

Holdings

ST OF AZ POOL 700 LGIP MD FF&C
 STATE OF ARIZONA
 FUND: ATZ8
 View Date: June 3, 2022



STATE STREET

As of: May 31, 2022

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							
	-261,151.830	Local	1.000000	-261,151.83	1.000000	-261,151.83	0.00	0.10
		Base	1.000000	-261,151.83	1.000000	-261,151.83	0.00	0.10

US DOLLAR Total								
	-261,151.830	Local		-261,151.83		-261,151.83	0.00	0.10
		Base		-261,151.83		-261,151.83	0.00	0.10

CASH Total								
	-261,151.830	Base		-261,151.83		-261,151.83	0.00	0.10

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796M71	TREASURY BILL 09/22 0.00000				0.073000	08 Sep 2022		
	5,000,000.000	Local	99.979925	4,998,996.25	99.692300	4,984,615.00	-14,381.25	1.89
		Base	99.979925	4,998,996.25	99.692300	4,984,615.00	-14,381.25	1.89

942PVNII4	WAM AZ 7 WAM AZR 7				0.250000	15 Dec 2022		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.76
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.76

95763A914	WESTERN ALLIANCE BANCORP PP				0.250000	23 Jun 2022		
	5,004,983.710	Local	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.90
		Base	100.000000	5,004,983.71	100.000000	5,004,983.71	0.00	1.90

979QHR003	SOUTH STREET REPO				0.840000	01 Jun 2022		
	24,500,000.000	Local	100.000000	24,500,000.00	100.000000	24,500,000.00	0.00	9.28
		Base	100.000000	24,500,000.00	100.000000	24,500,000.00	0.00	9.28

US DOLLAR Total								
	36,504,983.710	Local		36,503,979.96		36,489,598.71	-14,381.25	13.83
		Base		36,503,979.96		36,489,598.71	-14,381.25	13.83

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CASH EQUIVALENT Total

36,504,983.710	Base			36,503,979.96		36,489,598.71	-14,381.25	13.83
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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		
	459,630.000	Local	102.414407	470,727.34	99.040248	455,218.69	-15,508.65	0.17
Original Face:	5,000,000.000	Base	102.414407	470,727.34	99.040248	455,218.69	-15,508.65	0.17
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	361,238.080	Local	101.829464	367,846.80	98.409107	355,491.17	-12,355.63	0.13
Original Face:	4,372,786.000	Base	101.829464	367,846.80	98.409107	355,491.17	-12,355.63	0.13
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	457,010.000	Local	101.616930	464,399.53	98.408553	449,736.93	-14,662.60	0.17
Original Face:	5,000,000.000	Base	101.616930	464,399.53	98.408553	449,736.93	-14,662.60	0.17
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	290,301.790	Local	102.656973	298,015.03	100.870391	292,828.55	-5,186.48	0.11
Original Face:	4,169,641.000	Base	102.656973	298,015.03	100.870391	292,828.55	-5,186.48	0.11
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	201,538.240	Local	101.062310	203,679.20	96.110184	193,698.77	-9,980.43	0.07
Original Face:	2,000,000.000	Base	101.062310	203,679.20	96.110184	193,698.77	-9,980.43	0.07
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	121,449.520	Local	101.725268	123,544.85	98.924263	120,143.04	-3,401.81	0.05
Original Face:	2,910,888.000	Base	101.725268	123,544.85	98.924263	120,143.04	-3,401.81	0.05
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				1.625000	20 Sep 2040		
	380,085.140	Local	102.809723	390,764.48	100.555551	382,196.71	-8,567.77	0.14
Original Face:	9,450,000.000	Base	102.809723	390,764.48	100.555551	382,196.71	-8,567.77	0.14
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	246,774.120	Local	100.835128	248,835.00	98.507356	243,090.66	-5,744.34	0.09
Original Face:	2,500,000.000	Base	100.835128	248,835.00	98.507356	243,090.66	-5,744.34	0.09

