

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: February 29, 2020

View Date: March 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
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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
		123,895.350	Local 1.000000	123,895.35	1.000000	123,895.35	0.00	0.10
			Base 1.000000	123,895.35	1.000000	123,895.35	0.00	0.10

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	123,895.350	Local	123,895.35		123,895.35	0.00	0.10
		Base	123,895.35		123,895.35	0.00	0.10

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	123,895.350	Base	123,895.35		123,895.35	0.00	0.10

## 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	100.000000	02 Mar 2020 5,000,000.00	0.00	4.00
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.00

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 99.844139	3,993,765.55	99.883330	01 Apr 2020 3,995,333.20	1,567.65	3.19
			Base 99.844139	3,993,765.55	99.883330	3,995,333.20	1,567.65	3.19

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 99.705000	4,985,250.00	99.789570	30 Apr 2020 4,989,478.50	4,228.50	3.99
			Base 99.705000	4,985,250.00	99.789570	4,989,478.50	4,228.50	3.99

921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224	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	100.000000	30 Mar 2020 5,000,000.00	0.00	4.00
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.00

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		6,500,000.000	Local 100.000000	6,500,000.00	100.000000	12 Mar 2020 6,500,000.00	0.00	5.19
			Base 100.000000	6,500,000.00	100.000000	6,500,000.00	0.00	5.19

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<b>US DOLLAR Total</b>								
		25,500,000.000	Local	25,479,015.55		25,484,811.70	5,796.15	20.36
			Base	25,479,015.55		25,484,811.70	5,796.15	20.36
<b>CASH EQUIVALENT Total</b>								
		25,500,000.000	Base	25,479,015.55		25,484,811.70	5,796.15	20.36
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
		191,692.860	Local	100.261643		192,770.18	575.77	0.15
Original Face:		1,000,000.000	Base	100.261643		192,770.18	575.77	0.15
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		1,070,099.800	Local	103.458398		1,110,923.76	3,815.65	0.89
Original Face:		5,000,000.000	Base	103.458398		1,110,923.76	3,815.65	0.89
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		948,447.180	Local	102.672408		977,710.49	3,916.93	0.78
Original Face:		4,372,786.000	Base	102.672408		977,710.49	3,916.93	0.78
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		1,143,727.650	Local	102.349622		1,179,036.06	8,435.13	0.94
Original Face:		5,000,000.000	Base	102.349622		1,179,036.06	8,435.13	0.94
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		631,691.270	Local	103.821788		663,154.18	7,321.01	0.53
Original Face:		4,169,641.000	Base	103.821788		663,154.18	7,321.01	0.53
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		625,959.140	Local	101.176323		644,797.48	11,475.04	0.52
Original Face:		2,000,000.000	Base	101.176323		644,797.48	11,475.04	0.52
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		446,327.240	Local	102.547366		463,872.35	6,175.52	0.37
Original Face:		2,910,888.000	Base	102.547366		463,872.35	6,175.52	0.37

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36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
		790,340.830	Local 103.155162	815,277.36	104.148143	823,125.30	7,847.94	0.66
Original Face:		9,450,000.000	Base 103.155162	815,277.36	104.148143	823,125.30	7,847.94	0.66
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		659,182.190	Local 101.174457	666,924.00	102.714014	677,072.49	10,148.49	0.54
Original Face:		2,500,000.000	Base 101.174457	666,924.00	102.714014	677,072.49	10,148.49	0.54
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		511,256.920	Local 101.119956	516,982.77	101.426103	518,547.97	1,565.20	0.41
Original Face:		1,500,000.000	Base 101.119956	516,982.77	101.426103	518,547.97	1,565.20	0.41
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		804,462.560	Local 105.524830	848,907.75	107.333001	863,453.81	14,546.06	0.69
Original Face:		5,872,458.000	Base 105.524830	848,907.75	107.333001	863,453.81	14,546.06	0.69
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		24,905.760	Local 102.110676	25,431.44	105.405773	26,252.11	820.67	0.02
Original Face:		1,000,000.000	Base 102.110676	25,431.44	105.405773	26,252.11	820.67	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		39,385.010	Local 104.774050	41,265.27	109.297808	43,046.95	1,781.68	0.03
Original Face:		1,000,000.000	Base 104.774050	41,265.27	109.297808	43,046.95	1,781.68	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		344.680	Local 101.116978	348.53	103.595364	357.07	8.54	0.00
Original Face:		25,000.000	Base 101.116978	348.53	103.595364	357.07	8.54	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		95,842.580	Local 103.292075	98,997.79	112.422291	107,748.42	8,750.63	0.09
Original Face:		2,000,000.000	Base 103.292075	98,997.79	112.422291	107,748.42	8,750.63	0.09
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		2,807.520	Local 100.000000	2,807.52	100.743270	2,828.39	20.87	0.00
Original Face:		410,000.000	Base 100.000000	2,807.52	100.743270	2,828.39	20.87	0.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.934380	20 Jun 2063		
		254,124.610	Local 100.000000	254,124.61	99.848890	253,740.60	-384.01	0.20
Original Face:		4,967,302.000	Base 100.000000	254,124.61	99.848890	253,740.60	-384.01	0.20

