

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: September 30, 2020

View Date: October 8, 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
		213,051.980	Local	1.000000	213,051.98	1.000000	213,051.98	0.09
			Base	1.000000	213,051.98	1.000000	213,051.98	0.09

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	213,051.980	Local	213,051.98		213,051.98	0.00	0.09
		Base	213,051.98		213,051.98	0.00	0.09

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	213,051.980	Base	213,051.98		213,051.98	0.00	0.09

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		14,500,000.000	Local	100.000000	14,500,000.00	100.000000	14,500,000.00	6.25
			Base	100.000000	14,500,000.00	100.000000	14,500,000.00	6.25

9127962J7	TREASURY BILL 10/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.86
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.86

9127963B3	TREASURY BILL 11/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,000,000.000	Local	99.983375	6,998,836.25	99.985806	6,999,006.42	3.02
			Base	99.983375	6,998,836.25	99.985806	6,999,006.42	3.02

912796TY5	TREASURY BILL 12/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.969717	9,996,971.72	99.976250	9,997,625.00	4.31
			Base	99.969717	9,996,971.72	99.976250	9,997,625.00	4.31

912796XE4	TREASURY BILL 02/21 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.940130	4,997,006.52	99.956403	4,997,820.15	2.16
			Base	99.940130	4,997,006.52	99.956403	4,997,820.15	2.16

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926NKW009	AMHERST PIERPONT 04/15 VAR				0.090000	08 Oct 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.31
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.31
979QHR003	SOUTH STREET REPO				0.100000	01 Oct 2020		
		25,000,000.000	Local 100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	10.78
			Base 100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	10.78
US DOLLAR Total		73,500,000.000	Local	73,492,814.49		73,494,451.57	1,637.08	31.70
			Base	73,492,814.49		73,494,451.57	1,637.08	31.70
CASH EQUIVALENT Total		73,500,000.000	Base	73,492,814.49		73,494,451.57	1,637.08	31.70

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		
		122,716.800	Local 100.158919	122,911.82	100.651944	123,516.84	605.02	0.05
Original Face:		1,000,000.000	Base 100.158919	122,911.82	100.651944	123,516.84	605.02	0.05
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		850,151.150	Local 103.186604	877,242.10	105.142113	893,866.88	16,624.78	0.39
Original Face:		5,000,000.000	Base 103.186604	877,242.10	105.142113	893,866.88	16,624.78	0.39
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		767,244.790	Local 102.452956	786,064.97	104.072453	798,490.47	12,425.50	0.34
Original Face:		4,372,786.000	Base 102.452956	786,064.97	104.072453	798,490.47	12,425.50	0.34
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		922,880.500	Local 102.158873	942,804.32	104.074157	960,480.10	17,675.78	0.41
Original Face:		5,000,000.000	Base 102.158873	942,804.32	104.074157	960,480.10	17,675.78	0.41
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		510,288.460	Local 103.518539	528,243.16	105.958960	540,696.35	12,453.19	0.23
Original Face:		4,169,641.000	Base 103.518539	528,243.16	105.958960	540,696.35	12,453.19	0.23

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36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		476,193.520	Local 101.146635	481,653.72	103.414685	492,454.03	10,800.31	0.21
Original Face:		2,000,000.000	Base 101.146635	481,653.72	103.414685	492,454.03	10,800.31	0.21
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		358,544.790	Local 102.333340	366,910.86	104.923413	376,197.43	9,286.57	0.16
Original Face:		2,910,888.000	Base 102.333340	366,910.86	104.923413	376,197.43	9,286.57	0.16
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
		672,330.460	Local 103.065231	692,938.94	104.516876	702,698.79	9,759.85	0.30
Original Face:		9,450,000.000	Base 103.065231	692,938.94	104.516876	702,698.79	9,759.85	0.30
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		509,875.180	Local 101.086117	515,413.02	104.449521	532,562.18	17,149.16	0.23
Original Face:		2,500,000.000	Base 101.086117	515,413.02	104.449521	532,562.18	17,149.16	0.23
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		390,363.140	Local 101.040936	394,426.57	102.304045	399,357.28	4,930.71	0.17
Original Face:		1,500,000.000	Base 101.040936	394,426.57	102.304045	399,357.28	4,930.71	0.17
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		710,523.960	Local 105.368521	748,668.59	108.478572	770,766.25	22,097.66	0.33
Original Face:		5,872,458.000	Base 105.368521	748,668.59	108.478572	770,766.25	22,097.66	0.33
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		17,355.590	Local 101.798325	17,667.70	104.847146	18,196.84	529.14	0.01
Original Face:		1,000,000.000	Base 101.798325	17,667.70	104.847146	18,196.84	529.14	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		36,777.140	Local 104.596904	38,467.75	111.179713	40,888.72	2,420.97	0.02
Original Face:		1,000,000.000	Base 104.596904	38,467.75	111.179713	40,888.72	2,420.97	0.02
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		265.620	Local 100.865899	267.92	105.625595	280.56	12.64	0.00
Original Face:		25,000.000	Base 100.865899	267.92	105.625595	280.56	12.64	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		75,261.360	Local 103.193790	77,665.05	113.774421	85,628.18	7,963.13	0.04
Original Face:		2,000,000.000	Base 103.193790	77,665.05	113.774421	85,628.18	7,963.13	0.04

