,742.18	99.980469	4,999,023.45	1,281.27	1.62
		Base		99.954844	4,997,742.18	99.980469	4,999,023.45	1,281.27	1.62
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	2,000,000.000	Local		99.326710	1,986,534.19	98.062500	1,961,250.00	-25,284.19	0.64
		Base		99.326710	1,986,534.19	98.062500	1,961,250.00	-25,284.19	0.64
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
	2,000,000.000	Local		99.773648	1,995,472.96	97.968750	1,959,375.00	-36,097.96	0.64
		Base		99.773648	1,995,472.96	97.968750	1,959,375.00	-36,097.96	0.64
91282CAN1	US TREASURY N/B 09/22 0.125					0.125000	30 Sep 2022		
	2,000,000.000	Local		99.907979	1,998,159.57	99.972656	1,999,453.12	1,293.55	0.65
		Base		99.907979	1,998,159.57	99.972656	1,999,453.12	1,293.55	0.65
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
	2,000,000.000	Local		99.754245	1,995,084.89	99.664062	1,993,281.24	-1,803.65	0.65
		Base		99.754245	1,995,084.89	99.664062	1,993,281.24	-1,803.65	0.65
91282CAS0	US TREASURY FRN 10/22 VAR					0.085002	31 Oct 2022		
	3,000,000.000	Local		99.989868	2,999,696.05	100.025758	3,000,772.74	1,076.69	0.98
		Base		99.989868	2,999,696.05	100.025758	3,000,772.74	1,076.69	0.98
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	2,000,000.000	Local		99.064791	1,981,295.82	97.863281	1,957,265.62	-24,030.20	0.64
		Base		99.064791	1,981,295.82	97.863281	1,957,265.62	-24,030.20	0.64

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View Date: March 10, 2021

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91282CAW1	US TREASURY N/B 11/23 0.25	2,000,000.000	Local	100.009442	2,000,188.84	99.941406	1,998,828.12	-1,360.72	0.65
			Base	100.009442	2,000,188.84	99.941406	1,998,828.12	-1,360.72	0.65
91282CAX9	US TREASURY N/B 11/22 0.125	3,000,000.000	Local	99.931339	2,997,940.17	99.972656	2,999,179.68	1,239.51	0.97
			Base	99.931339	2,997,940.17	99.972656	2,999,179.68	1,239.51	0.97
91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.765915	1,995,318.29	98.316406	1,966,328.12	-28,990.17	0.64
			Base	99.765915	1,995,318.29	98.316406	1,966,328.12	-28,990.17	0.64
91282CBA8	US TREASURY N/B 12/23 0.125	2,000,000.000	Local	99.766346	1,995,326.91	99.554688	1,991,093.76	-4,233.15	0.65
			Base	99.766346	1,995,326.91	99.554688	1,991,093.76	-4,233.15	0.65
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.547706	1,990,954.12	98.203125	1,964,062.50	-26,891.62	0.64
			Base	99.547706	1,990,954.12	98.203125	1,964,062.50	-26,891.62	0.64
91282CBD2	US TREASURY N/B 12/22 0.125	3,000,000.000	Local	99.990837	2,999,725.10	99.960938	2,998,828.14	-896.96	0.97
			Base	99.990837	2,999,725.10	99.960938	2,998,828.14	-896.96	0.97
91282CBE0	US TREASURY N/B 01/24 0.125	2,000,000.000	Local	99.696298	1,993,925.96	99.500000	1,990,000.00	-3,925.96	0.65
			Base	99.696298	1,993,925.96	99.500000	1,990,000.00	-3,925.96	0.65
91282CBG5	US TREASURY N/B 01/23 0.125	3,000,000.000	Local	99.998083	2,999,942.48	99.949219	2,998,476.57	-1,465.91	0.97
			Base	99.998083	2,999,942.48	99.949219	2,998,476.57	-1,465.91	0.97
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.606382	1,992,127.64	98.093750	1,961,875.00	-30,252.64	0.64
			Base	99.606382	1,992,127.64	98.093750	1,961,875.00	-30,252.64	0.64
91282CBK6	US TREASURY FRN 01/23 VAR	2,000,000.000	Local	99.990279	1,999,805.57	100.007898	2,000,157.96	352.39	0.65
			Base	99.990279	1,999,805.57	100.007898	2,000,157.96	352.39	0.65

