

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: February 29, 2024

View Date: March 1, 2024

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								
		50,000.010	Local	1.000000	50,000.01	1.000000	50,000.01	0.00	0.02
			Base	1.000000	50,000.01	1.000000	50,000.01	0.00	0.02

US DOLLAR Total									
		50,000.010	Local		50,000.01		50,000.01	0.00	0.02
			Base		50,000.01		50,000.01	0.00	0.02

CASH Total									
		50,000.010	Base		50,000.01		50,000.01	0.00	0.02

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

942PVK110	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				5.450000	21 Mar 2024			
		2,134,422.770	Local	100.000000	2,134,422.77	100.000000	2,134,422.77	0.00	0.85
			Base	100.000000	2,134,422.77	100.000000	2,134,422.77	0.00	0.85

979QHR003	SOUTH STREET REPO				5.390000	01 Mar 2024			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	39.92
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	39.92

985FHY004	MITSUBISHI UFJ REPO				5.300000	01 Mar 2024			
		6,718,333.550	Local	100.000000	6,718,333.55	100.000000	6,718,333.55	0.00	2.68
			Base	100.000000	6,718,333.55	100.000000	6,718,333.55	0.00	2.68

US DOLLAR Total									
		108,852,756.320	Local		108,852,756.32		108,852,756.32	0.00	43.46
			Base		108,852,756.32		108,852,756.32	0.00	43.46

CASH EQUIVALENT Total									
		108,852,756.320	Base		108,852,756.32		108,852,756.32	0.00	43.46

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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		242,668.850	Local	101.602830				
Original Face:		5,000,000.000	Base	101.602830	96.850170	235,025.19	-11,533.23	0.09
				246,558.42	96.850170	235,025.19	-11,533.23	0.09
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		172,707.170	Local	101.174178				
Original Face:		4,372,786.000	Base	101.174178	96.344903	166,394.56	-8,340.50	0.07
				174,735.06	96.344903	166,394.56	-8,340.50	0.07
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		230,001.590	Local	101.047362				
Original Face:		5,000,000.000	Base	101.047362	96.324870	221,548.73	-10,861.81	0.09
				232,410.54	96.324870	221,548.73	-10,861.81	0.09
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		142,691.890	Local	101.751487				
Original Face:		4,169,641.000	Base	101.751487	97.507247	139,134.93	-6,056.19	0.06
				145,191.12	97.507247	139,134.93	-6,056.19	0.06
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		157,258.700	Local	100.973670				
Original Face:		2,000,000.000	Base	100.973670	87.138792	137,033.33	-21,756.55	0.05
				158,789.88	87.138792	137,033.33	-21,756.55	0.05
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		77,486.750	Local	101.086199				
Original Face:		2,910,888.000	Base	101.086199	96.419151	74,712.07	-3,616.34	0.03
				78,328.41	96.419151	74,712.07	-3,616.34	0.03
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.625000	20 Sep 2040		
		305,194.210	Local	102.541185				
Original Face:		9,450,000.000	Base	102.541185	99.652512	304,133.70	-8,816.06	0.12
				312,949.76	99.652512	304,133.70	-8,816.06	0.12
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		109,158.710	Local	100.571361				
Original Face:		2,500,000.000	Base	100.571361	96.062367	104,860.44	-4,921.96	0.04
				109,782.40	96.062367	104,860.44	-4,921.96	0.04
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		106,876.090	Local	100.580476				
Original Face:		1,500,000.000	Base	100.580476	95.869672	102,461.76	-5,034.72	0.04
				107,496.48	95.869672	102,461.76	-5,034.72	0.04