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38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		446.170	Local 100.000000	446.17	100.047690	446.38	0.21	0.00
Original Face:		410,000.000	Base 100.000000	446.17	100.047690	446.38	0.21	0.00
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.854880	20 Sep 2063		
		903,446.430	Local 100.428133	907,314.38	100.571620	908,610.71	1,296.33	0.39
Original Face:		1,500,000.000	Base 100.428133	907,314.38	100.571620	908,610.71	1,296.33	0.39
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.804880	20 Feb 2064		
		878,726.340	Local 100.377549	882,043.96	100.550040	883,559.69	1,515.73	0.38
Original Face:		1,530,000.000	Base 100.377549	882,043.96	100.550040	883,559.69	1,515.73	0.38
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.585500	20 Jun 2067		
		937,919.930	Local 102.026144	956,923.54	101.836240	955,142.39	-1,781.15	0.41
Original Face:		1,200,000.000	Base 102.026144	956,923.54	101.836240	955,142.39	-1,781.15	0.41
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.354880	20 Jun 2063		
		56,919.270	Local 100.000000	56,919.27	99.930130	56,879.50	-39.77	0.02
Original Face:		4,967,302.000	Base 100.000000	56,919.27	99.930130	56,879.50	-39.77	0.02
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		312,914.020	Local 101.027778	316,130.08	101.261650	316,861.90	731.82	0.14
Original Face:		2,720,000.000	Base 101.027778	316,130.08	101.261650	316,861.90	731.82	0.14
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		230,163.360	Local 101.502463	233,621.48	100.941080	232,329.38	-1,292.10	0.10
Original Face:		4,000,000.000	Base 101.502463	233,621.48	100.941080	232,329.38	-1,292.10	0.10
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,602,672.020	Local 102.057347	1,635,644.54	103.191710	1,653,824.66	18,180.12	0.71
Original Face:		4,400,000.000	Base 102.057347	1,635,644.54	103.191710	1,653,824.66	18,180.12	0.71
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,455,955.860	Local 99.360713	1,446,648.12	100.396360	1,461,726.69	15,078.57	0.63
Original Face:		3,000,000.000	Base 99.360713	1,446,648.12	100.396360	1,461,726.69	15,078.57	0.63
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		354,347.780	Local 99.747920	353,454.54	100.246540	355,221.39	1,766.85	0.15
Original Face:		2,000,000.000	Base 99.747920	353,454.54	100.246540	355,221.39	1,766.85	0.15

