

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 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
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		116,250.010	Local	1.000000	116,250.01	1.000000	116,250.01	0.05
			Base	1.000000	116,250.01	1.000000	116,250.01	0.05
US DOLLAR Total								
		116,250.010	Local		116,250.01		116,250.01	0.05
			Base		116,250.01		116,250.01	0.05
CASH Total								
		116,250.010	Base		116,250.01		116,250.01	0.05
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
942PVKII0	WESTERN ALLIANCE CD 2 WESTERN ALLIANCE CD 2				5.400000	20 Jun 2024		
		2,163,620.380	Local	100.000000	2,163,620.38	100.000000	2,163,620.38	1.01
			Base	100.000000	2,163,620.38	100.000000	2,163,620.38	1.01
979QHR003	SOUTH STREET REPO				5.390000	03 Jun 2024		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	46.88
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	46.88
985FHY004	MITSUBISHI UFJ REPO				5.310000	03 Jun 2024		
		4,819,674.560	Local	100.000000	4,819,674.56	100.000000	4,819,674.56	2.26
			Base	100.000000	4,819,674.56	100.000000	4,819,674.56	2.26
US DOLLAR Total								
		106,983,294.940	Local		106,983,294.94		106,983,294.94	50.15
			Base		106,983,294.94		106,983,294.94	50.15
CASH EQUIVALENT Total								
		106,983,294.940	Base		106,983,294.94		106,983,294.94	50.15

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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			
		215,759.600	Local	101.485992					
Original Face:		5,000,000.000	Base	101.485992	218,965.77	208,928.78	-10,036.99	0.10	
					218,965.77	208,928.78	-10,036.99	0.10	
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027			
		151,219.420	Local	101.079855					
Original Face:		4,372,786.000	Base	101.079855	152,852.37	145,793.34	-7,059.03	0.07	
					152,852.37	145,793.34	-7,059.03	0.07	
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027			
		199,726.350	Local	100.965356					
Original Face:		5,000,000.000	Base	100.965356	201,654.42	192,487.47	-9,166.95	0.09	
					201,654.42	192,487.47	-9,166.95	0.09	
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027			
		115,877.080	Local	101.621123					
Original Face:		4,169,641.000	Base	101.621123	117,755.59	112,890.43	-4,865.16	0.05	
					117,755.59	112,890.43	-4,865.16	0.05	
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043			
		150,434.860	Local	100.960914					
Original Face:		2,000,000.000	Base	100.960914	151,880.41	128,928.56	-22,951.85	0.06	
					151,880.41	128,928.56	-22,951.85	0.06	
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027			
		70,958.600	Local	100.994171					
Original Face:		2,910,888.000	Base	100.994171	71,664.05	68,441.09	-3,222.96	0.03	
					71,664.05	68,441.09	-3,222.96	0.03	
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.625000	20 Sep 2040			
		301,141.350	Local	102.502522					
Original Face:		9,450,000.000	Base	102.502522	308,677.48	300,555.50	-8,121.98	0.14	
					308,677.48	300,555.50	-8,121.98	0.14	
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027			
		95,967.570	Local	100.533368					
Original Face:		2,500,000.000	Base	100.533368	96,479.43	92,074.14	-4,405.29	0.04	
					96,479.43	92,074.14	-4,405.29	0.04	
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028			
		98,352.130	Local	100.546526					
Original Face:		1,500,000.000	Base	100.546526	98,889.65	94,016.07	-4,873.58	0.04	
					98,889.65	94,016.07	-4,873.58	0.04	

