

# Holdings

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



STATE STREET

As of: April 30, 2020

View Date: May 12, 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>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		358,450.350	Local	1.000000	358,450.35	1.000000	358,450.35	0.28
			Base	1.000000	358,450.35	1.000000	358,450.35	0.28
<b>US DOLLAR Total</b>								
		358,450.350	Local		358,450.35		358,450.35	0.28
			Base		358,450.35		358,450.35	0.28
<b>CASH Total</b>								
		358,450.350	Base		358,450.35		358,450.35	0.28
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.020000	01 May 2020		
		1,002,780.560	Local	100.000000	1,002,780.56	100.000000	1,002,780.56	0.77
			Base	100.000000	1,002,780.56	100.000000	1,002,780.56	0.77
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 May 2020		
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	23.18
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	23.18
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.030000	01 May 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	3.86
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	3.86
<b>US DOLLAR Total</b>								
		36,002,780.560	Local		36,002,780.56		36,002,780.56	27.82
			Base		36,002,780.56		36,002,780.56	27.82
<b>CASH EQUIVALENT Total</b>								
		36,002,780.560	Base		36,002,780.56		36,002,780.56	27.82

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## 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		
	191,692.860	Local	100.232361	192,138.28	100.710733	193,055.28	917.00	0.15
Original Face:	1,000,000.000	Base	100.232361	192,138.28	100.710733	193,055.28	917.00	0.15
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	1,008,154.100	Local	103.380924	1,042,239.02	105.614006	1,064,751.93	22,512.91	0.82
Original Face:	5,000,000.000	Base	103.380924	1,042,239.02	105.614006	1,064,751.93	22,512.91	0.82
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	904,878.140	Local	102.609853	928,494.13	103.584634	937,314.71	8,820.58	0.72
Original Face:	4,372,786.000	Base	102.609853	928,494.13	103.584634	937,314.71	8,820.58	0.72
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	1,093,903.250	Local	102.295251	1,119,011.08	104.378431	1,141,799.05	22,787.97	0.88
Original Face:	5,000,000.000	Base	102.295251	1,119,011.08	104.378431	1,141,799.05	22,787.97	0.88
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	593,888.350	Local	103.735349	616,072.15	105.225222	624,920.33	8,848.18	0.48
Original Face:	4,169,641.000	Base	103.735349	616,072.15	105.225222	624,920.33	8,848.18	0.48
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	611,138.320	Local	101.167860	618,275.56	104.983644	641,595.28	23,319.72	0.50
Original Face:	2,000,000.000	Base	101.167860	618,275.56	104.983644	641,595.28	23,319.72	0.50
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	436,451.560	Local	102.486356	447,303.30	104.170276	454,652.79	7,349.49	0.35
Original Face:	2,910,888.000	Base	102.486356	447,303.30	104.170276	454,652.79	7,349.49	0.35
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
	745,699.780	Local	103.129526	769,036.65	102.961648	767,784.78	-1,251.87	0.59
Original Face:	9,450,000.000	Base	103.129526	769,036.65	102.961648	767,784.78	-1,251.87	0.59
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	631,345.320	Local	101.149274	638,601.21	104.582997	660,279.86	21,678.65	0.51
Original Face:	2,500,000.000	Base	101.149274	638,601.21	104.582997	660,279.86	21,678.65	0.51