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38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		450,822.600	Local 100.601205	453,532.97	103.761130	467,778.62	14,245.65	0.20
Original Face:		1,000,000.000	Base 100.601205	453,532.97	103.761130	467,778.62	14,245.65	0.20
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		329,516.850	Local 101.285494	333,752.77	103.371280	340,625.79	6,873.02	0.15
Original Face:		1,000,000.000	Base 101.285494	333,752.77	103.371280	340,625.79	6,873.02	0.15
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	101.957330	0.01	0.00	0.00
			Base 100.000000	0.01	101.957330	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		577,541.330	Local 100.719637	581,697.53	106.904960	617,420.33	35,722.80	0.27
Original Face:		1,000,000.000	Base 100.719637	581,697.53	106.904960	617,420.33	35,722.80	0.27
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		520,875.170	Local 100.810609	525,097.43	104.861880	546,199.50	21,102.07	0.24
Original Face:		1,000,000.000	Base 100.810609	525,097.43	104.861880	546,199.50	21,102.07	0.24
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		490,854.790	Local 99.890990	490,319.71	101.701470	499,206.54	8,886.83	0.22
Original Face:		1,000,000.000	Base 99.890990	490,319.71	101.701470	499,206.54	8,886.83	0.22
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		387,612.700	Local 100.304456	388,792.81	101.206530	392,289.36	3,496.55	0.17
Original Face:		1,000,000.000	Base 100.304456	388,792.81	101.206530	392,289.36	3,496.55	0.17
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		372,213.130	Local 100.887857	375,517.85	102.139820	380,177.82	4,659.97	0.16
Original Face:		1,000,000.000	Base 100.887857	375,517.85	102.139820	380,177.82	4,659.97	0.16
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	102.810860	0.03	-0.06	0.00
			Base 300.000000	0.09	102.810860	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,649,967.330	Local 102.896432	1,697,757.51	104.017427	1,716,253.56	18,496.05	0.74
Original Face:		3,000,000.000	Base 102.896432	1,697,757.51	104.017427	1,716,253.56	18,496.05	0.74

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38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	1,476,567.620	Local	100.349490	1,481,728.08	103.228418	1,524,237.39	42,509.31	0.66	
Original Face:	2,000,000.000	Base	100.349490	1,481,728.08	103.228418	1,524,237.39	42,509.31	0.66	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	779,034.760	Local	100.068187	779,565.96	102.546090	798,869.69	19,303.73	0.34	
Original Face:	2,000,000.000	Base	100.068187	779,565.96	102.546090	798,869.69	19,303.73	0.34	
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
	1,965,152.760	Local	102.270578	2,009,773.09	102.974830	2,023,612.71	13,839.62	0.87	
Original Face:	2,000,000.000	Base	102.270578	2,009,773.09	102.974830	2,023,612.71	13,839.62	0.87	
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503000	30 Oct 2020		
	6,280,000.000	Local	100.037456	6,282,352.22	100.169656	6,290,654.40	8,302.18	2.71	
		Base	100.037456	6,282,352.22	100.169656	6,290,654.40	8,302.18	2.71	
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	5,000,000.000	Local	107.083453	5,354,172.67	107.679642	5,383,982.10	29,809.43	2.32	
		Base	107.083453	5,354,172.67	107.679642	5,383,982.10	29,809.43	2.32	
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.130000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	1.16	
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	1.16	
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.130000	15 Sep 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	1.51	
Original Face:	3,500,000.000	Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	1.51	
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	2,500,000.000	Local	108.262204	2,706,555.11	108.627709	2,715,692.73	9,137.62	1.17	
		Base	108.262204	2,706,555.11	108.627709	2,715,692.73	9,137.62	1.17	
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
	2,000,000.000	Local	99.890846	1,997,816.92	105.428933	2,108,578.66	110,761.74	0.91	
		Base	99.890846	1,997,816.92	105.428933	2,108,578.66	110,761.74	0.91	
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
	265,802.740	Local	100.595731	267,386.21	100.897400	268,188.05	801.84	0.12	
Original Face:	4,000,000.000	Base	100.595731	267,386.21	100.897400	268,188.05	801.84	0.12	