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		181,557.610	Local 100.816430	183,039.90	98.415549	178,680.92	-4,358.98	0.07
Original Face:		1,500,000.000	Base 100.816430	183,039.90	98.415549	178,680.92	-4,358.98	0.07
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.584000	20 Oct 2067		
		3,000,000.000	Local 102.273139	3,068,194.16	102.114310	3,063,429.30	-4,764.86	1.16
Original Face:		3,000,000.000	Base 102.273139	3,068,194.16	102.114310	3,063,429.30	-4,764.86	1.16
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		331,162.820	Local 104.924442	347,470.74	104.634372	346,510.14	-960.60	0.13
Original Face:		5,872,458.000	Base 104.924442	347,470.74	104.634372	346,510.14	-960.60	0.13
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		5,147.070	Local 100.911004	5,193.96	101.639658	5,231.46	37.50	0.00
Original Face:		1,000,000.000	Base 100.911004	5,193.96	101.639658	5,231.46	37.50	0.00
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		18,756.900	Local 104.093534	19,524.72	104.530260	19,606.64	81.92	0.01
Original Face:		1,000,000.000	Base 104.093534	19,524.72	104.530260	19,606.64	81.92	0.01
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		25.290	Local 100.158165	25.33	101.149263	25.58	0.25	0.00
Original Face:		25,000.000	Base 100.158165	25.33	101.149263	25.58	0.25	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		47,412.260	Local 102.914542	48,794.11	106.929045	50,697.48	1,903.37	0.02
Original Face:		2,000,000.000	Base 102.914542	48,794.11	106.929045	50,697.48	1,903.37	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				1.137570	20 Sep 2063		
		515,895.300	Local 100.411549	518,018.46	99.896620	515,361.97	-2,656.49	0.20
Original Face:		1,500,000.000	Base 100.411549	518,018.46	99.896620	515,361.97	-2,656.49	0.20
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				1.087570	20 Feb 2064		
		606,254.970	Local 100.363062	608,456.05	99.824010	605,188.02	-3,268.03	0.23
Original Face:		1,530,000.000	Base 100.363062	608,456.05	99.824010	605,188.02	-3,268.03	0.23
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.031130	20 Jun 2067		
		686,297.680	Local 101.953947	699,707.57	100.156650	687,372.77	-12,334.80	0.26
Original Face:		1,200,000.000	Base 101.953947	699,707.57	100.156650	687,372.77	-12,334.80	0.26

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38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		63,566.100	Local 100.937135	64,161.80	100.045840	63,595.24	-566.56	0.02
Original Face:		2,720,000.000	Base 100.937135	64,161.80	100.045840	63,595.24	-566.56	0.02
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		986,938.080	Local 101.900244	1,005,692.31	96.829520	955,647.41	-50,044.90	0.36
Original Face:		4,400,000.000	Base 101.900244	1,005,692.31	96.829520	955,647.41	-50,044.90	0.36
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		317,343.480	Local 99.409123	315,468.37	99.056770	314,350.20	-1,118.17	0.12
Original Face:		3,000,000.000	Base 99.409123	315,468.37	99.056770	314,350.20	-1,118.17	0.12
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		154,994.680	Local 100.564748	155,870.01	96.634240	149,777.93	-6,092.08	0.06
Original Face:		1,000,000.000	Base 100.564748	155,870.01	96.634240	149,777.93	-6,092.08	0.06
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		73,458.760	Local 101.213647	74,350.29	98.557420	72,399.06	-1,951.23	0.03
Original Face:		1,000,000.000	Base 101.213647	74,350.29	98.557420	72,399.06	-1,951.23	0.03
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	99.727400	0.01	0.00	0.00
			Base 100.000000	0.01	99.727400	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		236,649.370	Local 100.682051	238,263.44	94.893160	224,564.07	-13,699.37	0.09
Original Face:		1,000,000.000	Base 100.682051	238,263.44	94.893160	224,564.07	-13,699.37	0.09
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		47,527.560	Local 100.763073	47,890.23	99.178620	47,137.18	-753.05	0.02
Original Face:		1,000,000.000	Base 100.763073	47,890.23	99.178620	47,137.18	-753.05	0.02
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	97.193160	0.03	-0.06	0.00
			Base 300.000000	0.09	97.193160	0.03	-0.06	0.00
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
		2,174,021.480	Local 100.792440	2,191,249.30	97.600056	2,121,846.18	-69,403.12	0.80
Original Face:		4,000,000.000	Base 100.792440	2,191,249.30	97.600056	2,121,846.18	-69,403.12	0.80