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		484,221.240	Local 101.097430	48,953.23	102.722370	49,740.53	7,868.30	0.38
Original Face:		1,500,000.000	Base 101.097430	48,953.23	102.722370	49,740.53	7,868.30	0.38
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		781,885.600	Local 105.480276	82,473.09	108.135576	84,496.50	20,761.41	0.65
Original Face:		5,872,458.000	Base 105.480276	82,473.09	108.135576	84,496.50	20,761.41	0.65
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		22,829.670	Local 102.021667	2,329.21	105.910607	2,419.04	887.83	0.02
Original Face:		1,000,000.000	Base 102.021667	2,329.21	105.910607	2,419.04	887.83	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		38,950.410	Local 104.723596	40,790.27	109.935590	42,820.36	2,030.09	0.03
Original Face:		1,000,000.000	Base 104.723596	40,790.27	109.935590	42,820.36	2,030.09	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		322.350	Local 101.042345	325.71	105.096657	338.78	13.07	0.00
Original Face:		25,000.000	Base 101.042345	325.71	105.096657	338.78	13.07	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		89,187.180	Local 103.264057	92,098.30	111.773060	99,687.24	7,588.94	0.08
Original Face:		2,000,000.000	Base 103.264057	92,098.30	111.773060	99,687.24	7,588.94	0.08
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		2,261.630	Local 100.000000	2,261.63	100.918600	2,282.41	20.78	0.00
Original Face:		410,000.000	Base 100.000000	2,261.63	100.918600	2,282.41	20.78	0.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.555750	20 Jun 2063		
		181,158.350	Local 100.000000	181,158.35	99.913030	181,000.80	-157.55	0.14
Original Face:		4,967,302.000	Base 100.000000	181,158.35	99.913030	181,000.80	-157.55	0.14
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		412,959.480	Local 101.050592	41,729.00	101.279390	41,824.84	944.84	0.32
Original Face:		2,720,000.000	Base 101.050592	41,729.00	101.279390	41,824.84	944.84	0.32
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		307,445.080	Local 101.523020	31,127.53	101.581040	31,305.91	178.38	0.24
Original Face:		4,000,000.000	Base 101.523020	31,127.53	101.581040	31,305.91	178.38	0.24

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38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,660,417.530	Local 102.096882	1,695,234.52	102.906040	1,708,669.93	13,435.41	1.32
Original Face:		4,400,000.000	Base 102.096882	1,695,234.52	102.906040	1,708,669.93	13,435.41	1.32
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,530,691.470	Local 99.348388	1,520,717.30	100.014850	1,530,918.78	10,201.48	1.18
Original Face:		3,000,000.000	Base 99.348388	1,520,717.30	100.014850	1,530,918.78	10,201.48	1.18
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		494,692.500	Local 99.742226	493,417.31	99.942650	494,408.79	991.48	0.38
Original Face:		2,000,000.000	Base 99.742226	493,417.31	99.942650	494,408.79	991.48	0.38
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		483,011.260	Local 100.610383	485,959.48	102.910200	497,067.85	11,108.37	0.38
Original Face:		1,000,000.000	Base 100.610383	485,959.48	102.910200	497,067.85	11,108.37	0.38
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		473,898.620	Local 101.222008	479,689.70	100.781110	477,600.29	-2,089.41	0.37
Original Face:		2,000,000.000	Base 101.222008	479,689.70	100.781110	477,600.29	-2,089.41	0.37
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		451,851.170	Local 101.303569	457,741.36	104.147430	470,591.38	12,850.02	0.36
Original Face:		1,000,000.000	Base 101.303569	457,741.36	104.147430	470,591.38	12,850.02	0.36
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	101.454670	0.01	0.00	0.00
			Base 100.000000	0.01	101.454670	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		641,417.880	Local 100.729097	646,094.44	105.261970	675,169.10	29,074.66	0.52
Original Face:		1,000,000.000	Base 100.729097	646,094.44	105.261970	675,169.10	29,074.66	0.52
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		580,885.540	Local 100.822575	585,663.76	103.940490	603,775.28	18,111.52	0.47
Original Face:		1,000,000.000	Base 100.822575	585,663.76	103.940490	603,775.28	18,111.52	0.47
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		614,052.480	Local 99.889682	613,375.07	101.357570	622,388.67	9,013.60	0.48
Original Face:		1,000,000.000	Base 99.889682	613,375.07	101.357570	622,388.67	9,013.60	0.48