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38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		440,194.490	Local 101.059684	444,859.16	100.425000	442,065.32	-2,793.84	0.35
Original Face:		2,720,000.000	Base 101.059684	444,859.16	100.425000	442,065.32	-2,793.84	0.35
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		356,593.440	Local 101.531217	362,053.66	101.270400	361,123.60	-930.06	0.29
Original Face:		4,000,000.000	Base 101.531217	362,053.66	101.270400	361,123.60	-930.06	0.29
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,671,628.550	Local 102.112643	1,706,944.09	102.842930	1,719,151.78	12,207.69	1.37
Original Face:		4,400,000.000	Base 102.112643	1,706,944.09	102.842930	1,719,151.78	12,207.69	1.37
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,568,307.570	Local 99.343478	1,558,011.28	99.505640	1,560,554.48	2,543.20	1.25
Original Face:		3,000,000.000	Base 99.343478	1,558,011.28	99.505640	1,560,554.48	2,543.20	1.25
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		503,128.500	Local 99.739953	501,820.13	99.618150	501,207.30	-612.83	0.40
Original Face:		2,000,000.000	Base 99.739953	501,820.13	99.618150	501,207.30	-612.83	0.40
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		509,525.560	Local 100.614038	512,654.24	102.257810	521,029.68	8,375.44	0.42
Original Face:		1,000,000.000	Base 100.614038	512,654.24	102.257810	521,029.68	8,375.44	0.42
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		805,166.380	Local 101.230294	815,072.29	100.773650	811,395.55	-3,676.74	0.65
Original Face:		2,000,000.000	Base 101.230294	815,072.29	100.773650	811,395.55	-3,676.74	0.65
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		521,246.720	Local 101.310775	528,079.09	103.613720	540,083.12	12,004.03	0.43
Original Face:		1,000,000.000	Base 101.310775	528,079.09	103.613720	540,083.12	12,004.03	0.43
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	100.884360	0.01	0.00	0.00
			Base 100.000000	0.01	100.884360	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		643,769.460	Local 100.732868	648,487.44	104.544700	673,026.85	24,539.41	0.54
Original Face:		1,000,000.000	Base 100.732868	648,487.44	104.544700	673,026.85	24,539.41	0.54

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38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		583,904.820	Local 100.827345	588,735.73	103.267700	602,985.08	14,249.35	0.48
Original Face:		1,000,000.000	Base 100.827345	588,735.73	103.267700	602,985.08	14,249.35	0.48
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		629,106.170	Local 99.889160	628,408.87	100.839540	634,387.77	5,978.90	0.51
Original Face:		1,000,000.000	Base 99.889160	628,408.87	100.839540	634,387.77	5,978.90	0.51
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		603,560.900	Local 100.311982	605,443.90	100.537050	606,802.32	1,358.42	0.48
Original Face:		1,000,000.000	Base 100.311982	605,443.90	100.537050	606,802.32	1,358.42	0.48
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		668,916.820	Local 100.905663	674,974.95	101.889800	681,558.01	6,583.06	0.54
Original Face:		1,000,000.000	Base 100.905663	674,974.95	101.889800	681,558.01	6,583.06	0.54
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	101.682740	0.03	-0.06	0.00
			Base 300.000000	0.09	101.682740	0.03	-0.06	0.00
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,793,900.420	Local 100.353658	1,800,244.69	101.714936	1,824,664.66	24,419.97	1.46
Original Face:		2,000,000.000	Base 100.353658	1,800,244.69	101.714936	1,824,664.66	24,419.97	1.46
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,055,742.570	Local 100.069011	1,056,471.15	102.608055	1,083,276.92	26,805.77	0.87
Original Face:		2,000,000.000	Base 100.069011	1,056,471.15	102.608055	1,083,276.92	26,805.77	0.87
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.313851	6,299,709.83	100.819956	6,331,493.24	31,783.41	5.06
			Base 100.313851	6,299,709.83	100.819956	6,331,493.24	31,783.41	5.06
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		5,000,000.000	Local 105.535079	5,276,753.93	106.576918	5,328,845.90	52,091.97	4.26
			Base 105.535079	5,276,753.93	106.576918	5,328,845.90	52,091.97	4.26
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				1.750000	13 Aug 2027		
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.16
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.16