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3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.574000	20 Oct 2067		
		1,746,861.450	Local 102.066079	1,782,952.99	98.227220	1,715,893.44	-67,059.55	0.69
Original Face:		3,000,000.000	Base 102.066079	1,782,952.99	98.227220	1,715,893.44	-67,059.55	0.69
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		275,825.410	Local 104.457704	288,120.89	94.432844	260,469.78	-27,651.11	0.10
Original Face:		5,872,458.000	Base 104.457704	288,120.89	94.432844	260,469.78	-27,651.11	0.10
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		16,878.240	Local 103.564708	17,479.90	100.115417	16,897.72	-582.18	0.01
Original Face:		1,000,000.000	Base 103.564708	17,479.90	100.115417	16,897.72	-582.18	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		37,952.380	Local 102.621021	38,947.12	100.300760	38,066.53	-880.59	0.02
Original Face:		2,000,000.000	Base 102.621021	38,947.12	100.300760	38,066.53	-880.59	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				6.160000	20 Sep 2063		
		139,399.580	Local 100.394126	139,948.99	99.924540	139,294.39	-654.60	0.06
Original Face:		1,500,000.000	Base 100.394126	139,948.99	99.924540	139,294.39	-654.60	0.06
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				6.110000	20 Feb 2064		
		160,187.110	Local 100.347843	160,744.31	99.867190	159,974.37	-769.94	0.06
Original Face:		1,530,000.000	Base 100.347843	160,744.31	99.867190	159,974.37	-769.94	0.06
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				5.280000	20 Jun 2067		
		489,916.820	Local 101.878074	499,117.82	100.120590	490,507.61	-8,610.21	0.20
Original Face:		1,200,000.000	Base 101.878074	499,117.82	100.120590	490,507.61	-8,610.21	0.20
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		774,273.810	Local 101.735128	787,708.45	92.707120	717,806.95	-69,901.50	0.29
Original Face:		4,400,000.000	Base 101.735128	787,708.45	92.707120	717,806.95	-69,901.50	0.29
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		130,878.880	Local 100.526456	131,567.90	89.658360	117,343.86	-14,224.04	0.05
Original Face:		1,000,000.000	Base 100.526456	131,567.90	89.658360	117,343.86	-14,224.04	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		47,899.550	Local 101.138153	48,444.72	94.926520	45,469.38	-2,975.34	0.02
Original Face:		1,000,000.000	Base 101.138153	48,444.72	94.926520	45,469.38	-2,975.34	0.02

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.030000	16 Aug 2052		
	199,502.870	Local		100.642557	200,784.79	87.228120	174,022.60	-26,762.19	0.07
Original Face:	1,000,000.000	Base		100.642557	200,784.79	87.228120	174,022.60	-26,762.19	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	30,554.340	Local		100.713156	30,772.24	96.292130	29,421.42	-1,350.82	0.01
Original Face:	1,000,000.000	Base		100.713156	30,772.24	96.292130	29,421.42	-1,350.82	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA					1.625000	20 Jan 2070		
	953,926.840	Local		100.772750	961,298.31	96.323570	918,856.39	-42,441.92	0.37
Original Face:	4,000,000.000	Base		100.772750	961,298.31	96.323570	918,856.39	-42,441.92	0.37
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	632,041.220	Local		102.694144	649,069.32	95.371730	602,788.65	-46,280.67	0.24
Original Face:	3,000,000.000	Base		102.694144	649,069.32	95.371730	602,788.65	-46,280.67	0.24
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	469,189.360	Local		100.325212	470,715.22	97.022072	455,217.24	-15,497.98	0.18
Original Face:	2,000,000.000	Base		100.325212	470,715.22	97.022072	455,217.24	-15,497.98	0.18
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	287,691.550	Local		100.063384	287,873.90	97.423740	280,279.87	-7,594.03	0.11
Original Face:	2,000,000.000	Base		100.063384	287,873.90	97.423740	280,279.87	-7,594.03	0.11
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.730000	20 Apr 2071		
	752,224.510	Local		107.380378	807,741.52	97.879580	736,274.19	-71,467.33	0.29
Original Face:	1,978,780.000	Base		107.380378	807,741.52	97.879580	736,274.19	-71,467.33	0.29
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
	815,408.100	Local		102.008242	831,783.47	76.885810	626,933.12	-204,850.35	0.25
Original Face:	2,000,000.000	Base		102.008242	831,783.47	76.885810	626,933.12	-204,850.35	0.25
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
	2,299,052.010	Local		101.289875	2,328,706.91	78.097010	1,795,490.88	-533,216.03	0.72
Original Face:	3,185,000.000	Base		101.289875	2,328,706.91	78.097010	1,795,490.88	-533,216.03	0.72
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
	1,057,639.540	Local		102.135483	1,080,225.25	78.079660	825,801.36	-254,423.89	0.33
Original Face:	2,000,000.000	Base		102.135483	1,080,225.25	78.079660	825,801.36	-254,423.89	0.33