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38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
	534,214.240	Local	100.309836	535,869.43	100.973630	539,415.51	3,546.08	0.42	
Original Face:	1,000,000.000	Base	100.309836	535,869.43	100.973630	539,415.51	3,546.08	0.42	
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
	598,095.880	Local	100.900586	603,482.25	102.324480	611,998.50	8,516.25	0.47	
Original Face:	1,000,000.000	Base	100.900586	603,482.25	102.324480	611,998.50	8,516.25	0.47	
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
	0.030	Local	300.000000	0.09	102.288010	0.03	-0.06	0.00	
		Base	300.000000	0.09	102.288010	0.03	-0.06	0.00	
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	2,050,354.950	Local	102.921252	2,110,250.98	103.576857	2,123,693.21	13,442.23	1.64	
Original Face:	3,000,000.000	Base	102.921252	2,110,250.98	103.576857	2,123,693.21	13,442.23	1.64	
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	1,702,565.080	Local	100.352470	1,708,566.11	103.042969	1,754,373.61	45,807.50	1.36	
Original Face:	2,000,000.000	Base	100.352470	1,708,566.11	103.042969	1,754,373.61	45,807.50	1.36	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	953,416.900	Local	100.068776	954,072.62	104.600615	997,279.94	43,207.32	0.77	
Original Face:	2,000,000.000	Base	100.068776	954,072.62	104.600615	997,279.94	43,207.32	0.77	
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503000	30 Oct 2020		
	6,280,000.000	Local	100.235065	6,294,762.10	100.873227	6,334,838.66	40,076.56	4.89	
		Base	100.235065	6,294,762.10	100.873227	6,334,838.66	40,076.56	4.89	
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	5,000,000.000	Local	105.976438	5,298,821.89	107.205259	5,360,262.95	61,441.06	4.14	
		Base	105.976438	5,298,821.89	107.205259	5,360,262.95	61,441.06	4.14	
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.950000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.09	
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.09	
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.950000	15 Sep 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.70	
Original Face:	3,500,000.000	Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.70	

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690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		2,500,000.000	Local 107.470647	2,686,766.17	107.910920	2,697,773.00	11,006.83	2.08
			Base 107.470647	2,686,766.17	107.910920	2,697,773.00	11,006.83	2.08
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.879757	1,997,595.13	104.744995	2,094,899.90	97,304.77	1.62
			Base 99.879757	1,997,595.13	104.744995	2,094,899.90	97,304.77	1.62
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
		268,952.990	Local 100.860693	271,267.85	101.098780	271,908.19	640.34	0.21
Original Face:		4,000,000.000	Base 100.860693	271,267.85	101.098780	271,908.19	640.34	0.21
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
		261,316.780	Local 100.823078	263,467.62	101.827980	266,093.60	2,625.98	0.21
Original Face:		1,000,000.000	Base 100.823078	263,467.62	101.827980	266,093.60	2,625.98	0.21
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847000	29 May 2020		
		1,000,000.000	Local 100.007898	1,000,078.98	100.107400	1,001,074.00	995.02	0.77
			Base 100.007898	1,000,078.98	100.107400	1,001,074.00	995.02	0.77
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
		3,000,000.000	Local 99.509829	2,985,294.87	101.572557	3,047,176.71	61,881.84	2.35
			Base 99.509829	2,985,294.87	101.572557	3,047,176.71	61,881.84	2.35
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	102.371700	511,858.50	11,858.50	0.40
			Base 100.000000	500,000.00	102.371700	511,858.50	11,858.50	0.40
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
		3,000,000.000	Local 99.927097	2,997,812.90	99.948465	2,998,453.95	641.05	2.32
			Base 99.927097	2,997,812.90	99.948465	2,998,453.95	641.05	2.32
9127964A4	CASH MGMT BILL 09/20 0.00000					29 Sep 2020		
		2,000,000.000	Local 99.942285	1,998,845.69	99.949667	1,998,993.34	147.65	1.54
			Base 99.942285	1,998,845.69	99.949667	1,998,993.34	147.65	1.54
912796WY1	TREASURY BILL 07/20 0.00000					30 Jul 2020		
		2,000,000.000	Local 99.971251	1,999,425.01	99.976250	1,999,525.00	99.99	1.54
			Base 99.971251	1,999,425.01	99.976250	1,999,525.00	99.99	1.54