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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		2.80
Original Face:		3,500,000.000	Base 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00		2.80
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		2,500,000.000	Local 107.155058	2,678,876.46	107.306360	2,682,659.00	3,782.54		2.14
			Base 107.155058	2,678,876.46	107.306360	2,682,659.00	3,782.54		2.14
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25				2.250000	15 Mar 2020			
		3,440,000.000	Local 100.011529	3,440,396.60	100.032217	3,441,108.26	711.66		2.75
			Base 100.011529	3,440,396.60	100.032217	3,441,108.26	711.66		2.75
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024			
		2,000,000.000	Local 99.875335	1,997,506.70	102.795016	2,055,900.32	58,393.62		1.64
			Base 99.875335	1,997,506.70	102.795016	2,055,900.32	58,393.62		1.64
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021			
		342,697.580	Local 100.966330	346,009.17	101.137380	346,595.35	586.18		0.28
Original Face:		4,000,000.000	Base 100.966330	346,009.17	101.137380	346,595.35	586.18		0.28
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022			
		297,444.700	Local 100.897131	300,113.17	102.005200	303,409.06	3,295.89		0.24
Original Face:		1,000,000.000	Base 100.897131	300,113.17	102.005200	303,409.06	3,295.89		0.24
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847000	29 May 2020			
		1,000,000.000	Local 100.025105	1,000,251.05	100.190970	1,001,909.70	1,658.65		0.80
			Base 100.025105	1,000,251.05	100.190970	1,001,909.70	1,658.65		0.80
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021			
		3,000,000.000	Local 99.451882	2,983,556.47	100.495350	3,014,860.50	31,304.03		2.41
			Base 99.451882	2,983,556.47	100.495350	3,014,860.50	31,304.03		2.41
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	102.260890	511,304.45	11,304.45		0.41
			Base 100.000000	500,000.00	102.260890	511,304.45	11,304.45		0.41
912796TL3	TREASURY BILL 03/20 0.00000				0.010000	19 Mar 2020			
		2,000,000.000	Local 99.906975	1,998,139.50	99.932697	1,998,653.94	514.44		1.60
			Base 99.906975	1,998,139.50	99.932697	1,998,653.94	514.44		1.60

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912796XD6	TREASURY BILL 03/20 0.00000					0.010000	31 Mar 2020		
	3,000,000.000	Local	99.871666	2,996,149.99	99.881910	2,996,457.30	307.31	2.39	
		Base	99.871666	2,996,149.99	99.881910	2,996,457.30	307.31	2.39	
9128283G3	US TREASURY N/B 11/20 1.75					1.750000	15 Nov 2020		
	5,000,000.000	Local	99.716561	4,985,828.06	100.417969	5,020,898.45	35,070.39	4.01	
		Base	99.716561	4,985,828.06	100.417969	5,020,898.45	35,070.39	4.01	
9128283Y4	US TREASURY N/B 02/20 2.25					2.250000	29 Feb 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.60	
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.60	
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
	2,000,000.000	Local	99.957570	1,999,151.40	100.149330	2,002,986.60	3,835.20	1.60	
		Base	99.957570	1,999,151.40	100.149330	2,002,986.60	3,835.20	1.60	
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
	2,000,000.000	Local	99.984678	1,999,693.56	100.253906	2,005,078.12	5,384.56	1.60	
		Base	99.984678	1,999,693.56	100.253906	2,005,078.12	5,384.56	1.60	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local	99.938186	999,381.86	100.632722	1,006,327.22	6,945.36	0.80	
		Base	99.938186	999,381.86	100.632722	1,006,327.22	6,945.36	0.80	
9128286Q8	US TREASURY FRN 04/21 VAR					1.649747	30 Apr 2021		
	2,000,000.000	Local	99.956930	1,999,138.60	100.033438	2,000,668.76	1,530.16	1.60	
		Base	99.956930	1,999,138.60	100.033438	2,000,668.76	1,530.16	1.60	
9128287A2	US TREASURY N/B 06/21 1.625					1.625000	30 Jun 2021		
	2,000,000.000	Local	99.984259	1,999,685.17	100.812500	2,016,250.00	16,564.83	1.61	
		Base	99.984259	1,999,685.17	100.812500	2,016,250.00	16,564.83	1.61	
9128287G9	US TREASURY FRN 07/21 VAR					1.730747	31 Jul 2021		
	2,000,000.000	Local	99.964438	1,999,288.75	100.198964	2,003,979.28	4,690.53	1.60	
		Base	99.964438	1,999,288.75	100.198964	2,003,979.28	4,690.53	1.60	
912828F62	US TREASURY N/B 10/19 1.5					1.500000	31 Oct 2019		
	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	



# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: February 29, 2020

View Date: March 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		
912828G95	US TREASURY N/B 12/19 1.625	0.000	Local	0.000000	-4,130.85	1.625000	31 Dec 2019	0.00	4,130.85	0.00
			Base	0.000000	-4,130.85	0.000000	0.00	4,130.85	0.00	0.00
912828J50	US TREASURY N/B 02/20 1.375	2,000,000.000	Local	100.000000	2,000,000.00	1.375000	29 Feb 2020	2,000,000.00	0.00	1.60
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	2,000,000.00	0.00	1.60
912828L32	US TREASURY N/B 08/20 1.375	5,000,000.000	Local	99.574461	4,978,723.06	1.375000	31 Aug 2020	5,003,906.25	25,183.19	4.00
			Base	99.574461	4,978,723.06	100.078125	5,003,906.25	5,003,906.25	25,183.19	4.00
912828N48	US TREASURY N/B 12/20 1.75	2,000,000.000	Local	100.036287	2,000,725.73	1.750000	31 Dec 2020	2,010,000.00	9,274.27	1.61
			Base	100.036287	2,000,725.73	100.500000	2,010,000.00	2,010,000.00	9,274.27	1.61
912828P87	US TREASURY N/B 02/21 1.125	2,000,000.000	Local	99.637752	1,992,755.04	1.125000	28 Feb 2021	2,000,546.88	7,791.84	1.60
			Base	99.637752	1,992,755.04	100.027344	2,000,546.88	2,000,546.88	7,791.84	1.60
912828Q37	US TREASURY N/B 03/21 1.25	2,000,000.000	Local	99.513372	1,990,267.43	1.250000	31 Mar 2021	2,003,984.38	13,716.95	1.60
			Base	99.513372	1,990,267.43	100.199219	2,003,984.38	2,003,984.38	13,716.95	1.60
912828XE5	US TREASURY N/B 05/20 1.5	2,000,000.000	Local	99.962686	1,999,253.71	1.500000	31 May 2020	2,000,078.12	824.41	1.60
			Base	99.962686	1,999,253.71	100.003906	2,000,078.12	2,000,078.12	824.41	1.60
912828XY1	US TREASURY N/B 06/20 2.5	4,000,000.000	Local	100.066544	4,002,661.76	2.500000	30 Jun 2020	4,015,312.48	12,650.72	3.21
			Base	100.066544	4,002,661.76	100.382812	4,015,312.48	4,015,312.48	12,650.72	3.21
912828YN4	US TREASURY FRN 10/21 VAR	3,000,000.000	Local	100.032553	3,000,976.60	1.810747	31 Oct 2021	3,008,096.31	7,119.71	2.40
			Base	100.032553	3,000,976.60	100.269877	3,008,096.31	3,008,096.31	7,119.71	2.40
912828Z45	US TREASURY FRN 01/22 VAR	2,000,000.000	Local	99.984720	1,999,694.39	1.664747	31 Jan 2022	1,999,573.78	-120.61	1.60
			Base	99.984720	1,999,694.39	99.978689	1,999,573.78	1,999,573.78	-120.61	1.60