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831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
		151,007.150	Local 100.637347	151,969.59	101.591890	153,411.02	1,441.43	0.07
Original Face:		1,000,000.000	Base 100.637347	151,969.59	101.591890	153,411.02	1,441.43	0.07
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
		3,000,000.000	Local 99.655170	2,989,655.11	101.244532	3,037,335.96	47,680.85	1.31
			Base 99.655170	2,989,655.11	101.244532	3,037,335.96	47,680.85	1.31
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000					23 Jul 2021		
		5,000,000.000	Local 100.057577	5,002,878.87	99.892000	4,994,600.00	-8,278.87	2.15
			Base 100.057577	5,002,878.87	99.892000	4,994,600.00	-8,278.87	2.15
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	99.892000	2,996,760.00	-3,240.00	1.29
			Base 100.000000	3,000,000.00	99.892000	2,996,760.00	-3,240.00	1.29
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	101.952925	509,764.63	9,764.63	0.22
			Base 100.000000	500,000.00	101.952925	509,764.63	9,764.63	0.22
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
		3,000,000.000	Local 99.988722	2,999,661.66	99.992806	2,999,784.18	122.52	1.29
			Base 99.988722	2,999,661.66	99.992806	2,999,784.18	122.52	1.29
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020		
		3,000,000.000	Local 99.976250	2,999,287.50	99.985806	2,999,574.18	286.68	1.29
			Base 99.976250	2,999,287.50	99.985806	2,999,574.18	286.68	1.29
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020		
		5,000,000.000	Local 99.978339	4,998,916.96	99.981528	4,999,076.40	159.44	2.16
			Base 99.978339	4,998,916.96	99.981528	4,999,076.40	159.44	2.16
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
		5,000,000.000	Local 99.944098	4,997,204.88	99.954160	4,997,708.00	503.12	2.16
			Base 99.944098	4,997,204.88	99.954160	4,997,708.00	503.12	2.16
9127965F2	CASH MGMT BILL 12/20 0.00000					29 Dec 2020		
		5,000,000.000	Local 99.971223	4,998,561.17	99.977750	4,998,887.50	326.33	2.16
			Base 99.971223	4,998,561.17	99.977750	4,998,887.50	326.33	2.16

& 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: September 30, 2020

View Date: October 8, 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	
912796B65	CASH MGMT BILL 02/21 0.00000	2,000,000.000	Local	99.961767	1,999,235.33	99.967278	1,999,345.56	110.23	0.86
			Base	99.961767	1,999,235.33	99.967278	1,999,345.56	110.23	0.86
9128282F6	US TREASURY N/B 08/21 1.125	3,000,000.000	Local	100.903523	3,027,105.70	100.898438	3,026,953.14	-152.56	1.31
			Base	100.903523	3,027,105.70	100.898438	3,026,953.14	-152.56	1.31
9128283G3	US TREASURY N/B 11/20 1.75	5,000,000.000	Local	99.950754	4,997,537.69	100.200428	5,010,021.40	12,483.71	2.16
			Base	99.950754	4,997,537.69	100.200428	5,010,021.40	12,483.71	2.16
9128286Q8	US TREASURY FRN 04/21 VAR	2,000,000.000	Local	99.978617	1,999,572.34	100.077345	2,001,546.90	1,974.56	0.86
			Base	99.978617	1,999,572.34	100.077345	2,001,546.90	1,974.56	0.86
9128286V7	US TREASURY N/B 05/21 2.125	3,000,000.000	Local	101.322042	3,039,661.26	101.332031	3,039,960.93	299.67	1.31
			Base	101.322042	3,039,661.26	101.332031	3,039,960.93	299.67	1.31
9128287A2	US TREASURY N/B 06/21 1.625	4,000,000.000	Local	100.553232	4,022,129.27	101.117188	4,044,687.52	22,558.25	1.74
			Base	100.553232	4,022,129.27	101.117188	4,044,687.52	22,558.25	1.74
9128287G9	US TREASURY FRN 07/21 VAR	2,000,000.000	Local	99.979158	1,999,583.16	100.183107	2,003,662.14	4,078.98	0.86
			Base	99.979158	1,999,583.16	100.183107	2,003,662.14	4,078.98	0.86
912828D72	US TREASURY N/B 08/21 2	2,000,000.000	Local	101.710290	2,034,205.80	101.707031	2,034,140.62	-65.18	0.88
			Base	101.710290	2,034,205.80	101.707031	2,034,140.62	-65.18	0.88
912828N48	US TREASURY N/B 12/20 1.75	2,000,000.000	Local	100.010827	2,000,216.53	100.402820	2,008,056.40	7,839.87	0.87
			Base	100.010827	2,000,216.53	100.402820	2,008,056.40	7,839.87	0.87
912828P87	US TREASURY N/B 02/21 1.125	2,000,000.000	Local	99.850722	1,997,014.43	100.421875	2,008,437.50	11,423.07	0.87
			Base	99.850722	1,997,014.43	100.421875	2,008,437.50	11,423.07	0.87

