

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2018

View Date: January 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							
		62,499.860	Local	1.000000	62,499.86	1.000000	62,499.86	0.00
			Base	1.000000	62,499.86	1.000000	62,499.86	0.00

US DOLLAR Total		62,499.860	Local		62,499.86		62,499.86	0.00
			Base		62,499.86		62,499.86	0.00

CASH Total		62,499.860	Base		62,499.86		62,499.86	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

03785EN91	APPLE INC				2.3	09 Jan 2019		
		10,000,000.000	Local	99.948889	9,994,888.89	99.948889	9,994,888.89	0.48
			Base	99.948889	9,994,888.89	99.948889	9,994,888.89	0.48

03785ENW0	APPLE INC				2.41	30 Jan 2019		
		25,000,000.000	Local	99.805861	24,951,465.28	99.805861	24,951,465.28	1.20
			Base	99.805861	24,951,465.28	99.805861	24,951,465.28	1.20

07644BNX6	BEDFORD ROW FDG CORP				2.54	31 Jan 2019		
		20,000,000.000	Local	99.788333	19,957,666.67	99.788333	19,957,666.67	0.96
			Base	99.788333	19,957,666.67	99.788333	19,957,666.67	0.96

13606BWJ1	CANADIAN IMPERIAL BK				2.89125	08 May 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.97
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.97

15060YPB0	CEDAR SPRING CPTL CO				2.6	11 Feb 2019		
		20,000,000.000	Local	99.703889	19,940,777.78	99.703889	19,940,777.78	0.96
			Base	99.703889	19,940,777.78	99.703889	19,940,777.78	0.96

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19121BN39	COCA-COLA COMPANY				2.27	03 Jan 2019			
		25,000,000.000	Local	99.987389	24,996,847.22	99.987389	24,996,847.22	0.00	1.21
			Base	99.987389	24,996,847.22	99.987389	24,996,847.22	0.00	1.21
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR				3.1115	05 May 2020			
		7,000,000.000	Local	100.000000	7,000,000.00	99.514000	6,965,980.00	-34,020.00	0.34
			Base	100.000000	7,000,000.00	99.514000	6,965,980.00	-34,020.00	0.34
45779QN44	INSTITUTIONAL SECURED				2.54	04 Jan 2019			
		25,000,000.000	Local	99.978833	24,994,708.33	99.978833	24,994,708.33	0.00	1.21
			Base	99.978833	24,994,708.33	99.978833	24,994,708.33	0.00	1.21
64105SN20	NESTLE FIN FRANCE S.				2.29	02 Jan 2019			
		20,000,000.000	Local	99.993639	19,998,727.78	99.993639	19,998,727.78	0.00	0.97
			Base	99.993639	19,998,727.78	99.993639	19,998,727.78	0.00	0.97
66844DNR9	NORTHWESTERN UNIVERS				2.45	25 Jan 2019			
		20,000,000.000	Local	99.836667	19,967,333.33	99.836667	19,967,333.33	0.00	0.96
			Base	99.836667	19,967,333.33	99.836667	19,967,333.33	0.00	0.96
90328BNG2	USAA CAPITAL CORP				2.32	16 Jan 2019			
		25,000,000.000	Local	99.903333	24,975,833.33	99.903333	24,975,833.33	0.00	1.21
			Base	99.903333	24,975,833.33	99.903333	24,975,833.33	0.00	1.21
912796PK9	TREASURY BILL 01/19 0.00000				1.78	03 Jan 2019			
		10,000,000.000	Local	99.990111	9,999,011.11	99.990111	9,999,011.11	0.00	0.48
			Base	99.990111	9,999,011.11	99.990111	9,999,011.11	0.00	0.48
912796QM4	TREASURY BILL 06/19 0.00000				2.425	20 Jun 2019			
		80,000,000.000	Local	98.852854	79,082,283.33	98.875333	79,100,266.40	17,983.07	3.82
			Base	98.852854	79,082,283.33	98.875333	79,100,266.40	17,983.07	3.82
912796RV3	TREASURY BILL 06/19 0.00000				2.4659	27 Jun 2019			
		40,000,000.000	Local	98.787599	39,515,039.66	98.830903	39,532,361.20	17,321.54	1.91
			Base	98.787599	39,515,039.66	98.830903	39,532,361.20	17,321.54	1.91
926NKW009	AMHERST PIERPONT 04/15 VAR				3.35	02 Jan 2019			
		350,000,000.000	Local	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	16.89
			Base	100.000000	350,000,000.00	100.000000	350,000,000.00	0.00	16.89

