

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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
		101,872.260	Local 1.000000	101,872.26	1.000000	101,872.26	0.00	0.07
			Base 1.000000	101,872.26	1.000000	101,872.26	0.00	0.07

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	101,872.260	Local	101,872.26		101,872.26	0.00	0.07
		Base	101,872.26		101,872.26	0.00	0.07

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	101,872.260	Base	101,872.26		101,872.26	0.00	0.07

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796RT8	TREASURY BILL 01/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local 98.922000	1,978,440.00	99.154179	1,983,083.58	4,643.58	1.43
			Base 98.922000	1,978,440.00	99.154179	1,983,083.58	4,643.58	1.43

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		18,000,000.000	Local 100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	13.01
			Base 100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	13.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000,000.000	Local	19,978,440.00		19,983,083.58	4,643.58	14.44
		Base	19,978,440.00		19,983,083.58	4,643.58	14.44

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000,000.000	Base	19,978,440.00		19,983,083.58	4,643.58	14.44

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
		293,916.700	Local 100.363902	294,986.27	99.585133	292,697.34	-2,288.93	0.21
Original Face:		1,000,000.000	Base 100.363902	294,986.27	99.585133	292,697.34	-2,288.93	0.21
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000				0.010000	26 Sep 2019		
		1,000,000.000	Local 99.741196	997,411.96	99.650149	996,501.49	-910.47	0.72
			Base 99.741196	997,411.96	99.650149	996,501.49	-910.47	0.72
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4				4.000000	15 Sep 2041		
		1,752,833.450	Local 105.461424	1,848,563.11	107.314198	1,881,039.16	32,476.05	1.36
Original Face:		5,000,000.000	Base 105.461424	1,848,563.11	107.314198	1,881,039.16	32,476.05	1.36
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		1,264,052.500	Local 103.728923	1,311,188.04	102.042917	1,289,876.04	-21,312.00	0.93
Original Face:		5,000,000.000	Base 103.728923	1,311,188.04	102.042917	1,289,876.04	-21,312.00	0.93
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		1,117,191.640	Local 102.890835	1,149,487.81	101.427538	1,133,139.98	-16,347.83	0.82
Original Face:		4,372,786.000	Base 102.890835	1,149,487.81	101.427538	1,133,139.98	-16,347.83	0.82
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3				3.000000	20 Apr 2027		
		1,024,561.800	Local 103.438850	1,059,794.94	102.106985	1,046,149.16	-13,645.78	0.76
Original Face:		5,000,000.000	Base 103.438850	1,059,794.94	102.106985	1,046,149.16	-13,645.78	0.76
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5				3.500000	20 Apr 2027		
		1,140,868.130	Local 103.582480	1,181,739.50	103.154209	1,176,853.50	-4,886.00	0.85
Original Face:		7,500,000.000	Base 103.582480	1,181,739.50	103.154209	1,176,853.50	-4,886.00	0.85
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		1,351,252.850	Local 102.539484	1,385,567.70	101.428395	1,370,554.08	-15,013.62	0.99
Original Face:		5,000,000.000	Base 102.539484	1,385,567.70	101.428395	1,370,554.08	-15,013.62	0.99
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3				3.000000	20 Jul 2027		
		1,203,097.400	Local 103.586575	1,246,247.39	102.109615	1,228,478.12	-17,769.27	0.89
Original Face:		5,000,000.000	Base 103.586575	1,246,247.39	102.109615	1,228,478.12	-17,769.27	0.89
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		757,548.720	Local 104.123617	788,787.13	103.169657	781,560.42	-7,226.71	0.56
Original Face:		4,169,641.000	Base 104.123617	788,787.13	103.169657	781,560.42	-7,226.71	0.56