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9128283G3	US TREASURY N/B 11/20 1.75				1.750000	15 Nov 2020		
		5,000,000.000	Local Base	99.783317 99.783317	4,989,165.85 4,989,165.85	100.882812 100.882812	5,044,140.60 5,044,140.60	54,974.75 54,974.75
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
		2,000,000.000	Local Base	99.994949 99.994949	1,999,898.97 1,999,898.97	100.196620 100.196620	2,003,932.40 2,003,932.40	4,033.43 4,033.43
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
		1,000,000.000	Local Base	99.958791 99.958791	999,587.91 999,587.91	100.835938 100.835938	1,008,359.38 1,008,359.38	8,771.47 8,771.47
9128286Q8	US TREASURY FRN 04/21 VAR				0.264039	30 Apr 2021		
		2,000,000.000	Local Base	99.963112 99.963112	1,999,262.24 1,999,262.24	100.100021 100.100021	2,002,000.42 2,002,000.42	2,738.18 2,738.18
9128287A2	US TREASURY N/B 06/21 1.625				1.625000	30 Jun 2021		
		2,000,000.000	Local Base	99.986235 99.986235	1,999,724.69 1,999,724.69	101.710938 101.710938	2,034,218.76 2,034,218.76	34,494.07 34,494.07
9128287G9	US TREASURY FRN 07/21 VAR				0.345039	31 Jul 2021		
		2,000,000.000	Local Base	99.968634 99.968634	1,999,372.67 1,999,372.67	100.196089 100.196089	2,003,921.78 2,003,921.78	4,549.11 4,549.11
912828L32	US TREASURY N/B 08/20 1.375				1.375000	31 Aug 2020		
		5,000,000.000	Local Base	99.716307 99.716307	4,985,815.37 4,985,815.37	100.425781 100.425781	5,021,289.05 5,021,289.05	35,473.68 35,473.68
912828N48	US TREASURY N/B 12/20 1.75				1.750000	31 Dec 2020		
		2,000,000.000	Local Base	100.029029 100.029029	2,000,580.58 2,000,580.58	101.074219 101.074219	2,021,484.38 2,021,484.38	20,903.80 20,903.80
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
		2,000,000.000	Local Base	99.698459 99.698459	1,993,969.17 1,993,969.17	100.812500 100.812500	2,016,250.00 2,016,250.00	22,280.83 22,280.83
912828Q37	US TREASURY N/B 03/21 1.25				1.250000	31 Mar 2021		
		2,000,000.000	Local Base	99.588522 99.588522	1,991,770.43 1,991,770.43	101.007812 101.007812	2,020,156.24 2,020,156.24	28,385.81 28,385.81

& 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: April 30, 2020

View Date: May 12, 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	
912828XE5	US TREASURY N/B 05/20 1.5				1.500000	31 May 2020			
		2,000,000.000	Local	99.987699	1,999,753.97	100.114693	2,002,293.86	2,539.89	1.55
			Base	99.987699	1,999,753.97	100.114693	2,002,293.86	2,539.89	1.55
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020			
		4,000,000.000	Local	100.032997	4,001,319.88	100.395401	4,015,816.04	14,496.16	3.10
			Base	100.032997	4,001,319.88	100.395401	4,015,816.04	14,496.16	3.10
912828YN4	US TREASURY FRN 10/21 VAR				0.425040	31 Oct 2021			
		3,000,000.000	Local	100.029292	3,000,878.77	100.347601	3,010,428.03	9,549.26	2.33
			Base	100.029292	3,000,878.77	100.347601	3,010,428.03	9,549.26	2.33
912828Z45	US TREASURY FRN 01/22 VAR				0.279039	31 Jan 2022			
		2,000,000.000	Local	99.986049	1,999,720.98	100.115716	2,002,314.32	2,593.34	1.55
			Base	99.986049	1,999,720.98	100.115716	2,002,314.32	2,593.34	1.55
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033			
		66,691.820	Local	102.052726	68,060.82	100.328390	66,910.83	-1,149.99	0.05
Original Face:		2,000,000.000	Base	102.052726	68,060.82	100.328390	66,910.83	-1,149.99	0.05
<b>US DOLLAR Total</b>		91,384,899.800	Local		92,167,947.64		93,073,636.19	905,688.55	71.91
Original Face:		98,498,075.000	Base		92,167,947.64		93,073,636.19	905,688.55	71.91
<b>FIXED INCOME Total</b>		91,384,899.800	Base		92,167,947.64		93,073,636.19	905,688.55	71.91
Original Face:		98,498,075.000							



# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: April 30, 2020

View Date: May 12, 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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<b>FUND Total</b>								
	127,746,130.710	Base		128,529,178.55		129,434,867.10	905,688.55	100.00
Original Face:	98,498,075.000							

# Holdings

Currency Summary

As of: April 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: May 12, 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>								
	358,450.350	Local	358,450.35	358,450.35	0.28	0.00		0.00
		Base	358,450.35	358,450.35	0.28	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	36,002,780.560	Local	36,002,780.56	36,002,780.56	27.82	0.00		0.00
		Base	36,002,780.56	36,002,780.56	27.82	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	91,384,899.800	Local	92,167,947.64	93,073,636.19	71.91	905,688.55		905,688.55
Original Face:	98,498,075.000	Base	92,167,947.64	93,073,636.19	71.91	905,688.55	0.00	905,688.55
<b>US DOLLAR Total</b>								
	127,746,130.710	Local	128,529,178.55	129,434,867.10	100.00	905,688.55		905,688.55
Original Face:	98,498,075.000	Base	128,529,178.55	129,434,867.10	100.00	905,688.55	0.00	905,688.55
<b>FUND Total</b>								
	127,746,130.710	Base	128,529,178.55	129,434,867.10	100.00	905,688.55	0.00	905,688.55
Original Face:	98,498,075.000							

# Holdings

Asset Summary

As of: April 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

May 12, 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	358,450.350	358,450.35	358,450.35	0.28	0.00	0.00	0.00
<b>CASH Total</b>	358,450.350	358,450.35	358,450.35	0.28	0.00	0.00	0.00

# Holdings

Asset Summary

As of: April 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

May 12, 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							
	36,002,780.560	36,002,780.56	36,002,780.56	27.82	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	36,002,780.560	36,002,780.56	36,002,780.56	27.82	0.00	0.00	0.00

# Holdings

Asset Summary

As of: April 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

May 12, 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	91,384,899.800	92,167,947.64	93,073,636.19	71.91	905,688.55	0.00	905,688.55
<b>FIXED INCOME Total</b>	91,384,899.800	92,167,947.64	93,073,636.19	71.91	905,688.55	0.00	905,688.55

# Holdings

Asset Summary

As of: *April 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

*May 12, 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>	127,746,130.710	128,529,178.55	129,434,867.10	100.00	905,688.55	0.00	905,688.55

# Holdings

## Fund Summary

As of: April 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

May 12, 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	358,450.350	358,450.35	358,450.35	0.28	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	36,002,780.560	36,002,780.56	36,002,780.56	27.82	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	91,384,899.800	92,167,947.64	93,073,636.19	71.91	905,688.55 910,337.43 GN -4,648.88 LS	0.00 0.00 GN 0.00 LS	905,688.55 910,337.43 GN -4,648.88 LS	
Original Face:	98,498,075.000							
<hr/>								
<b>FUND Total</b>	0.000	127,746,130.710	128,529,178.55	129,434,867.10	100.00	905,688.55 910,337.43 GN -4,648.88 LS	0.00 0.00 GN 0.00 LS	905,688.55 910,337.43 GN -4,648.88 LS
Original Face:	98,498,075.000							