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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
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	940,342.380	Local	102.797802	966,651.30	97.304270	914,993.29	-51,658.01	0.35	
Original Face:	3,000,000.000	Base	102.797802	966,651.30	97.304270	914,993.29	-51,658.01	0.35	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	970,820.160	Local	100.337650	974,098.13	98.317014	954,481.39	-19,616.74	0.36	
Original Face:	2,000,000.000	Base	100.337650	974,098.13	98.317014	954,481.39	-19,616.74	0.36	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	471,410.940	Local	100.065845	471,721.34	97.858550	461,315.91	-10,405.43	0.17	
Original Face:	2,000,000.000	Base	100.065845	471,721.34	97.858550	461,315.91	-10,405.43	0.17	
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.786730	20 Apr 2071		
	1,539,616.100	Local	107.654312	1,657,463.12	100.763884	1,551,376.98	-106,086.14	0.59	
Original Face:	1,978,780.000	Base	107.654312	1,657,463.12	100.763884	1,551,376.98	-106,086.14	0.59	
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
	964,057.020	Local	102.142672	984,713.60	85.211230	821,484.84	-163,228.76	0.31	
Original Face:	2,000,000.000	Base	102.142672	984,713.60	85.211230	821,484.84	-163,228.76	0.31	
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
	2,849,649.820	Local	101.373800	2,888,798.32	89.848280	2,560,361.35	-328,436.97	0.97	
Original Face:	3,185,000.000	Base	101.373800	2,888,798.32	89.848280	2,560,361.35	-328,436.97	0.97	
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
	1,360,151.780	Local	102.273990	1,391,081.49	84.732420	1,152,489.52	-238,591.97	0.44	
Original Face:	2,000,000.000	Base	102.273990	1,391,081.49	84.732420	1,152,489.52	-238,591.97	0.44	
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.492990	20 Jun 2036		
	1,478,349.560	Local	104.164873	1,539,920.94	94.705660	1,400,080.71	-139,840.23	0.53	
Original Face:	2,000,000.000	Base	104.164873	1,539,920.94	94.705660	1,400,080.71	-139,840.23	0.53	
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
	2,833,151.160	Local	102.755520	2,911,219.22	94.598750	2,680,125.58	-231,093.64	1.02	
Original Face:	3,000,000.000	Base	102.755520	2,911,219.22	94.598750	2,680,125.58	-231,093.64	1.02	
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					1.031599	20 Jan 2027		
	3,958,333.320	Local	100.000000	3,958,333.33	100.000000	3,958,333.32	-0.01	1.50	
Original Face:	5,000,000.000	Base	100.000000	3,958,333.33	100.000000	3,958,333.32	-0.01	1.50	

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6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.900000	15 Sep 2026		
		4,125,000.040	Local 100.000000	4,125,000.04	100.000000	4,125,000.04	0.00	1.56
Original Face:		5,500,000.000	Base 100.000000	4,125,000.04	100.000000	4,125,000.04	0.00	1.56
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.934914	1,998,698.27	97.283659	1,945,673.18	-53,025.09	0.74
			Base 99.934914	1,998,698.27	97.283659	1,945,673.18	-53,025.09	0.74
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
		3,000,000.000	Local 101.109850	3,033,295.50	95.427250	2,862,817.50	-170,478.00	1.08
			Base 101.109850	3,033,295.50	95.427250	2,862,817.50	-170,478.00	1.08
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
		3,900,000.000	Local 101.141359	3,944,512.99	94.322665	3,678,583.94	-265,929.05	1.39
			Base 101.141359	3,944,512.99	94.322665	3,678,583.94	-265,929.05	1.39
90376PCK5	INT DEVELOPMENT FIN CORP GOVT GUARANT 01/24 0.00000				0.010000	17 Jan 2024		
		2,000,000.000	Local 100.686447	2,013,728.94	97.022960	1,940,459.20	-73,269.74	0.74
			Base 100.686447	2,013,728.94	97.022960	1,940,459.20	-73,269.74	0.74
90376PCX7	INT DEVELOPMENT FIN CORP US GOVT GUAR 04/26 0.00000					09 Apr 2026		
		5,000,000.000	Local 100.436438	5,021,821.89	98.838000	4,941,900.00	-79,921.89	1.87
			Base 100.436438	5,021,821.89	98.838000	4,941,900.00	-79,921.89	1.87
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
		1,826,194.980	Local 100.844113	1,841,610.13	94.783810	1,730,937.18	-110,672.95	0.66
			Base 100.844113	1,841,610.13	94.783810	1,730,937.18	-110,672.95	0.66
90376PDL2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/23 0.00000					17 Jul 2023		
		4,000,000.000	Local 100.321211	4,012,848.45	98.159649	3,926,385.96	-86,462.49	1.49
			Base 100.321211	4,012,848.45	98.159649	3,926,385.96	-86,462.49	1.49
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025		
		2,800,000.000	Local 100.686450	2,819,220.60	95.267936	2,667,502.21	-151,718.39	1.01
			Base 100.686450	2,819,220.60	95.267936	2,667,502.21	-151,718.39	1.01
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
		3,000,000.000	Local 100.869319	3,026,079.56	93.489470	2,804,684.10	-221,395.46	1.06
			Base 100.869319	3,026,079.56	93.489470	2,804,684.10	-221,395.46	1.06