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36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3				3.000000	20 Jul 2042		
		3,696,758.850	Local 102.063656	3,773,047.23	101.697634	3,759,516.29	-13,530.94	2.72
Original Face:		7,500,000.000	Base 102.063656	3,773,047.23	101.697634	3,759,516.29	-13,530.94	2.72
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		702,615.260	Local 101.205872	711,087.90	101.693252	714,512.31	3,424.41	0.52
Original Face:		2,000,000.000	Base 101.205872	711,087.90	101.693252	714,512.31	3,424.41	0.52
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		481,706.230	Local 102.760392	495,003.21	102.126170	491,948.12	-3,055.09	0.36
Original Face:		2,910,888.000	Base 102.760392	495,003.21	102.126170	491,948.12	-3,055.09	0.36
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4				4.000000	20 Nov 2040		
		1,417,751.270	Local 105.178288	1,491,166.51	103.794050	1,471,541.46	-19,625.05	1.06
Original Face:		12,190,366.000	Base 105.178288	1,491,166.51	103.794050	1,471,541.46	-19,625.05	1.06
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5				4.500000	15 Sep 2040		
		711,810.450	Local 107.095334	762,315.78	108.020964	768,904.51	6,588.73	0.56
Original Face:		5,000,000.000	Base 107.095334	762,315.78	108.020964	768,904.51	6,588.73	0.56
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.750000	20 Sep 2040		
		924,795.900	Local 103.244673	954,802.50	104.378902	965,291.81	10,489.31	0.70
Original Face:		9,450,000.000	Base 103.244673	954,802.50	104.378902	965,291.81	10,489.31	0.70
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		776,957.450	Local 101.262387	786,765.66	100.929143	784,176.50	-2,589.16	0.57
Original Face:		2,500,000.000	Base 101.262387	786,765.66	100.929143	784,176.50	-2,589.16	0.57
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		557,219.810	Local 101.198606	563,898.68	99.769364	555,934.66	-7,964.02	0.40
Original Face:		1,500,000.000	Base 101.198606	563,898.68	99.769364	555,934.66	-7,964.02	0.40
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		857,271.280	Local 105.680408	905,967.79	106.199711	910,419.62	4,451.83	0.66
Original Face:		5,872,458.000	Base 105.680408	905,967.79	106.199711	910,419.62	4,451.83	0.66
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		30,720.130	Local 102.421572	31,464.04	104.248791	32,025.36	561.32	0.02
Original Face:		1,000,000.000	Base 102.421572	31,464.04	104.248791	32,025.36	561.32	0.02

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Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
	40,870.470	Local	104.950396	42,893.72	106.596174	43,566.36		672.64	0.03
Original Face:	1,000,000.000	Base	104.950396	42,893.72	106.596174	43,566.36		672.64	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
	421.250	Local	101.374481	427.04	104.123887	438.62		11.58	0.00
Original Face:	25,000.000	Base	101.374481	427.04	104.123887	438.62		11.58	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
	105,081.640	Local	103.389917	108,643.82	110.577004	116,196.13		7,552.31	0.08
Original Face:	2,000,000.000	Base	103.389917	108,643.82	110.577004	116,196.13		7,552.31	0.08
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.000000	20 Mar 2033		
	4,844.040	Local	100.000000	4,844.04	100.733360	4,879.56		35.52	0.00
Original Face:	410,000.000	Base	100.000000	4,844.04	100.733360	4,879.56		35.52	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.650500	20 Apr 2067		
	1,543,410.070	Local	100.000000	1,543,410.07	99.827260	1,540,743.98		-2,666.09	1.11
Original Face:	4,006,379.000	Base	100.000000	1,543,410.07	99.827260	1,540,743.98		-2,666.09	1.11
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.630500	20 Jun 2063		
	945,995.990	Local	100.000000	945,995.99	99.818050	944,274.75		-1,721.24	0.68
Original Face:	4,967,302.000	Base	100.000000	945,995.99	99.818050	944,274.75		-1,721.24	0.68
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
	563,636.580	Local	101.091439	569,788.33	99.125150	558,705.61		-11,082.72	0.40
Original Face:	2,720,000.000	Base	101.091439	569,788.33	99.125150	558,705.61		-11,082.72	0.40
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
	439,354.240	Local	101.559828	446,207.41	100.000310	439,355.60		-6,851.81	0.32
Original Face:	4,000,000.000	Base	101.559828	446,207.41	100.000310	439,355.60		-6,851.81	0.32
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
	1,774,840.760	Local	102.167681	1,813,313.64	99.694410	1,769,417.02		-43,896.62	1.28
Original Face:	4,400,000.000	Base	102.167681	1,813,313.64	99.694410	1,769,417.02		-43,896.62	1.28
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	1,741,669.530	Local	99.326342	1,729,936.64	96.422750	1,679,365.66		-50,570.98	1.21
Original Face:	3,000,000.000	Base	99.326342	1,729,936.64	96.422750	1,679,365.66		-50,570.98	1.21