# Holdings

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



STATE STREET

As of: February 29, 2020

View Date: March 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	
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033			
		124,493.770	Local	102.080184	127,083.47	100.284240	124,847.63	-2,235.84	0.10
Original Face:		2,000,000.000	Base	102.080184	127,083.47	100.284240	124,847.63	-2,235.84	0.10
<b>US DOLLAR Total</b>									
		98,279,926.260	Local		98,981,517.83		99,547,481.37	565,963.54	79.54
Original Face:		95,498,075.000	Base		98,981,517.83		99,547,481.37	565,963.54	79.54
<b>FIXED INCOME Total</b>									
		98,279,926.260	Base		98,981,517.83		99,547,481.37	565,963.54	79.54
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: February 29, 2020

View Date: March 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
<b>FUND Total</b>								
		123,903,821.610	Base	124,584,428.73		125,156,188.42	571,759.69	100.00
Original Face:		95,498,075.000						

# Holdings

Currency Summary

As of: February 29, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: March 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	123,895.350	Local	123,895.35	123,895.35	0.10	0.00		0.00
		Base	123,895.35	123,895.35	0.10	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	25,500,000.000	Local	25,479,015.55	25,484,811.70	20.36	5,796.15		5,796.15
		Base	25,479,015.55	25,484,811.70	20.36	5,796.15	0.00	5,796.15
<b>FIXED INCOME</b>								
	98,279,926.260	Local	98,981,517.83	99,547,481.37	79.54	565,963.54		565,963.54
Original Face:	95,498,075.000	Base	98,981,517.83	99,547,481.37	79.54	565,963.54	0.00	565,963.54
<b>US DOLLAR Total</b>								
	123,903,821.610	Local	124,584,428.73	125,156,188.42	100.00	571,759.69		571,759.69
Original Face:	95,498,075.000	Base	124,584,428.73	125,156,188.42	100.00	571,759.69	0.00	571,759.69
<b>FUND Total</b>								
	123,903,821.610	Base	124,584,428.73	125,156,188.42	100.00	571,759.69	0.00	571,759.69
Original Face:	95,498,075.000							

# Holdings

Asset Summary

As of: February 29, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 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
<b>CASH</b>							
US DOLLAR	123,895.350	123,895.35	123,895.35	0.10	0.00	0.00	0.00
<b>CASH Total</b>	123,895.350	123,895.35	123,895.35	0.10	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: March 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	25,500,000.000	25,479,015.55	25,484,811.70	20.36	5,796.15	0.00	5,796.15
<b>CASH EQUIVALENT Total</b>	25,500,000.000	25,479,015.55	25,484,811.70	20.36	5,796.15	0.00	5,796.15

# Holdings

Asset Summary

As of: February 29, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 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
<b>FIXED INCOME</b>							
US DOLLAR	98,279,926.260	98,981,517.83	99,547,481.37	79.54	565,963.54	0.00	565,963.54
<b>FIXED INCOME Total</b>	98,279,926.260	98,981,517.83	99,547,481.37	79.54	565,963.54	0.00	565,963.54

# Holdings

Asset Summary

As of: February 29, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: March 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
<b>FUND Total</b>	123,903,821.610	124,584,428.73	125,156,188.42	100.00	571,759.69	0.00	571,759.69



# Holdings

## Fund Summary

As of: February 29, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

March 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	123,895.350	123,895.35	123,895.35	0.10	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	25,500,000.000	25,479,015.55	25,484,811.70	20.36	5,796.15 5,796.15 GN 0.00 LS	0.00 0.00 GN 0.00 LS	5,796.15 5,796.15 GN 0.00 LS	
FIXED INCOME	98,279,926.260	98,981,517.83	99,547,481.37	79.54	565,963.54 576,717.53 GN -10,753.99 LS	0.00 0.00 GN 0.00 LS	565,963.54 576,717.53 GN -10,753.99 LS	
Original Face:	95,498,075.000							
<hr/>								
<b>FUND Total</b>	0.000	123,903,821.610	124,584,428.73	125,156,188.42	100.00	571,759.69 582,513.68 GN -10,753.99 LS	0.00 0.00 GN 0.00 LS	571,759.69 582,513.68 GN -10,753.99 LS
Original Face:	95,498,075.000							