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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
90376PDS7	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/22 0.00000				0.010000	23 Jul 2022		
	6,500,000.000	Local	100.128535	6,508,354.76	99.894214	6,493,123.91	-15,230.85	2.46
		Base	100.128535	6,508,354.76	99.894214	6,493,123.91	-15,230.85	2.46
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025		
	2,500,000.000	Local	100.620234	2,515,505.84	95.136048	2,378,401.20	-137,104.64	0.90
		Base	100.620234	2,515,505.84	95.136048	2,378,401.20	-137,104.64	0.90
90376PDW8	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/23 0.00000				0.010000	11 Aug 2023		
	5,000,000.000	Local	100.257378	5,012,868.92	97.867917	4,893,395.85	-119,473.07	1.85
		Base	100.257378	5,012,868.92	97.867917	4,893,395.85	-119,473.07	1.85
90376PEQ0	INT DEVELOPMENT FIN CORP US GOVT GUAR 12/22 0.00000					14 Dec 2022		
	5,000,000.000	Local	100.287335	5,014,366.74	99.661454	4,983,072.70	-31,294.04	1.89
		Base	100.287335	5,014,366.74	99.661454	4,983,072.70	-31,294.04	1.89
912796M89	TREASURY BILL 10/22 0.00000				0.010000	06 Oct 2022		
	5,000,000.000	Local	99.970719	4,998,535.97	99.545314	4,977,265.70	-21,270.27	1.89
		Base	99.970719	4,998,535.97	99.545314	4,977,265.70	-21,270.27	1.89
912796R50	TREASURY BILL 06/22 0.00000				0.010000	30 Jun 2022		
	3,000,000.000	Local	99.985581	2,999,567.42	99.944537	2,998,336.11	-1,231.31	1.14
		Base	99.985581	2,999,567.42	99.944537	2,998,336.11	-1,231.31	1.14
912796V30	TREASURY BILL 05/22 0.00000					31 May 2022		
	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
9128284L1	US TREASURY N/B 04/23 2.75				2.750000	30 Apr 2023		
	2,000,000.000	Local	102.337961	2,046,759.21	100.566406	2,011,328.12	-35,431.09	0.76
		Base	102.337961	2,046,759.21	100.566406	2,011,328.12	-35,431.09	0.76
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024		
	2,000,000.000	Local	102.727844	2,054,556.87	98.398438	1,967,968.76	-86,588.11	0.75
		Base	102.727844	2,054,556.87	98.398438	1,967,968.76	-86,588.11	0.75
912828Q29	US TREASURY N/B 03/23 1.5				1.500000	31 Mar 2023		
	2,000,000.000	Local	101.113142	2,022,262.84	99.613281	1,992,265.62	-29,997.22	0.75
		Base	101.113142	2,022,262.84	99.613281	1,992,265.62	-29,997.22	0.75

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 # Issue has not been redenominated but Local is converted