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38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		551,617.280	Local 99.732026	550,139.09	98.229300	541,849.79	-8,289.30	0.39
Original Face:		2,000,000.000	Base 99.732026	550,139.09	98.229300	541,849.79	-8,289.30	0.39
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC				1.650000	16 Aug 2048		
		1,157,597.120	Local 97.570777	1,129,476.50	96.161700	1,113,165.07	-16,311.43	0.80
Original Face:		2,000,000.000	Base 97.570777	1,129,476.50	96.161700	1,113,165.07	-16,311.43	0.80
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		577,109.710	Local 100.626806	580,727.07	98.034440	565,766.27	-14,960.80	0.41
Original Face:		1,000,000.000	Base 100.626806	580,727.07	98.034440	565,766.27	-14,960.80	0.41
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		1,089,364.400	Local 101.259228	1,103,081.98	99.917230	1,088,462.73	-14,619.25	0.79
Original Face:		2,000,000.000	Base 101.259228	1,103,081.98	99.917230	1,088,462.73	-14,619.25	0.79
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		535,226.570	Local 101.335943	542,376.89	100.601390	538,445.37	-3,931.52	0.39
Original Face:		1,000,000.000	Base 101.335943	542,376.89	100.601390	538,445.37	-3,931.52	0.39
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		2,398,499.220	Local 98.894389	2,371,981.14	98.259210	2,356,746.39	-15,234.75	1.70
Original Face:		4,270,000.000	Base 98.894389	2,371,981.14	98.259210	2,356,746.39	-15,234.75	1.70
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		651,879.380	Local 100.746032	656,742.61	100.618310	655,910.02	-832.59	0.47
Original Face:		1,000,000.000	Base 100.746032	656,742.61	100.618310	655,910.02	-832.59	0.47
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		596,086.960	Local 100.844003	601,117.95	99.879660	595,369.63	-5,748.32	0.43
Original Face:		1,000,000.000	Base 100.844003	601,117.95	99.879660	595,369.63	-5,748.32	0.43
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		684,059.270	Local 99.887336	683,288.58	98.742270	675,455.65	-7,832.93	0.49
Original Face:		1,000,000.000	Base 99.887336	683,288.58	98.742270	675,455.65	-7,832.93	0.49
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		713,211.450	Local 100.319472	715,489.96	98.462870	702,248.46	-13,241.50	0.51
Original Face:		1,000,000.000	Base 100.319472	715,489.96	98.462870	702,248.46	-13,241.50	0.51