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38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.460000	20 Jun 2036			
	1,104,562.640	Local	103.646394	1,144,839.35	90.034560	994,488.11	-150,351.24		0.40
Original Face:	2,000,000.000	Base	103.646394	1,144,839.35	90.034560	994,488.11	-150,351.24		0.40
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051			
	2,429,109.750	Local	102.628507	2,492,959.07	86.253410	2,095,189.99	-397,769.08		0.84
Original Face:	3,000,000.000	Base	102.628507	2,492,959.07	86.253410	2,095,189.99	-397,769.08		0.84
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA				4.560000	20 Dec 2071			
	1,680,694.610	Local	100.948633	1,696,638.24	98.305490	1,652,215.07	-44,423.17		0.66
Original Face:	3,000,000.000	Base	100.948633	1,696,638.24	98.305490	1,652,215.07	-44,423.17		0.66
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053			
	3,451,349.930	Local	103.092109	3,558,069.43	100.831250	3,480,039.28	-78,030.15		1.39
Original Face:	4,000,000.000	Base	103.092109	3,558,069.43	100.831250	3,480,039.28	-78,030.15		1.39
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045			
	2,596,850.320	Local	99.645774	2,587,651.61	100.385100	2,606,850.79	19,199.18		1.04
Original Face:	2,820,818.000	Base	99.645774	2,587,651.61	100.385100	2,606,850.79	19,199.18		1.04
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				5.500000	20 Jan 2027			
	2,499,999.990	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00		1.00
Original Face:	5,000,000.000	Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00		1.00
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				5.500000	15 Sep 2026			
	2,520,833.330	Local	100.000000	2,520,833.33	100.000000	2,520,833.33	0.00		1.01
Original Face:	5,500,000.000	Base	100.000000	2,520,833.33	100.000000	2,520,833.33	0.00		1.01
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024			
	2,000,000.000	Local	99.981228	1,999,624.55	97.518122	1,950,362.44	-49,262.11		0.78
		Base	99.981228	1,999,624.55	97.518122	1,950,362.44	-49,262.11		0.78
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.900000	25 Jul 2032			
	3,133,696.590	Local	100.000000	3,133,696.59	99.634486	3,122,242.49	-11,454.10		1.25
Original Face:	3,373,235.000	Base	100.000000	3,133,696.59	99.634486	3,122,242.49	-11,454.10		1.25
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025			
	3,000,000.000	Local	102.261139	3,067,834.17	97.907200	2,937,216.00	-130,618.17		1.17
		Base	102.261139	3,067,834.17	97.907200	2,937,216.00	-130,618.17		1.17

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90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027			
		3,900,000.000	Local	102.365758	3,992,264.57	96.146797	3,749,725.08	-242,539.49	1.50
			Base	102.365758	3,992,264.57	96.146797	3,749,725.08	-242,539.49	1.50
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025			
		1,826,194.980	Local	102.407556	1,870,161.65	96.738478	1,766,633.23	-103,528.42	0.71
		Original Face: 2,000,000.000	Base	102.407556	1,870,161.65	96.738478	1,766,633.23	-103,528.42	0.71
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025			
		2,800,000.000	Local	102.083630	2,858,341.65	98.188954	2,749,290.71	-109,050.94	1.10
			Base	102.083630	2,858,341.65	98.188954	2,749,290.71	-109,050.94	1.10
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		3,000,000.000	Local	102.643447	3,079,303.42	94.769848	2,843,095.44	-236,207.98	1.14
			Base	102.643447	3,079,303.42	94.769848	2,843,095.44	-236,207.98	1.14
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		2,500,000.000	Local	101.909807	2,547,745.17	97.970212	2,449,255.30	-98,489.87	0.98
			Base	101.909807	2,547,745.17	97.970212	2,449,255.30	-98,489.87	0.98
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		1,700,000.000	Local	106.285351	1,806,850.96	106.022598	1,802,384.17	-4,466.79	0.72
			Base	106.285351	1,806,850.96	106.022598	1,802,384.17	-4,466.79	0.72
912796CX5	TREASURY BILL 04/24 0.00000					18 Apr 2024			
		5,000,000.000	Local	99.288333	4,964,416.66	99.296367	4,964,818.35	401.69	1.98
			Base	99.288333	4,964,416.66	99.296367	4,964,818.35	401.69	1.98
912797FS1	TREASURY BILL 06/24 0.00000				0.010000	13 Jun 2024			
		2,000,000.000	Local	98.576861	1,971,537.22	98.492000	1,969,840.00	-1,697.22	0.79
			Base	98.576861	1,971,537.22	98.492000	1,969,840.00	-1,697.22	0.79
912797GQ4	TREASURY BILL 03/24 0.00000				0.010000	07 Mar 2024			
		5,000,000.000	Local	99.911417	4,995,570.83	99.912367	4,995,618.35	47.52	1.99
			Base	99.911417	4,995,570.83	99.912367	4,995,618.35	47.52	1.99
912797GZ4	TREASURY BILL 04/24 0.00000				0.010000	04 Apr 2024			
		5,000,000.000	Local	99.498028	4,974,901.39	99.500719	4,975,035.95	134.56	1.99
			Base	99.498028	4,974,901.39	99.500719	4,975,035.95	134.56	1.99

