

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: August 31, 2019

View Date: September 10, 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
		398,032.910	Local 1.000000	398,032.91	1.000000	398,032.91	0.00	0.28
			Base 1.000000	398,032.91	1.000000	398,032.91	0.00	0.28

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	398,032.910	Local	398,032.91		398,032.91	0.00	0.28
		Base	398,032.91		398,032.91	0.00	0.28

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	398,032.910	Base	398,032.91		398,032.91	0.00	0.28

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 99.139000	1,982,780.00	99.376667	02 Jan 2020 1,987,533.34	4,753.34	1.38
			Base 99.139000	1,982,780.00	99.376667	1,987,533.34	4,753.34	1.38

979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		29,497,292.860	Local 100.000000	29,497,292.86	100.000000	03 Sep 2019 29,497,292.86	0.00	20.48
			Base 100.000000	29,497,292.86	100.000000	29,497,292.86	0.00	20.48

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	31,497,292.860	Local	31,480,072.86		31,484,826.20	4,753.34	21.86
		Base	31,480,072.86		31,484,826.20	4,753.34	21.86

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	31,497,292.860	Base	31,480,072.86		31,484,826.20	4,753.34	21.86

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		
		260,006.390	Local 100.349022	260,913.87	100.098284	260,261.93	-651.94	0.18
Original Face:		1,000,000.000	Base 100.349022	260,913.87	100.098284	260,261.93	-651.94	0.18
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000				0.010000	26 Sep 2019		
		1,000,000.000	Local 99.884462	998,844.62	99.852773	998,527.73	-316.89	0.69
			Base 99.884462	998,844.62	99.852773	998,527.73	-316.89	0.69
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		1,233,244.850	Local 103.689551	1,278,746.05	102.707862	1,266,639.42	-12,106.63	0.88
Original Face:		5,000,000.000	Base 103.689551	1,278,746.05	102.707862	1,266,639.42	-12,106.63	0.88
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		1,092,043.750	Local 102.859046	1,123,265.78	102.175638	1,115,802.67	-7,463.11	0.77
Original Face:		4,372,786.000	Base 102.859046	1,123,265.78	102.175638	1,115,802.67	-7,463.11	0.77
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3				3.000000	20 Apr 2027		
		997,476.800	Local 103.401032	1,031,401.31	102.661804	1,024,027.68	-7,373.63	0.71
Original Face:		5,000,000.000	Base 103.401032	1,031,401.31	102.661804	1,024,027.68	-7,373.63	0.71
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5				3.500000	20 Apr 2027		
		1,121,615.630	Local 103.543084	1,161,355.41	103.525855	1,161,162.17	-193.24	0.81
Original Face:		7,500,000.000	Base 103.543084	1,161,355.41	103.525855	1,161,162.17	-193.24	0.81
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		1,321,156.400	Local 102.511850	1,354,341.87	102.176900	1,349,916.65	-4,425.22	0.94
Original Face:		5,000,000.000	Base 102.511850	1,354,341.87	102.176900	1,349,916.65	-4,425.22	0.94
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3				3.000000	20 Jul 2027		
		1,171,541.850	Local 103.548367	1,213,112.45	102.665125	1,202,764.90	-10,347.55	0.83
Original Face:		5,000,000.000	Base 103.548367	1,213,112.45	102.665125	1,202,764.90	-10,347.55	0.83
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		731,022.290	Local 104.079691	760,845.74	103.542683	756,920.09	-3,925.65	0.53
Original Face:		4,169,641.000	Base 104.079691	760,845.74	103.542683	756,920.09	-3,925.65	0.53
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3				3.000000	20 Jul 2042		
		3,576,222.300	Local 102.056030	3,649,750.49	102.588178	3,668,781.30	19,030.81	2.55
Original Face:		7,500,000.000	Base 102.056030	3,649,750.49	102.588178	3,668,781.30	19,030.81	2.55