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: May 31, 2022

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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
912828R69	US TREASURY N/B 05/23 1.625	2,000,000.000	Local	101.427275	2,028,545.49	99.488281	1,989,765.62	-38,779.87	0.75
			Base	101.427275	2,028,545.49	99.488281	1,989,765.62	-38,779.87	0.75
912828S35	US TREASURY N/B 06/23 1.375	3,000,000.000	Local	101.319966	3,039,598.99	99.152344	2,974,570.32	-65,028.67	1.13
			Base	101.319966	3,039,598.99	99.152344	2,974,570.32	-65,028.67	1.13
912828S92	US TREASURY N/B 07/23 1.25	2,000,000.000	Local	101.195313	2,023,906.25	98.890625	1,977,812.50	-46,093.75	0.75
			Base	101.195313	2,023,906.25	98.890625	1,977,812.50	-46,093.75	0.75
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.902397	1,998,047.94	93.441406	1,868,828.12	-129,219.82	0.71
			Base	99.902397	1,998,047.94	93.441406	1,868,828.12	-129,219.82	0.71
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.523550	1,990,471.00	92.890625	1,857,812.50	-132,658.50	0.70
			Base	99.523550	1,990,471.00	92.890625	1,857,812.50	-132,658.50	0.70
912828ZU7	US TREASURY N/B 06/23 0.25	2,000,000.000	Local	100.039084	2,000,781.67	98.054688	1,961,093.76	-39,687.91	0.74
			Base	100.039084	2,000,781.67	98.054688	1,961,093.76	-39,687.91	0.74
912828ZW3	US TREASURY N/B 06/25 0.25	4,000,000.000	Local	96.218001	3,848,720.03	92.664062	3,706,562.48	-142,157.55	1.40
			Base	96.218001	3,848,720.03	92.664062	3,706,562.48	-142,157.55	1.40
912828ZX1	US TREASURY N/B 06/22 0.125	5,000,000.000	Local	99.997975	4,999,898.73	99.938322	4,996,916.10	-2,982.63	1.89
			Base	99.997975	4,999,898.73	99.938322	4,996,916.10	-2,982.63	1.89
91282CAF8	US TREASURY N/B 08/23 0.125	2,000,000.000	Local	99.887003	1,997,740.05	97.539062	1,950,781.24	-46,958.81	0.74
			Base	99.887003	1,997,740.05	97.539062	1,950,781.24	-46,958.81	0.74
91282CAG6	US TREASURY N/B 08/22 0.125	7,000,000.000	Local	99.994644	6,999,625.07	99.748887	6,982,422.09	-17,202.98	2.65
			Base	99.994644	6,999,625.07	99.748887	6,982,422.09	-17,202.98	2.65

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91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
	2,000,000.000	Local		99.513871	1,990,277.42	92.199219	1,843,984.38	-146,293.04	0.70
		Base		99.513871	1,990,277.42	92.199219	1,843,984.38	-146,293.04	0.70
91282CAK7	US TREASURY N/B 09/23 0.125					0.125000	15 Sep 2023		
	2,000,000.000	Local		99.852173	1,997,043.46	97.332031	1,946,640.62	-50,402.84	0.74
		Base		99.852173	1,997,043.46	97.332031	1,946,640.62	-50,402.84	0.74
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
	2,000,000.000	Local		99.835442	1,996,708.83	92.007812	1,840,156.24	-156,552.59	0.70
		Base		99.835442	1,996,708.83	92.007812	1,840,156.24	-156,552.59	0.70
91282CAN1	US TREASURY N/B 09/22 0.125					0.125000	30 Sep 2022		
	5,000,000.000	Local		99.993850	4,999,692.49	99.593750	4,979,687.50	-20,004.99	1.89
		Base		99.993850	4,999,692.49	99.593750	4,979,687.50	-20,004.99	1.89
91282CAP6	US TREASURY N/B 10/23 0.125					0.125000	15 Oct 2023		
	2,000,000.000	Local		99.871479	1,997,429.57	97.093750	1,941,875.00	-55,554.57	0.74
		Base		99.871479	1,997,429.57	97.093750	1,941,875.00	-55,554.57	0.74
91282CAR2	US TREASURY N/B 10/22 0.125					0.125000	31 Oct 2022		
	2,000,000.000	Local		99.998989	1,999,979.77	99.445312	1,988,906.24	-11,073.53	0.75
		Base		99.998989	1,999,979.77	99.445312	1,988,906.24	-11,073.53	0.75
91282CAS0	US TREASURY FRN 10/22 VAR					1.117848	31 Oct 2022		
	3,000,000.000	Local		99.997471	2,999,924.14	100.080199	3,002,405.97	2,481.83	1.14
		Base		99.997471	2,999,924.14	100.080199	3,002,405.97	2,481.83	1.14
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
	2,000,000.000	Local		99.315460	1,986,309.20	91.816406	1,836,328.12	-149,981.08	0.70
		Base		99.315460	1,986,309.20	91.816406	1,836,328.12	-149,981.08	0.70
91282CAW1	US TREASURY N/B 11/23 0.25					0.250000	15 Nov 2023		
	2,000,000.000	Local		100.005079	2,000,101.58	97.066406	1,941,328.12	-58,773.46	0.74
		Base		100.005079	2,000,101.58	97.066406	1,941,328.12	-58,773.46	0.74
91282CAX9	US TREASURY N/B 11/22 0.125					0.125000	30 Nov 2022		
	10,000,000.000	Local		99.987030	9,998,703.02	99.285156	9,928,515.60	-70,187.42	3.76
		Base		99.987030	9,998,703.02	99.285156	9,928,515.60	-70,187.42	3.76