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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	
9128282U3	US TREASURY N/B 08/24 1.875	2,000,000.000	Local	99.320705	1,986,414.10	98.328125	1,966,562.50	-19,851.60	0.79
			Base	99.320705	1,986,414.10	98.328125	1,966,562.50	-19,851.60	0.79
9128283D0	US TREASURY N/B 10/24 2.25	2,000,000.000	Local	99.358976	1,987,179.51	98.070312	1,961,406.24	-25,773.27	0.78
			Base	99.358976	1,987,179.51	98.070312	1,961,406.24	-25,773.27	0.78
9128286Z8	US TREASURY N/B 06/24 1.75	2,000,000.000	Local	100.434302	2,008,686.03	98.816406	1,976,328.12	-32,357.91	0.79
			Base	100.434302	2,008,686.03	98.816406	1,976,328.12	-32,357.91	0.79
912828S92	US TREASURY N/B 07/23 1.25	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
912828WJ5	US TREASURY N/B 05/24 2.5	5,000,000.000	Local	99.391868	4,969,593.42	99.410156	4,970,507.80	914.38	1.98
			Base	99.391868	4,969,593.42	99.410156	4,970,507.80	914.38	1.98
912828YE4	US TREASURY N/B 08/24 1.25	2,000,000.000	Local	97.948134	1,958,962.68	98.027344	1,960,546.88	1,584.20	0.78
			Base	97.948134	1,958,962.68	98.027344	1,960,546.88	1,584.20	0.78
912828YY0	US TREASURY N/B 12/24 1.75	2,000,000.000	Local	98.705143	1,974,102.86	97.277344	1,945,546.88	-28,555.98	0.78
			Base	98.705143	1,974,102.86	97.277344	1,945,546.88	-28,555.98	0.78
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.961014	1,999,220.27	94.867188	1,897,343.76	-101,876.51	0.76
			Base	99.961014	1,999,220.27	94.867188	1,897,343.76	-101,876.51	0.76
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.801588	1,996,031.75	94.382812	1,887,656.24	-108,375.51	0.75
			Base	99.801588	1,996,031.75	94.382812	1,887,656.24	-108,375.51	0.75
912828ZW3	US TREASURY N/B 06/25 0.25	4,000,000.000	Local	98.326560	3,933,062.38	94.097656	3,763,906.24	-169,156.14	1.50
			Base	98.326560	3,933,062.38	94.097656	3,763,906.24	-169,156.14	1.50

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: February 29, 2024

View Date: March 1, 2024

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
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	2,000,000.000	Local	99.775570	1,995,511.39	93.453125	1,869,062.50	-126,448.89	0.75	
		Base	99.775570	1,995,511.39	93.453125	1,869,062.50	-126,448.89	0.75	
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
	2,000,000.000	Local	99.921845	1,998,436.90	93.140625	1,862,812.50	-135,624.40	0.74	
		Base	99.921845	1,998,436.90	93.140625	1,862,812.50	-135,624.40	0.74	
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	2,000,000.000	Local	99.665958	1,993,319.15	92.828125	1,856,562.50	-136,756.65	0.74	
		Base	99.665958	1,993,319.15	92.828125	1,856,562.50	-136,756.65	0.74	
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00	
		Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
	2,000,000.000	Local	99.913786	1,998,275.72	92.753906	1,855,078.12	-143,197.60	0.74	
		Base	99.913786	1,998,275.72	92.753906	1,855,078.12	-143,197.60	0.74	
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
	2,000,000.000	Local	99.828405	1,996,568.09	92.484375	1,849,687.50	-146,880.59	0.74	
		Base	99.828405	1,996,568.09	92.484375	1,849,687.50	-146,880.59	0.74	
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
	2,000,000.000	Local	99.846452	1,996,929.03	92.183594	1,843,671.88	-153,257.15	0.74	
		Base	99.846452	1,996,929.03	92.183594	1,843,671.88	-153,257.15	0.74	
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
	2,000,000.000	Local	99.839880	1,996,797.60	92.171875	1,843,437.50	-153,360.10	0.74	
		Base	99.839880	1,996,797.60	92.171875	1,843,437.50	-153,360.10	0.74	
91282CBR1	US TREASURY N/B 03/24 0.25					0.250000	15 Mar 2024		
	2,000,000.000	Local	99.996255	1,999,925.09	99.802715	1,996,054.30	-3,870.79	0.80	
		Base	99.996255	1,999,925.09	99.802715	1,996,054.30	-3,870.79	0.80	
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
	2,000,000.000	Local	99.645377	1,992,907.53	92.433594	1,848,671.88	-144,235.65	0.74	
		Base	99.645377	1,992,907.53	92.433594	1,848,671.88	-144,235.65	0.74	