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36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3						3.000000	20 May 2043		
	690,098.080	Local		101.201570	698,390.09	102.582514		707,919.96	9,529.87	0.49
Original Face:	2,000,000.000	Base		101.201570	698,390.09	102.582514		707,919.96	9,529.87	0.49
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5						3.500000	20 Feb 2027		
	476,842.630	Local		102.729387	489,857.51	102.497747		488,752.95	-1,104.56	0.34
Original Face:	2,910,888.000	Base		102.729387	489,857.51	102.497747		488,752.95	-1,104.56	0.34
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4						4.000000	20 Nov 2040		
	1,367,063.360	Local		105.157661	1,437,571.85	104.154342		1,423,855.85	-13,716.00	0.99
Original Face:	12,190,366.000	Base		105.157661	1,437,571.85	104.154342		1,423,855.85	-13,716.00	0.99
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5						4.500000	15 Sep 2040		
	687,834.850	Local		107.066829	736,442.96	109.027364		749,928.21	13,485.25	0.52
Original Face:	5,000,000.000	Base		107.066829	736,442.96	109.027364		749,928.21	13,485.25	0.52
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR						3.750000	20 Sep 2040		
	901,726.470	Local		103.231644	930,867.06	104.422922		941,609.13	10,742.07	0.65
Original Face:	9,450,000.000	Base		103.231644	930,867.06	104.422922		941,609.13	10,742.07	0.65
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5						2.500000	15 Dec 2027		
	765,252.830	Local		101.249590	774,815.35	101.773365		778,823.56	4,008.21	0.54
Original Face:	2,500,000.000	Base		101.249590	774,815.35	101.773365		778,823.56	4,008.21	0.54
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5						2.500000	20 Jun 2028		
	549,518.630	Local		101.187159	556,042.29	100.518069		552,365.52	-3,676.77	0.38
Original Face:	1,500,000.000	Base		101.187159	556,042.29	100.518069		552,365.52	-3,676.77	0.38
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4						4.000000	15 Nov 2040		
	854,861.230	Local		105.657765	903,227.27	106.644703		911,664.22	8,436.95	0.63
Original Face:	5,872,458.000	Base		105.657765	903,227.27	106.644703		911,664.22	8,436.95	0.63
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5						5.500000	15 Feb 2024		
	29,991.180	Local		102.376299	30,703.86	104.761732		31,419.28	715.42	0.02
Original Face:	1,000,000.000	Base		102.376299	30,703.86	104.761732		31,419.28	715.42	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5						5.000000	15 Dec 2035		
	40,659.800	Local		104.924717	42,662.18	107.900382		43,872.08	1,209.90	0.03
Original Face:	1,000,000.000	Base		104.924717	42,662.18	107.900382		43,872.08	1,209.90	0.03

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36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		410.460	Local 101.337524	415.95	104.098058	427.28	11.33	0.00
Original Face:		25,000.000	Base 101.337524	415.95	104.098058	427.28	11.33	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		104,801.820	Local 103.375686	108,339.60	111.868065	117,239.77	8,900.17	0.08
Original Face:		2,000,000.000	Base 103.375686	108,339.60	111.868065	117,239.77	8,900.17	0.08
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		4,511.350	Local 100.000000	4,511.35	100.835130	4,549.03	37.68	0.00
Original Face:		410,000.000	Base 100.000000	4,511.35	100.835130	4,549.03	37.68	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				2.599500	20 Apr 2067		
		1,437,642.230	Local 100.000000	1,437,642.23	99.851090	1,435,501.44	-2,140.79	1.00
Original Face:		4,006,379.000	Base 100.000000	1,437,642.23	99.851090	1,435,501.44	-2,140.79	1.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				2.630500	20 Jun 2063		
		815,850.050	Local 100.000000	815,850.05	99.842370	814,564.03	-1,286.02	0.57
Original Face:		4,967,302.000	Base 100.000000	815,850.05	99.842370	814,564.03	-1,286.02	0.57
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		541,315.010	Local 101.086818	547,198.12	99.561500	538,941.34	-8,256.78	0.37
Original Face:		2,720,000.000	Base 101.086818	547,198.12	99.561500	538,941.34	-8,256.78	0.37
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		437,041.840	Local 101.555663	443,840.74	100.799320	440,535.20	-3,305.54	0.31
Original Face:		4,000,000.000	Base 101.555663	443,840.74	100.799320	440,535.20	-3,305.54	0.31
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,761,707.680	Local 102.159672	1,799,754.78	101.198550	1,782,822.63	-16,932.15	1.24
Original Face:		4,400,000.000	Base 102.159672	1,799,754.78	101.198550	1,782,822.63	-16,932.15	1.24
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,734,733.500	Local 99.328846	1,723,090.76	97.266550	1,687,315.43	-35,775.33	1.17
Original Face:		3,000,000.000	Base 99.328846	1,723,090.76	97.266550	1,687,315.43	-35,775.33	1.17
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		547,450.080	Local 99.733179	545,989.37	98.589010	539,725.61	-6,263.76	0.37
Original Face:		2,000,000.000	Base 99.733179	545,989.37	98.589010	539,725.61	-6,263.76	0.37