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ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

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View Date: June 3, 2022

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	
91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.827573	1,996,551.45	0.375000	30 Nov 2025		
			Base	99.827573	1,996,551.45	91.972656	1,839,453.12	-157,098.33	0.70
91282CBA8	US TREASURY N/B 12/23 0.125	2,000,000.000	Local	99.871135	1,997,422.69	0.125000	15 Dec 2023		
			Base	99.871135	1,997,422.69	96.667969	1,933,359.38	-64,063.31	0.73
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.664749	1,993,294.98	0.375000	31 Dec 2025		
			Base	99.664749	1,993,294.98	91.789062	1,835,781.24	-157,513.74	0.70
91282CBD2	US TREASURY N/B 12/22 0.125	12,000,000.000	Local	99.989681	11,998,761.73	0.125000	31 Dec 2022		
			Base	99.989681	11,998,761.73	99.097656	11,891,718.72	-107,043.01	4.51
91282CBE0	US TREASURY N/B 01/24 0.125	2,000,000.000	Local	99.828481	1,996,569.61	0.125000	15 Jan 2024		
			Base	99.828481	1,996,569.61	96.433594	1,928,671.88	-67,897.73	0.73
91282CBG5	US TREASURY N/B 01/23 0.125	5,000,000.000	Local	99.961127	4,998,056.35	0.125000	31 Jan 2023		
			Base	99.961127	4,998,056.35	98.886719	4,944,335.95	-53,720.40	1.87
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.706484	1,994,129.68	0.375000	31 Jan 2026		
			Base	99.706484	1,994,129.68	91.589844	1,831,796.88	-162,332.80	0.69
91282CBK6	US TREASURY FRN 01/23 VAR	2,000,000.000	Local	99.996616	1,999,932.32	1.111848	31 Jan 2023		
			Base	99.996616	1,999,932.32	100.111106	2,002,222.12	2,289.80	0.76
91282CBM2	US TREASURY N/B 02/24 0.125	2,000,000.000	Local	99.846123	1,996,922.46	0.125000	15 Feb 2024		
			Base	99.846123	1,996,922.46	96.214844	1,924,296.88	-72,625.58	0.73
91282CBN0	US TREASURY N/B 02/23 0.125	5,000,000.000	Local	99.982044	4,999,102.20	0.125000	28 Feb 2023		
			Base	99.982044	4,999,102.20	98.671875	4,933,593.75	-65,508.45	1.87