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: September 30, 2020

View Date: October 8, 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
912828Q37	US TREASURY N/B 03/21 1.25					1.250000	31 Mar 2021		
	2,000,000.000	Local		99.777013	1,995,540.26	100.574219	2,011,484.38	15,944.12	0.87
		Base		99.777013	1,995,540.26	100.574219	2,011,484.38	15,944.12	0.87
912828T34	US TREASURY N/B 09/21 1.125					1.125000	30 Sep 2021		
	3,000,000.000	Local		100.981858	3,029,455.73	100.976562	3,029,296.86	-158.87	1.31
		Base		100.981858	3,029,455.73	100.976562	3,029,296.86	-158.87	1.31
912828U65	US TREASURY N/B 11/21 1.75					1.750000	30 Nov 2021		
	2,000,000.000	Local		101.851852	2,037,037.04	101.882812	2,037,656.24	619.20	0.88
		Base		101.851852	2,037,037.04	101.882812	2,037,656.24	619.20	0.88
912828WG1	US TREASURY N/B 04/21 2.25					2.250000	30 Apr 2021		
	3,000,000.000	Local		101.231155	3,036,934.66	101.250000	3,037,500.00	565.34	1.31
		Base		101.231155	3,036,934.66	101.250000	3,037,500.00	565.34	1.31
912828WN6	US TREASURY N/B 05/21 2					2.000000	31 May 2021		
	2,000,000.000	Local		101.191461	2,023,829.21	101.250000	2,025,000.00	1,170.79	0.87
		Base		101.191461	2,023,829.21	101.250000	2,025,000.00	1,170.79	0.87
912828WR7	US TREASURY N/B 06/21 2.125					2.125000	30 Jun 2021		
	5,000,000.000	Local		101.488921	5,074,446.07	101.500000	5,075,000.00	553.93	2.19
		Base		101.488921	5,074,446.07	101.500000	5,075,000.00	553.93	2.19
912828YN4	US TREASURY FRN 10/21 VAR					0.400025	31 Oct 2021		
	3,000,000.000	Local		100.021114	3,000,633.43	100.323240	3,009,697.20	9,063.77	1.30
		Base		100.021114	3,000,633.43	100.323240	3,009,697.20	9,063.77	1.30
912828YP9	US TREASURY N/B 10/21 1.5					1.500000	31 Oct 2021		
	3,000,000.000	Local		101.469842	3,044,095.27	101.476562	3,044,296.86	201.59	1.31
		Base		101.469842	3,044,095.27	101.476562	3,044,296.86	201.59	1.31
912828YT1	US TREASURY N/B 11/21 1.5					1.500000	30 Nov 2021		
	3,000,000.000	Local		101.590371	3,047,711.13	101.570312	3,047,109.36	-601.77	1.31
		Base		101.590371	3,047,711.13	101.570312	3,047,109.36	-601.77	1.31
912828YZ7	US TREASURY N/B 12/21 1.625					1.625000	31 Dec 2021		
	5,000,000.000	Local		101.837248	5,091,862.39	101.859375	5,092,968.75	1,106.36	2.20
		Base		101.837248	5,091,862.39	101.859375	5,092,968.75	1,106.36	2.20