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38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC				1.650000	16 Aug 2048		
		1,075,196.360	Local 97.577876	1,049,153.77	99.159580	1,066,160.19	17,006.42	0.74
Original Face:		2,000,000.000	Base 97.577876	1,049,153.77	99.159580	1,066,160.19	17,006.42	0.74
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		553,617.750	Local 100.624949	557,077.58	99.844380	552,756.21	-4,321.37	0.38
Original Face:		1,000,000.000	Base 100.624949	557,077.58	99.844380	552,756.21	-4,321.37	0.38
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		1,073,190.840	Local 101.255017	1,086,659.57	100.386680	1,077,340.65	-9,318.92	0.75
Original Face:		2,000,000.000	Base 101.255017	1,086,659.57	100.386680	1,077,340.65	-9,318.92	0.75
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		534,197.930	Local 101.332278	541,314.93	102.387100	546,949.77	5,634.84	0.38
Original Face:		1,000,000.000	Base 101.332278	541,314.93	102.387100	546,949.77	5,634.84	0.38
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	99.160840	0.01	0.00	0.00
			Base 100.000000	0.01	99.160840	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		650,732.200	Local 100.744117	655,574.41	102.824720	669,113.56	13,539.15	0.46
Original Face:		1,000,000.000	Base 100.744117	655,574.41	102.824720	669,113.56	13,539.15	0.46
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		594,611.930	Local 100.841577	599,616.05	101.848260	605,601.90	5,985.85	0.42
Original Face:		1,000,000.000	Base 100.841577	599,616.05	101.848260	605,601.90	5,985.85	0.42
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		682,551.950	Local 99.887601	681,784.77	99.429230	678,656.15	-3,128.62	0.47
Original Face:		1,000,000.000	Base 99.887601	681,784.77	99.429230	678,656.15	-3,128.62	0.47
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		711,305.480	Local 100.318381	713,570.14	99.135940	705,159.37	-8,410.77	0.49
Original Face:		1,000,000.000	Base 100.318381	713,570.14	99.135940	705,159.37	-8,410.77	0.49
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		764,322.230	Local 100.920811	771,360.19	100.884600	771,083.42	-276.77	0.54
Original Face:		1,000,000.000	Base 100.920811	771,360.19	100.884600	771,083.42	-276.77	0.54

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38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057			
		6,887,342.850	Local	98.460144	6,781,287.66	99.799750	6,873,550.95	92,263.29	4.77
Original Face:		7,500,000.000	Base	98.460144	6,781,287.66	99.799750	6,873,550.95	92,263.29	4.77
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069			
		1,470,434.280	Local	100.069712	1,471,459.35	101.511327	1,492,657.35	21,198.00	1.04
Original Face:		2,000,000.000	Base	100.069712	1,471,459.35	101.511327	1,492,657.35	21,198.00	1.04
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020			
		6,280,000.000	Local	100.548916	6,314,471.91	100.802896	6,330,421.87	15,949.96	4.39
			Base	100.548916	6,314,471.91	100.802896	6,330,421.87	15,949.96	4.39
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		5,000,000.000	Local	104.218236	5,210,911.82	104.942642	5,247,132.10	36,220.28	3.64
			Base	104.218236	5,210,911.82	104.942642	5,247,132.10	36,220.28	3.64
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		2,500,000.000	Local	106.213467	2,655,336.68	105.640000	2,641,000.00	-14,336.68	1.83
			Base	106.213467	2,655,336.68	105.640000	2,641,000.00	-14,336.68	1.83
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25				2.250000	15 Mar 2020			
		3,440,000.000	Local	100.161405	3,445,552.34	100.139294	3,444,791.71	-760.63	2.39
			Base	100.161405	3,445,552.34	100.139294	3,444,791.71	-760.63	2.39
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021			
		597,474.430	Local	101.281513	605,131.14	100.615390	601,151.23	-3,979.91	0.42
Original Face:		4,000,000.000	Base	101.281513	605,131.14	100.615390	601,151.23	-3,979.91	0.42
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022			
		364,185.480	Local	101.118070	368,257.33	102.277840	372,481.04	4,223.71	0.26
Original Face:		1,000,000.000	Base	101.118070	368,257.33	102.277840	372,481.04	4,223.71	0.26
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847000	29 May 2020			
		1,000,000.000	Local	100.076442	1,000,764.42	100.291735	1,002,917.35	2,152.93	0.70
			Base	100.076442	1,000,764.42	100.291735	1,002,917.35	2,152.93	0.70
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021			
		3,000,000.000	Local	99.278993	2,978,369.78	99.827217	2,994,816.51	16,446.73	2.08
			Base	99.278993	2,978,369.78	99.827217	2,994,816.51	16,446.73	2.08