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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	
91282CBM2	US TREASURY N/B 02/24 0.125				0.125000	15 Feb 2024			
		2,000,000.000	Local	99.733428	1,994,668.56	99.453125	1,989,062.50	-5,606.06	0.65
			Base	99.733428	1,994,668.56	99.453125	1,989,062.50	-5,606.06	0.65
91282CBN0	US TREASURY N/B 02/23 0.125				0.125000	28 Feb 2023			
		3,000,000.000	Local	100.019545	3,000,586.35	99.957031	2,998,710.93	-1,875.42	0.97
			Base	100.019545	3,000,586.35	99.957031	2,998,710.93	-1,875.42	0.97
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026			
		2,000,000.000	Local	99.599152	1,991,983.04	98.646600	1,972,932.00	-19,051.04	0.64
			Base	99.599152	1,991,983.04	98.646600	1,972,932.00	-19,051.04	0.64
US DOLLAR Total									
		209,572,108.730	Local			210,472,677.30	142,781.92	68.41	
Original Face:		97,350,773.000	Base			210,472,677.30	142,781.92	68.41	
FIXED INCOME Total									
		209,572,108.730	Base			210,472,677.30	142,781.92	68.41	
Original Face:		97,350,773.000							

Holdings

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

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								
		306,752,929.520	Base	307,556,383.42		307,677,605.67	121,222.25	100.00
Original Face:		97,350,773.000						

Holdings

Currency Summary

As of: February 28, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: March 10, 2021



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								
	636,383.920	Local	636,383.92	636,383.92	0.21	0.00		0.00
		Base	636,383.92	636,383.92	0.21	0.00	0.00	0.00
CASH EQUIVALENT								
	96,544,436.870	Local	96,590,104.12	96,568,544.45	31.39	-21,559.67		-21,559.67
		Base	96,590,104.12	96,568,544.45	31.39	-21,559.67	0.00	-21,559.67
FIXED INCOME								
	209,572,108.730	Local	210,329,895.38	210,472,677.30	68.41	142,781.92		142,781.92
Original Face:	97,350,773.000	Base	210,329,895.38	210,472,677.30	68.41	142,781.92	0.00	142,781.92
US DOLLAR Total								
	306,752,929.520	Local	307,556,383.42	307,677,605.67	100.00	121,222.25		121,222.25
Original Face:	97,350,773.000	Base	307,556,383.42	307,677,605.67	100.00	121,222.25	0.00	121,222.25
FUND Total								
	306,752,929.520	Base	307,556,383.42	307,677,605.67	100.00	121,222.25	0.00	121,222.25
Original Face:	97,350,773.000							

Holdings

Asset Summary

As of: February 28, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 10, 2021



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	636,383.920	636,383.92	636,383.92	0.21	0.00	0.00	0.00
CASH Total	636,383.920	636,383.92	636,383.92	0.21	0.00	0.00	0.00

Holdings

Asset Summary

As of: February 28, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: March 10, 2021



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	96,544,436.870	96,590,104.12	96,568,544.45	31.39	-21,559.67	0.00	-21,559.67
CASH EQUIVALENT Total	96,544,436.870	96,590,104.12	96,568,544.45	31.39	-21,559.67	0.00	-21,559.67

Holdings

Asset Summary

As of: February 28, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: March 10, 2021



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	209,572,108.730	210,329,895.38	210,472,677.30	68.41	142,781.92	0.00	142,781.92
FIXED INCOME Total	209,572,108.730	210,329,895.38	210,472,677.30	68.41	142,781.92	0.00	142,781.92

Holdings

Asset Summary

As of: February 28, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 10, 2021



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	306,752,929.520	307,556,383.42	307,677,605.67	100.00	121,222.25	0.00	121,222.25

Holdings

Fund Summary

As of: February 28, 2021

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 10, 2021



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	636,383.920	636,383.92	636,383.92	0.21	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	96,544,436.870	96,590,104.12	96,568,544.45	31.39	-21,559.67 0.00 GN -21,559.67 LS	0.00 0.00 GN 0.00 LS	-21,559.67 0.00 GN -21,559.67 LS	
FIXED INCOME	209,572,108.730	210,329,895.38	210,472,677.30	68.41	142,781.92 479,572.52 GN -336,790.60 LS	0.00 0.00 GN 0.00 LS	142,781.92 479,572.52 GN -336,790.60 LS	
Original Face:	97,350,773.000							
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FUND Total	0.000	306,752,929.520	307,556,383.42	307,677,605.67	100.00	121,222.25 479,572.52 GN -358,350.27 LS	0.00 0.00 GN 0.00 LS	121,222.25 479,572.52 GN -358,350.27 LS
Original Face:	97,350,773.000							