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: September 30, 2020

View Date: October 8, 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
912828Z45	US TREASURY FRN 01/22 VAR					0.254025	31 Jan 2022		
	2,000,000.000	Local	99.989384	1,999,787.68	100.163433	2,003,268.66	3,480.98	0.86	
		Base	99.989384	1,999,787.68	100.163433	2,003,268.66	3,480.98	0.86	
912828ZA1	US TREASURY N/B 02/22 1.125					1.125000	28 Feb 2022		
	2,000,000.000	Local	101.387902	2,027,758.03	101.406250	2,028,125.00	366.97	0.87	
		Base	101.387902	2,027,758.03	101.406250	2,028,125.00	366.97	0.87	
912828ZK9	US TREASURY FRN 04/22 VAR					0.214025	30 Apr 2022		
	3,000,000.000	Local	100.038332	3,001,149.96	100.097443	3,002,923.29	1,773.33	1.30	
		Base	100.038332	3,001,149.96	100.097443	3,002,923.29	1,773.33	1.30	
912828ZR4	US TREASURY N/B 05/22 0.125					0.125000	31 May 2022		
	2,000,000.000	Local	99.962364	1,999,247.27	99.992188	1,999,843.76	596.49	0.86	
		Base	99.962364	1,999,247.27	99.992188	1,999,843.76	596.49	0.86	
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
	2,000,000.000	Local	99.750980	1,995,019.59	99.964844	1,999,296.88	4,277.29	0.86	
		Base	99.750980	1,995,019.59	99.964844	1,999,296.88	4,277.29	0.86	
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
	5,000,000.000	Local	99.955513	4,997,775.63	100.000000	5,000,000.00	2,224.37	2.16	
		Base	99.955513	4,997,775.63	100.000000	5,000,000.00	2,224.37	2.16	
91282CAA9	US TREASURY FRN 07/22 VAR					0.155025	31 Jul 2022		
	5,000,000.000	Local	99.987033	4,999,351.66	99.993007	4,999,650.35	298.69	2.16	
		Base	99.987033	4,999,351.66	99.993007	4,999,650.35	298.69	2.16	
US DOLLAR Total									
	156,051,252.610	Local		157,462,343.77		158,141,282.45	678,938.68	68.21	
Original Face:	100,728,075.000	Base		157,462,343.77		158,141,282.45	678,938.68	68.21	
FIXED INCOME Total									
	156,051,252.610	Base		157,462,343.77		158,141,282.45	678,938.68	68.21	
Original Face:	100,728,075.000								

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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: September 30, 2020

View Date: October 8, 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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Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 8, 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								
		229,764,304.590	Base	231,168,210.24		231,848,786.00	680,575.76	100.00
Original Face:		100,728,075.000						

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: October 8, 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								
	213,051.980	Local	213,051.98	213,051.98	0.09	0.00		0.00
		Base	213,051.98	213,051.98	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	73,500,000.000	Local	73,492,814.49	73,494,451.57	31.70	1,637.08		1,637.08
		Base	73,492,814.49	73,494,451.57	31.70	1,637.08	0.00	1,637.08
FIXED INCOME								
	156,051,252.610	Local	157,462,343.77	158,141,282.45	68.21	678,938.68		678,938.68
Original Face:	100,728,075.000	Base	157,462,343.77	158,141,282.45	68.21	678,938.68	0.00	678,938.68
US DOLLAR Total								
	229,764,304.590	Local	231,168,210.24	231,848,786.00	100.00	680,575.76		680,575.76
Original Face:	100,728,075.000	Base	231,168,210.24	231,848,786.00	100.00	680,575.76	0.00	680,575.76
FUND Total								
	229,764,304.590	Base	231,168,210.24	231,848,786.00	100.00	680,575.76	0.00	680,575.76
Original Face:	100,728,075.000							

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 8, 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	213,051.980	213,051.98	213,051.98	0.09	0.00	0.00	0.00
CASH Total	213,051.980	213,051.98	213,051.98	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 8, 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	73,500,000.000	73,492,814.49	73,494,451.57	31.70	1,637.08	0.00	1,637.08
CASH EQUIVALENT Total	73,500,000.000	73,492,814.49	73,494,451.57	31.70	1,637.08	0.00	1,637.08

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 8, 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							
	156,051,252.610	157,462,343.77	158,141,282.45	68.21	678,938.68	0.00	678,938.68
FIXED INCOME Total							
	156,051,252.610	157,462,343.77	158,141,282.45	68.21	678,938.68	0.00	678,938.68

Holdings

Asset Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

October 8, 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	229,764,304.590	231,168,210.24	231,848,786.00	100.00	680,575.76	0.00	680,575.76

Holdings

Fund Summary

As of: September 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: October 8, 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	213,051.980	213,051.98	213,051.98	0.09	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	73,500,000.000	73,492,814.49	73,494,451.57	31.70	1,637.08 1,637.08 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,637.08 1,637.08 GN 0.00 LS	
FIXED INCOME	156,051,252.610	157,462,343.77	158,141,282.45	68.21	678,938.68 694,549.01 GN -15,610.33 LS	0.00 0.00 GN 0.00 LS	678,938.68 694,549.01 GN -15,610.33 LS	
Original Face:	100,728,075.000							
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FUND Total	0.000	229,764,304.590	231,168,210.24	231,848,786.00	100.00	680,575.76 696,186.09 GN -15,610.33 LS	0.00 0.00 GN 0.00 LS	680,575.76 696,186.09 GN -15,610.33 LS
Original Face:	100,728,075.000							