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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: August 31, 2019

View Date: September 10, 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
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57				2.570000	01 Aug 2021		
		500,000.000	Local 100.000000	500,000.00	101.603830	508,019.15	8,019.15	0.35
			Base 100.000000	500,000.00	101.603830	508,019.15	8,019.15	0.35
912796SD2	TREASURY BILL 02/20 0.00000					27 Feb 2020		
		2,000,000.000	Local 98.768679	1,975,373.57	99.095333	1,981,906.66	6,533.09	1.38
			Base 98.768679	1,975,373.57	99.095333	1,981,906.66	6,533.09	1.38
912796WB1	TREASURY BILL 10/19 0.00000				0.010000	29 Oct 2019		
		5,000,000.000	Local 99.688889	4,984,444.45	99.690500	4,984,525.00	80.55	3.46
			Base 99.688889	4,984,444.45	99.690500	4,984,525.00	80.55	3.46
9128283G3	US TREASURY N/B 11/20 1.75				1.750000	15 Nov 2020		
		5,000,000.000	Local 99.517388	4,975,869.40	100.039062	5,001,953.10	26,083.70	3.47
			Base 99.517388	4,975,869.40	100.039062	5,001,953.10	26,083.70	3.47
9128283H1	US TREASURY N/B 11/19 1.75				1.750000	30 Nov 2019		
		2,000,000.000	Local 99.826627	1,996,532.53	99.917969	1,998,359.38	1,826.85	1.39
			Base 99.826627	1,996,532.53	99.917969	1,998,359.38	1,826.85	1.39
9128284J6	US TREASURY N/B 04/20 2.375				2.375000	30 Apr 2020		
		2,000,000.000	Local 99.828866	1,996,577.31	100.328125	2,006,562.50	9,985.19	1.39
			Base 99.828866	1,996,577.31	100.328125	2,006,562.50	9,985.19	1.39
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
		2,000,000.000	Local 99.954034	1,999,080.68	100.468750	2,009,375.00	10,294.32	1.39
			Base 99.954034	1,999,080.68	100.468750	2,009,375.00	10,294.32	1.39
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
		1,000,000.000	Local 99.876711	998,767.11	100.800782	1,008,007.82	9,240.71	0.70
			Base 99.876711	998,767.11	100.800782	1,008,007.82	9,240.71	0.70
9128286Q8	US TREASURY FRN 04/21 VAR				2.098766	30 Apr 2021		
		2,000,000.000	Local 99.938487	1,998,769.73	99.872265	1,997,445.30	-1,324.43	1.39
			Base 99.938487	1,998,769.73	99.872265	1,997,445.30	-1,324.43	1.39
9128287G9	US TREASURY FRN 07/21 VAR				2.179766	31 Jul 2021		
		2,000,000.000	Local 99.951919	1,999,038.37	99.968577	1,999,371.54	333.17	1.39
			Base 99.951919	1,999,038.37	99.968577	1,999,371.54	333.17	1.39

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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: August 31, 2019

View Date: September 10, 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
912828F62	US TREASURY N/B 10/19 1.5					1.500000	31 Oct 2019		
	5,000,000.000	Local	99.960001	4,998,000.04	99.905000	4,995,250.00	-2,750.04	3.47	
		Base	99.960001	4,998,000.04	99.905000	4,995,250.00	-2,750.04	3.47	
912828G61	US TREASURY N/B 11/19 1.5					1.500000	30 Nov 2019		
	2,000,000.000	Local	99.763404	1,995,268.07	99.867188	1,997,343.76	2,075.69	1.39	
		Base	99.763404	1,995,268.07	99.867188	1,997,343.76	2,075.69	1.39	
912828J50	US TREASURY N/B 02/20 1.375					1.375000	29 Feb 2020		
	2,000,000.000	Local	99.421177	1,988,423.54	99.738281	1,994,765.62	6,342.08	1.38	
		Base	99.421177	1,988,423.54	99.738281	1,994,765.62	6,342.08	1.38	
912828L32	US TREASURY N/B 08/20 1.375					1.375000	31 Aug 2020		
	5,000,000.000	Local	99.151248	4,957,562.39	99.593750	4,979,687.50	22,125.11	3.46	
		Base	99.151248	4,957,562.39	99.593750	4,979,687.50	22,125.11	3.46	
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	1,000,000.000	Local	99.675925	996,759.25	99.242188	992,421.88	-4,337.37	0.69	
		Base	99.675925	996,759.25	99.242188	992,421.88	-4,337.37	0.69	
912828U73	US TREASURY N/B 12/19 1.375					1.375000	15 Dec 2019		
	5,000,000.000	Local	99.955689	4,997,784.47	99.824219	4,991,210.95	-6,573.52	3.47	
		Base	99.955689	4,997,784.47	99.824219	4,991,210.95	-6,573.52	3.47	
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
	4,000,000.000	Local	100.166635	4,006,665.41	100.550781	4,022,031.24	15,365.83	2.79	
		Base	100.166635	4,006,665.41	100.550781	4,022,031.24	15,365.83	2.79	
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.750000	15 Dec 2033		
	223,548.630	Local	102.199973	228,466.64	100.188550	223,970.13	-4,496.51	0.16	
Original Face:	2,000,000.000	Base	102.199973	228,466.64	100.188550	223,970.13	-4,496.51	0.16	
US DOLLAR Total									
	111,156,355.690	Local		111,940,827.77		112,162,584.93	221,757.16	77.87	
Original Face:	142,994,820.000	Base		111,940,827.77		112,162,584.93	221,757.16	77.87	
FIXED INCOME Total									
	111,156,355.690	Base		111,940,827.77		112,162,584.93	221,757.16	77.87	