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3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.565000	20 Oct 2067		
		1,487,409.920	Local 102.035984	1,517,693.35	97.947530	1,456,881.28	-60,812.07	0.68
Original Face:		3,000,000.000	Base 102.035984	1,517,693.35	97.947530	1,456,881.28	-60,812.07	0.68
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		270,293.560	Local 104.390512	282,160.83	93.169632	251,831.52	-30,329.31	0.12
Original Face:		5,872,458.000	Base 104.390512	282,160.83	93.169632	251,831.52	-30,329.31	0.12
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		16,599.570	Local 103.488464	17,178.64	99.788415	16,564.45	-614.19	0.01
Original Face:		1,000,000.000	Base 103.488464	17,178.64	99.788415	16,564.45	-614.19	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		37,432.600	Local 102.578795	38,397.91	99.603701	37,284.25	-1,113.66	0.02
Original Face:		2,000,000.000	Base 102.578795	38,397.91	99.603701	37,284.25	-1,113.66	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				6.137100	20 Sep 2063		
		91,924.780	Local 100.391625	92,284.78	100.093800	92,011.01	-273.77	0.04
Original Face:		1,500,000.000	Base 100.391625	92,284.78	100.093800	92,011.01	-273.77	0.04
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				6.087100	20 Feb 2064		
		115,008.440	Local 100.345644	115,405.96	100.032360	115,045.66	-360.30	0.05
Original Face:		1,530,000.000	Base 100.345644	115,405.96	100.032360	115,045.66	-360.30	0.05
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				5.282640	20 Jun 2067		
		462,735.640	Local 101.867150	471,375.61	100.336980	464,294.97	-7,080.64	0.22
Original Face:		1,200,000.000	Base 101.867150	471,375.61	100.336980	464,294.97	-7,080.64	0.22
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		739,477.940	Local 101.711360	752,133.07	92.223000	681,968.74	-70,164.33	0.32
Original Face:		4,400,000.000	Base 101.711360	752,133.07	92.223000	681,968.74	-70,164.33	0.32
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		128,647.430	Local 100.520943	129,317.61	88.888400	114,352.64	-14,964.97	0.05
Original Face:		1,000,000.000	Base 100.520943	129,317.61	88.888400	114,352.64	-14,964.97	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		47,038.930	Local 101.127322	47,569.21	94.455940	44,431.06	-3,138.15	0.02
Original Face:		1,000,000.000	Base 101.127322	47,569.21	94.455940	44,431.06	-3,138.15	0.02

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	Units								
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
	180,889.600	Local	100.636880	182,041.65	86.026260	155,612.56		-26,429.09	0.07
Original Face:	1,000,000.000	Base	100.636880	182,041.65	86.026260	155,612.56		-26,429.09	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	29,044.690	Local	100.705947	29,249.73	95.976110	27,875.96		-1,373.77	0.01
Original Face:	1,000,000.000	Base	100.705947	29,249.73	95.976110	27,875.96		-1,373.77	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA					1.625000	20 Jan 2070		
	837,173.630	Local	100.769853	843,618.64	96.512280	807,975.36		-35,643.28	0.38
Original Face:	4,000,000.000	Base	100.769853	843,618.64	96.512280	807,975.36		-35,643.28	0.38
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	571,681.360	Local	102.679220	586,997.96	95.286280	544,733.90		-42,264.06	0.26
Original Face:	3,000,000.000	Base	102.679220	586,997.96	95.286280	544,733.90		-42,264.06	0.26
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	396,726.340	Local	100.323419	398,009.43	97.166366	385,484.57		-12,524.86	0.18
Original Face:	2,000,000.000	Base	100.323419	398,009.43	97.166366	385,484.57		-12,524.86	0.18
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	274,278.100	Local	100.063031	274,450.98	97.729100	268,049.52		-6,401.46	0.13
Original Face:	2,000,000.000	Base	100.063031	274,450.98	97.729100	268,049.52		-6,401.46	0.13
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.737850	20 Apr 2071		
	624,261.060	Local	107.340938	670,087.68	97.718390	610,017.86		-60,069.82	0.29
Original Face:	1,978,780.000	Base	107.340938	670,087.68	97.718390	610,017.86		-60,069.82	0.29
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
	800,065.320	Local	101.988888	815,977.72	75.829800	606,687.93		-209,289.79	0.28
Original Face:	2,000,000.000	Base	101.988888	815,977.72	75.829800	606,687.93		-209,289.79	0.28
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
	2,222,487.840	Local	101.277791	2,250,886.60	76.940110	1,709,984.59		-540,902.01	0.80
Original Face:	3,185,000.000	Base	101.277791	2,250,886.60	76.940110	1,709,984.59		-540,902.01	0.80
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
	1,024,983.480	Local	102.115541	1,046,667.43	76.771790	786,898.16		-259,769.27	0.37
Original Face:	2,000,000.000	Base	102.115541	1,046,667.43	76.771790	786,898.16		-259,769.27	0.37