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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	
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.699529	1,993,990.57	91.816406	1,836,328.12	-157,662.45	0.70
			Base	99.699529	1,993,990.57	91.816406	1,836,328.12	-157,662.45	0.70
91282CBR1	US TREASURY N/B 03/24 0.25	2,000,000.000	Local	99.825311	1,996,506.21	96.175781	1,923,515.62	-72,990.59	0.73
			Base	99.825311	1,996,506.21	96.175781	1,923,515.62	-72,990.59	0.73
91282CBT7	US TREASURY N/B 03/26 0.75	2,000,000.000	Local	99.347213	1,986,944.26	92.558594	1,851,171.88	-135,772.38	0.70
			Base	99.347213	1,986,944.26	92.558594	1,851,171.88	-135,772.38	0.70
91282CBU4	US TREASURY N/B 03/23 0.125	3,000,000.000	Local	99.968519	2,999,055.57	98.472656	2,954,179.68	-44,875.89	1.12
			Base	99.968519	2,999,055.57	98.472656	2,954,179.68	-44,875.89	1.12
91282CBX8	US TREASURY N/B 04/23 0.125	4,000,000.000	Local	99.936212	3,997,448.47	98.222656	3,928,906.24	-68,542.23	1.49
			Base	99.936212	3,997,448.47	98.222656	3,928,906.24	-68,542.23	1.49
91282CCD1	US TREASURY N/B 05/23 0.125	3,000,000.000	Local	99.978516	2,999,355.47	98.027344	2,940,820.32	-58,535.15	1.11
			Base	99.978516	2,999,355.47	98.027344	2,940,820.32	-58,535.15	1.11
91282CCJ8	US TREASURY N/B 06/26 0.875	2,000,000.000	Local	91.738933	1,834,778.65	92.542969	1,850,859.38	16,080.73	0.70
			Base	91.738933	1,834,778.65	92.542969	1,850,859.38	16,080.73	0.70
91282CCK5	US TREASURY N/B 06/23 0.125	2,000,000.000	Local	97.694945	1,953,898.89	97.820312	1,956,406.24	2,507.35	0.74
			Base	97.694945	1,953,898.89	97.820312	1,956,406.24	2,507.35	0.74
91282CCU3	US TREASURY N/B 08/23 0.125	2,000,000.000	Local	99.892289	1,997,845.77	97.425781	1,948,515.62	-49,330.15	0.74
			Base	99.892289	1,997,845.77	97.425781	1,948,515.62	-49,330.15	0.74
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.829478	1,996,589.56	95.050781	1,901,015.62	-95,573.94	0.72
			Base	99.829478	1,996,589.56	95.050781	1,901,015.62	-95,573.94	0.72

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Books Closed

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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

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STATE STREET

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91282CDA6	US TREASURY N/B 09/23 0.25					0.250000	30 Sep 2023		
	3,000,000.000	Local	99.936308	2,998,089.25	97.398438	2,921,953.14	-76,136.11	1.11	
		Base	99.936308	2,998,089.25	97.398438	2,921,953.14	-76,136.11	1.11	
91282CDE8	US TREASURY FRN 10/23 VAR					1.097848	31 Oct 2023		
	3,000,000.000	Local	99.934187	2,998,025.61	100.196235	3,005,887.05	7,861.44	1.14	
		Base	99.934187	2,998,025.61	100.196235	3,005,887.05	7,861.44	1.14	
91282CDM0	US TREASURY N/B 11/23 0.5					0.500000	30 Nov 2023		
	2,000,000.000	Local	97.433556	1,948,671.12	97.292969	1,945,859.38	-2,811.74	0.74	
		Base	97.433556	1,948,671.12	97.292969	1,945,859.38	-2,811.74	0.74	
91282CDR9	US TREASURY N/B 12/23 0.75					0.750000	31 Dec 2023		
	2,000,000.000	Local	97.025060	1,940,501.20	97.496094	1,949,921.88	9,420.68	0.74	
		Base	97.025060	1,940,501.20	97.496094	1,949,921.88	9,420.68	0.74	
91282CEG2	US TREASURY N/B 03/24 2.25					2.250000	31 Mar 2024		
	2,000,000.000	Local	99.779225	1,995,584.50	99.589844	1,991,796.88	-3,787.62	0.75	
		Base	99.779225	1,995,584.50	99.589844	1,991,796.88	-3,787.62	0.75	
91282CEL1	US TREASURY FRN 04/24 VAR					0.987848	30 Apr 2024		
	2,000,000.000	Local	99.971083	1,999,421.66	100.020709	2,000,414.18	992.52	0.76	
		Base	99.971083	1,999,421.66	100.020709	2,000,414.18	992.52	0.76	
91282CER8	US TREASURY N/B 05/24 2.5					2.500000	31 May 2024		
	2,000,000.000	Local	99.855469	1,997,109.38	99.914062	1,998,281.24	1,171.86	0.76	
		Base	99.855469	1,997,109.38	99.914062	1,998,281.24	1,171.86	0.76	
US DOLLAR Total									
	232,982,113.600	Local		233,410,843.10		227,175,425.19	-6,235,417.91	86.08	
Original Face:	103,814,553.000	Base		233,410,843.10		227,175,425.19	-6,235,417.91	86.08	
FIXED INCOME Total									
	232,982,113.600	Base		233,410,843.10		227,175,425.19	-6,235,417.91	86.08	
Original Face:	103,814,553.000								