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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: August 31, 2019

View Date: September 10, 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
Original Face:		142,994,820.000						

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: August 31, 2019

View Date: September 10, 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								
		143,051,681.460	Base	143,818,933.54		144,045,444.04	226,510.50	100.00
Original Face:		142,994,820.000						

Holdings

Currency Summary

As of: August 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 10, 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								
	398,032.910	Local	398,032.91	398,032.91	0.28	0.00		0.00
		Base	398,032.91	398,032.91	0.28	0.00	0.00	0.00
CASH EQUIVALENT								
	31,497,292.860	Local	31,480,072.86	31,484,826.20	21.86	4,753.34		4,753.34
		Base	31,480,072.86	31,484,826.20	21.86	4,753.34	0.00	4,753.34
FIXED INCOME								
	111,156,355.690	Local	111,940,827.77	112,162,584.93	77.87	221,757.16		221,757.16
Original Face:	142,994,820.000	Base	111,940,827.77	112,162,584.93	77.87	221,757.16	0.00	221,757.16
US DOLLAR Total								
	143,051,681.460	Local	143,818,933.54	144,045,444.04	100.00	226,510.50		226,510.50
Original Face:	142,994,820.000	Base	143,818,933.54	144,045,444.04	100.00	226,510.50	0.00	226,510.50
FUND Total								
	143,051,681.460	Base	143,818,933.54	144,045,444.04	100.00	226,510.50	0.00	226,510.50
Original Face:	142,994,820.000							

Holdings

Asset Summary

As of: August 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 10, 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	398,032.910	398,032.91	398,032.91	0.28	0.00	0.00	0.00
CASH Total	398,032.910	398,032.91	398,032.91	0.28	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 10, 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	31,497,292.860	31,480,072.86	31,484,826.20	21.86	4,753.34	0.00	4,753.34
CASH EQUIVALENT Total	31,497,292.860	31,480,072.86	31,484,826.20	21.86	4,753.34	0.00	4,753.34

Holdings

Asset Summary

As of: August 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 10, 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							
	111,156,355.690	111,940,827.77	112,162,584.93	77.87	221,757.16	0.00	221,757.16
FIXED INCOME Total							
	111,156,355.690	111,940,827.77	112,162,584.93	77.87	221,757.16	0.00	221,757.16

Holdings

Asset Summary

As of: August 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 10, 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	143,051,681.460	143,818,933.54	144,045,444.04	100.00	226,510.50	0.00	226,510.50

Holdings

Fund Summary

As of: August 31, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: September 10, 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	398,032.910	398,032.91	398,032.91	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	31,497,292.860	31,480,072.86	31,484,826.20	21.86	4,753.34 4,753.34 GN 0.00 LS	0.00 0.00 GN 0.00 LS	4,753.34 4,753.34 GN 0.00 LS	
FIXED INCOME	111,156,355.690	111,940,827.77	112,162,584.93	77.87	221,757.16 425,034.26 GN -203,277.10 LS	0.00 0.00 GN 0.00 LS	221,757.16 425,034.26 GN -203,277.10 LS	
Original Face:	142,994,820.000							
<hr/>								
FUND Total	0.000	143,051,681.460	143,818,933.54	144,045,444.04	100.00	226,510.50 429,787.60 GN -203,277.10 LS	0.00 0.00 GN 0.00 LS	226,510.50 429,787.60 GN -203,277.10 LS
Original Face:	142,994,820.000							