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38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT						2.455280	20 Jun 2036		
	1,062,903.750	Local		103.571746	1,100,867.97	89.190280	948,006.83		-152,861.14	0.44
Original Face:	2,000,000.000	Base		103.571746	1,100,867.97	89.190280	948,006.83		-152,861.14	0.44
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA						2.000000	20 Jun 2051		
	2,413,427.930	Local		102.609937	2,476,416.88	85.206570	2,056,399.16		-420,017.72	0.96
Original Face:	3,000,000.000	Base		102.609937	2,476,416.88	85.206570	2,056,399.16		-420,017.72	0.96
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA						4.560410	20 Dec 2071		
	1,521,478.740	Local		100.947207	1,535,890.29	98.059540	1,491,955.05		-43,935.24	0.70
Original Face:	3,000,000.000	Base		100.947207	1,535,890.29	98.059540	1,491,955.05		-43,935.24	0.70
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA						6.500000	20 Jan 2053		
	2,505,517.470	Local		103.082273	2,582,744.37	100.098920	2,507,995.93		-74,748.44	1.18
Original Face:	4,000,000.000	Base		103.082273	2,582,744.37	100.098920	2,507,995.93		-74,748.44	1.18
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG						5.500000	20 Nov 2045		
	2,386,615.600	Local		99.647928	2,378,212.99	99.456210	2,373,637.42		-4,575.57	1.11
Original Face:	2,820,818.000	Base		99.647928	2,378,212.99	99.456210	2,373,637.42		-4,575.57	1.11
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR						5.500000	20 Jan 2027		
	2,291,666.640	Local		100.000000	2,291,666.65	100.000000	2,291,666.65		0.00	1.07
Original Face:	5,000,000.000	Base		100.000000	2,291,666.65	100.000000	2,291,666.65		0.00	1.07
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR						5.500000	15 Sep 2026		
	2,291,666.670	Local		100.000000	2,291,666.67	100.000000	2,291,666.67		0.00	1.07
Original Face:	5,500,000.000	Base		100.000000	2,291,666.67	100.000000	2,291,666.67		0.00	1.07
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75						1.750000	15 Nov 2024		
	2,000,000.000	Local		99.987896	1,999,757.92	98.234026	1,964,680.52		-35,077.40	0.92
		Base		99.987896	1,999,757.92	98.234026	1,964,680.52		-35,077.40	0.92
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR						5.900000	25 Jul 2032		
	3,060,324.570	Local		100.000000	3,060,324.57	99.455449	3,043,659.54		-16,665.03	1.43
Original Face:	3,373,235.000	Base		100.000000	3,060,324.57	99.455449	3,043,659.54		-16,665.03	1.43
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000							24 Jan 2025		
	3,000,000.000	Local		102.426896	3,072,806.88	99.093390	2,972,801.70		-100,005.18	1.39
		Base		102.426896	3,072,806.88	99.093390	2,972,801.70		-100,005.18	1.39