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38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		776,307.660	Local 100.923392	783,476.02	100.132550	777,336.66	-6,139.36	0.56
Original Face:		1,000,000.000	Base 100.923392	783,476.02	100.132550	777,336.66	-6,139.36	0.56
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		6,899,371.050	Local 98.456662	6,792,890.44	98.481190	6,794,582.71	1,692.27	4.91
Original Face:		7,500,000.000	Base 98.456662	6,792,890.44	98.481190	6,794,582.71	1,692.27	4.91
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
		2,298,139.440	Local 101.168510	2,324,993.43	101.618710	2,335,339.65	10,346.22	1.69
Original Face:		3,000,000.000	Base 101.168510	2,324,993.43	101.618710	2,335,339.65	10,346.22	1.69
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,604,363.640	Local 100.069831	1,605,483.99	100.802330	1,617,235.93	11,751.94	1.17
Original Face:		2,000,000.000	Base 100.069831	1,605,483.99	100.802330	1,617,235.93	11,751.94	1.17
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.588954	6,316,986.34	100.534755	6,313,582.61	-3,403.73	4.56
			Base 100.588954	6,316,986.34	100.534755	6,313,582.61	-3,403.73	4.56
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		5,000,000.000	Local 103.993939	5,199,696.95	104.204133	5,210,206.65	10,509.70	3.77
			Base 103.993939	5,199,696.95	104.204133	5,210,206.65	10,509.70	3.77
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		2,500,000.000	Local 106.053086	2,651,327.16	105.000000	2,625,000.00	-26,327.16	1.90
			Base 106.053086	2,651,327.16	105.000000	2,625,000.00	-26,327.16	1.90
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25				2.250000	15 Mar 2020		
		3,440,000.000	Local 100.186933	3,446,430.51	100.035117	3,441,208.02	-5,222.49	2.49
			Base 100.186933	3,446,430.51	100.035117	3,441,208.02	-5,222.49	2.49
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
		597,474.430	Local 101.335197	605,451.89	99.918520	596,987.61	-8,464.28	0.43
Original Face:		4,000,000.000	Base 101.335197	605,451.89	99.918520	596,987.61	-8,464.28	0.43
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
		364,185.480	Local 101.155705	368,394.39	101.326550	369,016.58	622.19	0.27
Original Face:		1,000,000.000	Base 101.155705	368,394.39	101.326550	369,016.58	622.19	0.27

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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: July 31, 2019

View Date: August 8, 2019

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	
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847000	29 May 2020			
		1,000,000.000	Local	100.085186	1,000,851.86	100.009511	1,000,095.11	-756.75	0.72
			Base	100.085186	1,000,851.86	100.009511	1,000,095.11	-756.75	0.72
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021			
		3,000,000.000	Local	99.249544	2,977,486.33	99.007972	2,970,239.16	-7,247.17	2.15
			Base	99.249544	2,977,486.33	99.007972	2,970,239.16	-7,247.17	2.15
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	100.816690	504,083.45	4,083.45	0.36
			Base	100.000000	500,000.00	100.816690	504,083.45	4,083.45	0.36
912796QV4	TREASURY BILL 08/19 0.00000					15 Aug 2019			
		2,000,000.000	Local	99.905057	1,998,101.13	99.922054	1,998,441.08	339.95	1.44
			Base	99.905057	1,998,101.13	99.922054	1,998,441.08	339.95	1.44
912796SD2	TREASURY BILL 02/20 0.00000					27 Feb 2020			
		2,000,000.000	Local	98.555433	1,971,108.66	98.824583	1,976,491.66	5,383.00	1.43
			Base	98.555433	1,971,108.66	98.824583	1,976,491.66	5,383.00	1.43
912796SE0	TREASURY BILL 08/19 0.00000				0.010000	22 Aug 2019			
		2,000,000.000	Local	99.856792	1,997,135.83	99.882643	1,997,652.86	517.03	1.44
			Base	99.856792	1,997,135.83	99.882643	1,997,652.86	517.03	1.44
912796SF7	TREASURY BILL 08/19 0.00000				0.010000	29 Aug 2019			
		2,000,000.000	Local	99.808434	1,996,168.67	99.850006	1,997,000.12	831.45	1.44
			Base	99.808434	1,996,168.67	99.850006	1,997,000.12	831.45	1.44
9128283G3	US TREASURY N/B 11/20 1.75				1.750000	15 Nov 2020			
		5,000,000.000	Local	99.483463	4,974,173.15	99.667969	4,983,398.45	9,225.30	3.60
			Base	99.483463	4,974,173.15	99.667969	4,983,398.45	9,225.30	3.60
9128283H1	US TREASURY N/B 11/19 1.75				1.750000	30 Nov 2019			
		2,000,000.000	Local	99.766909	1,995,338.18	99.843750	1,996,875.00	1,536.82	1.44
			Base	99.766909	1,995,338.18	99.843750	1,996,875.00	1,536.82	1.44
9128284J6	US TREASURY N/B 04/20 2.375				2.375000	30 Apr 2020			
		2,000,000.000	Local	99.806944	1,996,138.87	100.179688	2,003,593.76	7,454.89	1.45
			Base	99.806944	1,996,138.87	100.179688	2,003,593.76	7,454.89	1.45