& 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



As of: February 29, 2024

View Date: March 1, 2024

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	
91282CCG4	US TREASURY N/B 06/24 0.25	2,000,000.000	Local	98.894985	1,977,899.70	98.539062	1,970,781.24	-7,118.46	0.79
			Base	98.894985	1,977,899.70	98.539062	1,970,781.24	-7,118.46	0.79
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.959714	1,999,194.27	97.414062	1,948,281.24	-50,913.03	0.78
			Base	99.959714	1,999,194.27	97.414062	1,948,281.24	-50,913.03	0.78
91282CDZ1	US TREASURY N/B 02/25 1.5	2,000,000.000	Local	97.494886	1,949,897.72	96.648438	1,932,968.76	-16,928.96	0.77
			Base	97.494886	1,949,897.72	96.648438	1,932,968.76	-16,928.96	0.77
91282CEG2	US TREASURY N/B 03/24 2.25	2,000,000.000	Local	99.989953	1,999,799.05	99.739379	1,994,787.58	-5,011.47	0.80
			Base	99.989953	1,999,799.05	99.739379	1,994,787.58	-5,011.47	0.80
91282CEK3	US TREASURY N/B 04/24 2.5	4,000,000.000	Local	99.719148	3,988,765.91	99.531250	3,981,250.00	-7,515.91	1.59
			Base	99.719148	3,988,765.91	99.531250	3,981,250.00	-7,515.91	1.59
91282CEL1	US TREASURY FRN 04/24 VAR	2,000,000.000	Local	99.997491	1,999,949.82	99.980004	1,999,600.08	-349.74	0.80
			Base	99.997491	1,999,949.82	99.980004	1,999,600.08	-349.74	0.80
91282CER8	US TREASURY N/B 05/24 2.5	5,000,000.000	Local	99.728628	4,986,431.41	99.296875	4,964,843.75	-21,587.66	1.98
			Base	99.728628	4,986,431.41	99.296875	4,964,843.75	-21,587.66	1.98
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	99.820872	2,994,626.17	99.222656	2,976,679.68	-17,946.49	1.19
			Base	99.820872	2,994,626.17	99.222656	2,976,679.68	-17,946.49	1.19
91282CFA4	US TREASURY N/B 07/24 3	2,000,000.000	Local	99.425736	1,988,514.71	99.062500	1,981,250.00	-7,264.71	0.79
			Base	99.425736	1,988,514.71	99.062500	1,981,250.00	-7,264.71	0.79
91282CFD8	US TREASURY FRN 07/24 VAR	3,000,000.000	Local	100.001673	3,000,050.18	99.993731	2,999,811.93	-238.25	1.20
			Base	100.001673	3,000,050.18	99.993731	2,999,811.93	-238.25	1.20