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FUND Total								
		269,225,945.480	Base	269,653,671.23		263,403,872.07	-6,249,799.16	100.00
Original Face:		103,814,553.000						

Holdings

Currency Summary

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FUND: ATZ8

View Date: June 3, 2022



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								
	-261,151.830	Local	-261,151.83	-261,151.83	0.10	0.00		0.00
		Base	-261,151.83	-261,151.83	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	36,504,983.710	Local	36,503,979.96	36,489,598.71	13.83	-14,381.25		-14,381.25
		Base	36,503,979.96	36,489,598.71	13.83	-14,381.25	0.00	-14,381.25
FIXED INCOME								
	232,982,113.600	Local	233,410,843.10	227,175,425.19	86.08	-6,235,417.91		-6,235,417.91
Original Face:	103,814,553.000	Base	233,410,843.10	227,175,425.19	86.08	-6,235,417.91	0.00	-6,235,417.91
US DOLLAR Total								
	269,225,945.480	Local	269,653,671.23	263,403,872.07	100.00	-6,249,799.16		-6,249,799.16
Original Face:	103,814,553.000	Base	269,653,671.23	263,403,872.07	100.00	-6,249,799.16	0.00	-6,249,799.16
FUND Total								
	269,225,945.480	Base	269,653,671.23	263,403,872.07	100.00	-6,249,799.16	0.00	-6,249,799.16
Original Face:	103,814,553.000							

Holdings

Asset Summary

As of: *May 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 2022



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	-261,151.830	-261,151.83	-261,151.83	0.10	0.00	0.00	0.00
CASH Total	-261,151.830	-261,151.83	-261,151.83	0.10	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 2022



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							
	36,504,983.710	36,503,979.96	36,489,598.71	13.83	-14,381.25	0.00	-14,381.25
CASH EQUIVALENT Total							
	36,504,983.710	36,503,979.96	36,489,598.71	13.83	-14,381.25	0.00	-14,381.25

Holdings

Asset Summary

As of: *May 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 2022



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	232,982,113.600	233,410,843.10	227,175,425.19	86.08	-6,235,417.91	0.00	-6,235,417.91
FIXED INCOME Total	232,982,113.600	233,410,843.10	227,175,425.19	86.08	-6,235,417.91	0.00	-6,235,417.91

Holdings

Asset Summary

As of: *May 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 2022



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	269,225,945.480	269,653,671.23	263,403,872.07	100.00	-6,249,799.16	0.00	-6,249,799.16

Holdings

Fund Summary

As of: *May 31, 2022*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 2022



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	-261,151.830	-261,151.83	-261,151.83	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	36,504,983.710	36,503,979.96	36,489,598.71	13.83	-14,381.25 0.00 GN -14,381.25 LS	0.00 0.00 GN 0.00 LS	-14,381.25 0.00 GN -14,381.25 LS
FIXED INCOME	232,982,113.600	233,410,843.10	227,175,425.19	86.08	-6,235,417.91 44,829.27 GN -6,280,247.18 LS	0.00 0.00 GN 0.00 LS	-6,235,417.91 44,829.27 GN -6,280,247.18 LS
Original Face:	103,814,553.000						
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FUND Total	0.000	269,225,945.480	263,403,872.07	100.00	-6,249,799.16 44,829.27 GN -6,294,628.43 LS	0.00 0.00 GN 0.00 LS	-6,249,799.16 44,829.27 GN -6,294,628.43 LS
Original Face:	103,814,553.000						