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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: July 31, 2019

View Date: August 8, 2019

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
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
	2,000,000.000	Local	99.948815	1,998,976.29	100.308594	2,006,171.88	7,195.59	1.45	
		Base	99.948815	1,998,976.29	100.308594	2,006,171.88	7,195.59	1.45	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local	99.866240	998,662.40	100.558595	1,005,585.95	6,923.55	0.73	
		Base	99.866240	998,662.40	100.558595	1,005,585.95	6,923.55	0.73	
9128286Q8	US TREASURY FRN 04/21 VAR					2.189574	30 Apr 2021		
	2,000,000.000	Local	99.935345	1,998,706.90	99.970746	1,999,414.92	708.02	1.45	
		Base	99.935345	1,998,706.90	99.970746	1,999,414.92	708.02	1.45	
912828F62	US TREASURY N/B 10/19 1.5					1.500000	31 Oct 2019		
	5,000,000.000	Local	99.939335	4,996,966.73	99.816406	4,990,820.30	-6,146.43	3.61	
		Base	99.939335	4,996,966.73	99.816406	4,990,820.30	-6,146.43	3.61	
912828G61	US TREASURY N/B 11/19 1.5					1.500000	30 Nov 2019		
	2,000,000.000	Local	99.681909	1,993,638.18	99.761719	1,995,234.38	1,596.20	1.44	
		Base	99.681909	1,993,638.18	99.761719	1,995,234.38	1,596.20	1.44	
912828J50	US TREASURY N/B 02/20 1.375					1.375000	29 Feb 2020		
	2,000,000.000	Local	99.322042	1,986,440.84	99.535156	1,990,703.12	4,262.28	1.44	
		Base	99.322042	1,986,440.84	99.535156	1,990,703.12	4,262.28	1.44	
912828L32	US TREASURY N/B 08/20 1.375					1.375000	31 Aug 2020		
	5,000,000.000	Local	99.079162	4,953,958.11	99.281250	4,964,062.50	10,104.39	3.59	
		Base	99.079162	4,953,958.11	99.281250	4,964,062.50	10,104.39	3.59	
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	1,000,000.000	Local	99.657525	996,575.25	98.691406	986,914.06	-9,661.19	0.71	
		Base	99.657525	996,575.25	98.691406	986,914.06	-9,661.19	0.71	
912828U73	US TREASURY N/B 12/19 1.375					1.375000	15 Dec 2019		
	5,000,000.000	Local	99.942607	4,997,130.37	99.710938	4,985,546.90	-11,583.47	3.60	
		Base	99.942607	4,997,130.37	99.710938	4,985,546.90	-11,583.47	3.60	
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
	4,000,000.000	Local	100.183684	4,007,347.35	100.375000	4,015,000.00	7,652.65	2.90	
		Base	100.183684	4,007,347.35	100.375000	4,015,000.00	7,652.65	2.90	