& 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



As of: February 29, 2024

View Date: March 1, 2024

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
91282CFG1	US TREASURY N/B 08/24 3.25					3.250000	31 Aug 2024		
	2,000,000.000	Local	99.962543	1,999,250.86	98.984375	1,979,687.50	-19,563.36	0.79	
		Base	99.962543	1,999,250.86	98.984375	1,979,687.50	-19,563.36	0.79	
91282CJV4	US TREASURY N/B 01/26 4.25					4.250000	31 Jan 2026		
	2,000,000.000	Local	99.361790	1,987,235.79	99.230469	1,984,609.38	-2,626.41	0.79	
		Base	99.361790	1,987,235.79	99.230469	1,984,609.38	-2,626.41	0.79	
91282CJW2	US TREASURY N/B 01/29 4					4.000000	31 Jan 2029		
	2,000,000.000	Local	98.833682	1,976,673.64	98.789062	1,975,781.24	-892.40	0.79	
		Base	98.833682	1,976,673.64	98.789062	1,975,781.24	-892.40	0.79	
91282CKA8	US TREASURY N/B 02/27 4.125					4.125000	15 Feb 2027		
	2,000,000.000	Local	99.221194	1,984,423.88	99.140625	1,982,812.50	-1,611.38	0.79	
		Base	99.221194	1,984,423.88	99.140625	1,982,812.50	-1,611.38	0.79	
US DOLLAR Total									
	146,004,639.670	Local		146,488,122.53		141,585,236.76	-4,902,885.77	56.52	
Original Face:	112,263,606.000	Base		146,488,122.53		141,585,236.76	-4,902,885.77	56.52	
FIXED INCOME Total									
	146,004,639.670	Base		146,488,122.53		141,585,236.76	-4,902,885.77	56.52	
Original Face:	112,263,606.000								

Holdings

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



As of: February 29, 2024

View Date: March 1, 2024

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								
		254,907,396.000	Base	255,390,878.86		250,487,993.09	-4,902,885.77	100.00
Original Face:		112,263,606.000						

Holdings

Currency Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: March 1, 2024



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								
	50,000.010	Local	50,000.01	50,000.01	0.02	0.00		0.00
		Base	50,000.01	50,000.01	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	108,852,756.320	Local	108,852,756.32	108,852,756.32	43.46	0.00		0.00
		Base	108,852,756.32	108,852,756.32	43.46	0.00	0.00	0.00
FIXED INCOME								
	146,004,639.670	Local	146,488,122.53	141,585,236.76	56.52	-4,902,885.77		-4,902,885.77
Original Face:	112,263,606.000	Base	146,488,122.53	141,585,236.76	56.52	-4,902,885.77	0.00	-4,902,885.77
US DOLLAR Total								
	254,907,396.000	Local	255,390,878.86	250,487,993.09	100.00	-4,902,885.77		-4,902,885.77
Original Face:	112,263,606.000	Base	255,390,878.86	250,487,993.09	100.00	-4,902,885.77	0.00	-4,902,885.77
FUND Total								
	254,907,396.000	Base	255,390,878.86	250,487,993.09	100.00	-4,902,885.77	0.00	-4,902,885.77
Original Face:	112,263,606.000							

Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 1, 2024



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	50,000.010	50,000.01	50,000.01	0.02	0.00	0.00	0.00
CASH Total	50,000.010	50,000.01	50,000.01	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 1, 2024



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							
	108,852,756.320	108,852,756.32	108,852,756.32	43.46	0.00	0.00	0.00
CASH EQUIVALENT Total							
	108,852,756.320	108,852,756.32	108,852,756.32	43.46	0.00	0.00	0.00

Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 1, 2024



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	146,004,639.670	146,488,122.53	141,585,236.76	56.52	-4,902,885.77	0.00	-4,902,885.77
FIXED INCOME Total	146,004,639.670	146,488,122.53	141,585,236.76	56.52	-4,902,885.77	0.00	-4,902,885.77

Holdings

Asset Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 1, 2024



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	254,907,396.000	255,390,878.86	250,487,993.09	100.00	-4,902,885.77	0.00	-4,902,885.77

Holdings

Fund Summary

As of: February 29, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 1, 2024



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		50,000.010	50,000.01	50,000.01	0.02	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		108,852,756.320	108,852,756.32	108,852,756.32	43.46	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		146,004,639.670	146,488,122.53	141,585,236.76	56.52	-4,902,885.77 22,281.56 GN -4,925,167.33 LS	0.00 0.00 GN 0.00 LS	-4,902,885.77 22,281.56 GN -4,925,167.33 LS
Original Face:	112,263,606.000							
<hr/>								
FUND Total	0.000	254,907,396.000	255,390,878.86	250,487,993.09	100.00	-4,902,885.77 22,281.56 GN -4,925,167.33 LS	0.00 0.00 GN 0.00 LS	-4,902,885.77 22,281.56 GN -4,925,167.33 LS
Original Face:	112,263,606.000							