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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	102.542136	3,999,143.29	97.117886	3,787,597.55	-211,545.74	1.78
			Base	102.542136	3,999,143.29	97.117886	3,787,597.55	-211,545.74	1.78
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025			
		1,826,194.980	Local	102.632653	1,874,272.36	97.734399	1,784,820.69	-89,451.67	0.84
		Original Face: 2,000,000.000	Base	102.632653	1,874,272.36	97.734399	1,784,820.69	-89,451.67	0.84
90376PDM0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					17 Jan 2025			
		2,800,000.000	Local	102.287261	2,864,043.30	99.313077	2,780,766.16	-83,277.14	1.30
			Base	102.287261	2,864,043.30	99.313077	2,780,766.16	-83,277.14	1.30
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026			
		3,000,000.000	Local	102.902557	3,087,076.71	96.251137	2,887,534.11	-199,542.60	1.35
			Base	102.902557	3,087,076.71	96.251137	2,887,534.11	-199,542.60	1.35
90376PDV0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		2,500,000.000	Local	102.097641	2,552,441.03	99.091831	2,477,295.78	-75,145.25	1.16
			Base	102.097641	2,552,441.03	99.091831	2,477,295.78	-75,145.25	1.16
90376PFL0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000				0.010000	17 Jan 2025			
		1,700,000.000	Local	107.620252	1,829,544.28	107.236404	1,823,018.87	-6,525.41	0.85
			Base	107.620252	1,829,544.28	107.236404	1,823,018.87	-6,525.41	0.85
912797FS1	TREASURY BILL 06/24 0.00000				0.010000	13 Jun 2024			
		2,000,000.000	Local	99.835792	1,996,715.83	99.853764	1,997,075.28	359.45	0.94
			Base	99.835792	1,996,715.83	99.853764	1,997,075.28	359.45	0.94
9128282U3	US TREASURY N/B 08/24 1.875				1.875000	31 Aug 2024			
		2,000,000.000	Local	99.662207	1,993,244.13	99.143555	1,982,871.10	-10,373.03	0.93
			Base	99.662207	1,993,244.13	99.143555	1,982,871.10	-10,373.03	0.93
9128283D0	US TREASURY N/B 10/24 2.25				2.250000	31 Oct 2024			
		2,000,000.000	Local	99.600174	1,992,003.48	98.738281	1,974,765.62	-17,237.86	0.93
			Base	99.600174	1,992,003.48	98.738281	1,974,765.62	-17,237.86	0.93
9128286Z8	US TREASURY N/B 06/24 1.75				1.750000	30 Jun 2024			
		2,000,000.000	Local	100.104089	2,002,081.78	99.730056	1,994,601.12	-7,480.66	0.94
			Base	100.104089	2,002,081.78	99.730056	1,994,601.12	-7,480.66	0.94

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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	
912828YE4	US TREASURY N/B 08/24 1.25	2,000,000.000	Local	98.979673	1,979,593.45	98.997070	1,979,941.40	347.95	0.93
			Base	98.979673	1,979,593.45	98.997070	1,979,941.40	347.95	0.93
912828YY0	US TREASURY N/B 12/24 1.75	2,000,000.000	Local	99.094393	1,981,887.85	97.990234	1,959,804.68	-22,083.17	0.92
			Base	99.094393	1,981,887.85	97.990234	1,959,804.68	-22,083.17	0.92
912828ZL7	US TREASURY N/B 04/25 0.375	2,000,000.000	Local	99.969453	1,999,389.06	95.749023	1,914,980.46	-84,408.60	0.90
			Base	99.969453	1,999,389.06	95.749023	1,914,980.46	-84,408.60	0.90
912828ZT0	US TREASURY N/B 05/25 0.25	2,000,000.000	Local	99.841618	1,996,832.36	95.248698	1,904,973.96	-91,858.40	0.89
			Base	99.841618	1,996,832.36	95.248698	1,904,973.96	-91,858.40	0.89
912828ZW3	US TREASURY N/B 06/25 0.25	4,000,000.000	Local	98.639183	3,945,567.30	94.932292	3,797,291.68	-148,275.62	1.78
			Base	98.639183	3,945,567.30	94.932292	3,797,291.68	-148,275.62	1.78
91282CAJ0	US TREASURY N/B 08/25 0.25	2,000,000.000	Local	99.813248	1,996,264.95	94.191406	1,883,828.12	-112,436.83	0.88
			Base	99.813248	1,996,264.95	94.191406	1,883,828.12	-112,436.83	0.88
91282CAM3	US TREASURY N/B 09/25 0.25	2,000,000.000	Local	99.934285	1,998,685.69	93.851562	1,877,031.24	-121,654.45	0.88
			Base	99.934285	1,998,685.69	93.851562	1,877,031.24	-121,654.45	0.88
91282CAT8	US TREASURY N/B 10/25 0.25	2,000,000.000	Local	99.716421	1,994,328.41	93.503906	1,870,078.12	-124,250.29	0.88
			Base	99.716421	1,994,328.41	93.503906	1,870,078.12	-124,250.29	0.88
91282CAZ4	US TREASURY N/B 11/25 0.375	2,000,000.000	Local	99.926199	1,998,523.97	93.351562	1,867,031.24	-131,492.73	0.88
			Base	99.926199	1,998,523.97	93.351562	1,867,031.24	-131,492.73	0.88
91282CBC4	US TREASURY N/B 12/25 0.375	2,000,000.000	Local	99.851967	1,997,039.34	93.019531	1,860,390.62	-136,648.72	0.87
			Base	99.851967	1,997,039.34	93.019531	1,860,390.62	-136,648.72	0.87