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Holdings

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



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033			
		246,729.930	Local	102.213096	252,190.30	100.082130	246,932.57	-5,257.73	0.18
Original Face:		2,000,000.000	Base	102.213096	252,190.30	100.082130	246,932.57	-5,257.73	0.18
US DOLLAR Total									
		117,684,277.380	Local		118,561,402.14		118,276,236.25	-285,165.89	85.48
Original Face:		155,264,820.000	Base		118,561,402.14		118,276,236.25	-285,165.89	85.48
FIXED INCOME Total									
		117,684,277.380	Base		118,561,402.14		118,276,236.25	-285,165.89	85.48
Original Face:		155,264,820.000							

Holdings

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



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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								
		137,786,149.640	Base	138,641,714.40		138,361,192.09	-280,522.31	100.00
Original Face:		155,264,820.000						

Holdings

Currency Summary

As of: July 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: August 8, 2019



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								
	101,872.260	Local	101,872.26	101,872.26	0.07	0.00		0.00
		Base	101,872.26	101,872.26	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	20,000,000.000	Local	19,978,440.00	19,983,083.58	14.44	4,643.58		4,643.58
		Base	19,978,440.00	19,983,083.58	14.44	4,643.58	0.00	4,643.58
FIXED INCOME								
	117,684,277.380	Local	118,561,402.14	118,276,236.25	85.48	-285,165.89		-285,165.89
Original Face:	155,264,820.000	Base	118,561,402.14	118,276,236.25	85.48	-285,165.89	0.00	-285,165.89
US DOLLAR Total								
	137,786,149.640	Local	138,641,714.40	138,361,192.09	100.00	-280,522.31		-280,522.31
Original Face:	155,264,820.000	Base	138,641,714.40	138,361,192.09	100.00	-280,522.31	0.00	-280,522.31
FUND Total								
	137,786,149.640	Base	138,641,714.40	138,361,192.09	100.00	-280,522.31	0.00	-280,522.31
Original Face:	155,264,820.000							

Holdings

Asset Summary

As of: July 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

August 8, 2019



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	101,872.260	101,872.26	101,872.26	0.07	0.00	0.00	0.00
CASH Total	101,872.260	101,872.26	101,872.26	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: July 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

August 8, 2019



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							
	20,000,000.000	19,978,440.00	19,983,083.58	14.44	4,643.58	0.00	4,643.58
CASH EQUIVALENT Total							
	20,000,000.000	19,978,440.00	19,983,083.58	14.44	4,643.58	0.00	4,643.58

Holdings

Asset Summary

As of: July 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

August 8, 2019



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	117,684,277.380	118,561,402.14	118,276,236.25	85.48	-285,165.89	0.00	-285,165.89
FIXED INCOME Total	117,684,277.380	118,561,402.14	118,276,236.25	85.48	-285,165.89	0.00	-285,165.89

Holdings

Asset Summary

As of: July 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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August 8, 2019



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	137,786,149.640	138,641,714.40	138,361,192.09	100.00	-280,522.31	0.00	-280,522.31

Holdings

Fund Summary

As of: July 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

August 8, 2019



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		101,872.260	101,872.26	101,872.26	0.07	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		20,000,000.000	19,978,440.00	19,983,083.58	14.44	4,643.58 4,643.58 GN 0.00 LS	0.00 0.00 GN 0.00 LS	4,643.58 4,643.58 GN 0.00 LS
FIXED INCOME		117,684,277.380	118,561,402.14	118,276,236.25	85.48	-285,165.89 169,000.59 GN -454,166.48 LS	0.00 0.00 GN 0.00 LS	-285,165.89 169,000.59 GN -454,166.48 LS
Original Face:	155,264,820.000							
<hr/>								
FUND Total	0.000	137,786,149.640	138,641,714.40	138,361,192.09	100.00	-280,522.31 173,644.17 GN -454,166.48 LS	0.00 0.00 GN 0.00 LS	-280,522.31 173,644.17 GN -454,166.48 LS
Original Face:	155,264,820.000							