& 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: May 31, 2024

View Date: June 3, 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	
91282CBH3	US TREASURY N/B 01/26 0.375	2,000,000.000	Local	99.866604	1,997,332.07	92.703125	1,854,062.50	-143,269.57	0.87
			Base	99.866604	1,997,332.07	92.703125	1,854,062.50	-143,269.57	0.87
91282CBQ3	US TREASURY N/B 02/26 0.5	2,000,000.000	Local	99.860088	1,997,201.75	92.609375	1,852,187.50	-145,014.25	0.87
			Base	99.860088	1,997,201.75	92.609375	1,852,187.50	-145,014.25	0.87
91282CBT7	US TREASURY N/B 03/26 0.75	2,000,000.000	Local	99.688305	1,993,766.09	92.761719	1,855,234.38	-138,531.71	0.87
			Base	99.688305	1,993,766.09	92.761719	1,855,234.38	-138,531.71	0.87
91282CCG4	US TREASURY N/B 06/24 0.25	2,000,000.000	Local	99.854059	1,997,081.18	99.832880	1,996,657.60	-423.58	0.94
			Base	99.854059	1,997,081.18	99.832880	1,996,657.60	-423.58	0.94
91282CCX7	US TREASURY N/B 09/24 0.375	2,000,000.000	Local	99.978446	1,999,568.92	98.600586	1,972,011.72	-27,557.20	0.92
			Base	99.978446	1,999,568.92	98.600586	1,972,011.72	-27,557.20	0.92
91282CDZ1	US TREASURY N/B 02/25 1.5	2,000,000.000	Local	98.148116	1,962,962.31	97.391602	1,947,832.04	-15,130.27	0.91
			Base	98.148116	1,962,962.31	97.391602	1,947,832.04	-15,130.27	0.91
91282CEX5	US TREASURY N/B 06/24 3	3,000,000.000	Local	99.957069	2,998,712.08	99.820299	2,994,608.97	-4,103.11	1.40
			Base	99.957069	2,998,712.08	99.820299	2,994,608.97	-4,103.11	1.40
91282CFA4	US TREASURY N/B 07/24 3	2,000,000.000	Local	99.773315	1,995,466.30	99.605469	1,992,109.38	-3,356.92	0.93
			Base	99.773315	1,995,466.30	99.605469	1,992,109.38	-3,356.92	0.93
91282CFD8	US TREASURY FRN 07/24 VAR	3,000,000.000	Local	100.000663	3,000,019.90	99.995066	2,999,851.98	-167.92	1.41
			Base	100.000663	3,000,019.90	99.995066	2,999,851.98	-167.92	1.41
91282CFG1	US TREASURY N/B 08/24 3.25	2,000,000.000	Local	99.981376	1,999,627.52	99.461914	1,989,238.28	-10,389.24	0.93
			Base	99.981376	1,999,627.52	99.461914	1,989,238.28	-10,389.24	0.93

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 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	
91282CJV4	US TREASURY N/B 01/26 4.25				4.250000	31 Jan 2026			
		2,000,000.000	Local	99.443053	1,988,861.06	98.812500	1,976,250.00	-12,611.06	0.93
			Base	99.443053	1,988,861.06	98.812500	1,976,250.00	-12,611.06	0.93
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029			
		2,000,000.000	Local	98.888093	1,977,761.86	97.675781	1,953,515.62	-24,246.24	0.92
			Base	98.888093	1,977,761.86	97.675781	1,953,515.62	-24,246.24	0.92
91282CKA8	US TREASURY N/B 02/27 4.125				4.125000	15 Feb 2027			
		2,000,000.000	Local	99.284102	1,985,682.04	98.445312	1,968,906.24	-16,775.80	0.92
			Base	99.284102	1,985,682.04	98.445312	1,968,906.24	-16,775.80	0.92
91282CKK6	US TREASURY N/B 04/26 4.875				4.875000	30 Apr 2026			
		2,000,000.000	Local	99.880238	1,997,604.75	99.921875	1,998,437.50	832.75	0.94
			Base	99.880238	1,997,604.75	99.921875	1,998,437.50	832.75	0.94
US DOLLAR Total									
		110,017,393.540	Local		110,741,005.55		106,221,172.35	-4,519,833.20	49.79
Original Face:		112,263,606.000	Base		110,741,005.55		106,221,172.35	-4,519,833.20	49.79
FIXED INCOME Total									
		110,017,393.540	Base		110,741,005.55		106,221,172.35	-4,519,833.20	49.79
Original Face:		112,263,606.000							

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



As of: May 31, 2024

View Date: June 3, 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								
		217,116,938.490	Base	217,840,550.50		213,320,717.30	-4,519,833.20	100.00
Original Face:		112,263,606.000						

Holdings

Currency Summary

As of: May 31, 2024

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: June 3, 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								
	116,250.010	Local	116,250.01	116,250.01	0.05	0.00		0.00
		Base	116,250.01	116,250.01	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	106,983,294.940	Local	106,983,294.94	106,983,294.94	50.15	0.00		0.00
		Base	106,983,294.94	106,983,294.94	50.15	0.00	0.00	0.00
FIXED INCOME								
	110,017,393.540	Local	110,741,005.55	106,221,172.35	49.79	-4,519,833.20		-4,519,833.20
Original Face:	112,263,606.000	Base	110,741,005.55	106,221,172.35	49.79	-4,519,833.20	0.00	-4,519,833.20
US DOLLAR Total								
	217,116,938.490	Local	217,840,550.50	213,320,717.30	100.00	-4,519,833.20		-4,519,833.20
Original Face:	112,263,606.000	Base	217,840,550.50	213,320,717.30	100.00	-4,519,833.20	0.00	-4,519,833.20
FUND Total								
	217,116,938.490	Base	217,840,550.50	213,320,717.30	100.00	-4,519,833.20	0.00	-4,519,833.20
Original Face:	112,263,606.000							

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 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	116,250.010	116,250.01	116,250.01	0.05	0.00	0.00	0.00
CASH Total	116,250.010	116,250.01	116,250.01	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 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	106,983,294.940	106,983,294.94	106,983,294.94	50.15	0.00	0.00	0.00
CASH EQUIVALENT Total	106,983,294.940	106,983,294.94	106,983,294.94	50.15	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 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	110,017,393.540	110,741,005.55	106,221,172.35	49.79	-4,519,833.20	0.00	-4,519,833.20
FIXED INCOME Total	110,017,393.540	110,741,005.55	106,221,172.35	49.79	-4,519,833.20	0.00	-4,519,833.20

Holdings

Asset Summary

As of: *May 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 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	217,116,938.490	217,840,550.50	213,320,717.30	100.00	-4,519,833.20	0.00	-4,519,833.20

Holdings

Fund Summary

As of: *May 31, 2024*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 3, 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	116,250.010	116,250.01	116,250.01	0.05	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	106,983,294.940	106,983,294.94	106,983,294.94	50.15	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	110,017,393.540	110,741,005.55	106,221,172.35	49.79	-4,519,833.20 1,540.15 GN -4,521,373.35 LS	0.00 0.00 GN 0.00 LS	-4,519,833.20 1,540.15 GN -4,521,373.35 LS	
Original Face:	112,263,606.000							
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FUND Total	0.000	217,116,938.490	217,840,550.50	213,320,717.30	100.00	-4,519,833.20 1,540.15 GN -4,521,373.35 LS	0.00 0.00 GN 0.00 LS	-4,519,833.20 1,540.15 GN -4,521,373.35 LS
Original Face:	112,263,606.000							