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926NKW009	AMHERST PIERPONT 04/15 VAR				4.5	02 Jan 2019		
		22,505,869.170	Local 100.000000	22,505,869.17	100.000000	22,505,869.17	0.00	1.09
			Base 100.000000	22,505,869.17	100.000000	22,505,869.17	0.00	1.09
979QHR003	SOUTH STREET REPO				3.5	02 Jan 2019		
		525,000,000.000	Local 100.000000	525,000,000.00	100.000000	525,000,000.00	0.00	25.34
			Base 100.000000	525,000,000.00	100.000000	525,000,000.00	0.00	25.34
US DOLLAR Total		1,244,505,869.170	Local	1,242,880,451.88		1,242,881,736.49	1,284.61	59.99
			Base	1,242,880,451.88		1,242,881,736.49	1,284.61	59.99
CASH EQUIVALENT Total		1,244,505,869.170	Base	1,242,880,451.88		1,242,881,736.49	1,284.61	59.99
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.7	05 Nov 2021		
		5,000,000.000	Local 99.979125	4,998,956.26	100.898370	5,044,918.50	45,962.24	0.24
			Base 99.979125	4,998,956.26	100.898370	5,044,918.50	45,962.24	0.24
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				3.19238	05 Nov 2021		
		2,000,000.000	Local 100.000000	2,000,000.00	99.606300	1,992,126.00	-7,874.00	0.10
			Base 100.000000	2,000,000.00	99.606300	1,992,126.00	-7,874.00	0.10
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR				3.16813	03 Mar 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	99.851282	4,992,564.10	-7,435.90	0.24
			Base 100.000000	5,000,000.00	99.851282	4,992,564.10	-7,435.90	0.24
037833AP5	APPLE INC SR UNSECURED 05/19 VAR				2.89238	06 May 2019		
		5,000,000.000	Local 100.038391	5,001,919.57	100.063982	5,003,199.10	1,279.53	0.24
			Base 100.038391	5,001,919.57	100.063982	5,003,199.10	1,279.53	0.24
06048WXE5	BANK OF AMERICA CORP SR UNSECURED 08/21 VAR				3.125	28 Aug 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	98.612014	9,861,201.40	-138,798.60	0.48
			Base 100.000000	10,000,000.00	98.612014	9,861,201.40	-138,798.60	0.48

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06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.82	26 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.327000	10,032,700.00	32,700.00	0.48
		Base	100.000000	10,000,000.00	100.327000	10,032,700.00	32,700.00	0.48
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR				2.25	10 Feb 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	97.862608	9,786,260.80	-213,739.20	0.47
		Base	100.000000	10,000,000.00	97.862608	9,786,260.80	-213,739.20	0.47
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.1	15 Jun 2020		
	10,000,000.000	Local	98.601424	9,860,142.44	98.694817	9,869,481.70	9,339.26	0.48
		Base	98.601424	9,860,142.44	98.694817	9,869,481.70	9,339.26	0.48
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.5	28 Apr 2023		
	7,000,000.000	Local	99.905701	6,993,399.05	100.300073	7,021,005.11	27,606.06	0.34
		Base	99.905701	6,993,399.05	100.300073	7,021,005.11	27,606.06	0.34
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR				2.88631	15 Jan 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.943528	9,994,352.80	-5,647.20	0.48
		Base	100.000000	10,000,000.00	99.943528	9,994,352.80	-5,647.20	0.48
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR				2.67044	11 Jan 2019		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000880	5,000,044.00	44.00	0.24
		Base	100.000000	5,000,000.00	100.000880	5,000,044.00	44.00	0.24
126802DN4	CABELA S MASTER CREDIT CARD TR CABMT 2016 1 A1				1.78	15 Jun 2022		
	25,000,000.000	Local	99.218087	24,804,521.87	99.419840	24,854,960.00	50,438.13	1.20
Original Face:	25,000,000.000	Base	99.218087	24,804,521.87	99.419840	24,854,960.00	50,438.13	1.20
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.45	30 Apr 2021		
	15,000,000.000	Local	99.932519	14,989,877.91	99.952997	14,992,949.55	3,071.64	0.72
		Base	99.932519	14,989,877.91	99.952997	14,992,949.55	3,071.64	0.72
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				3.41125	08 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	98.070601	9,807,060.10	-192,939.90	0.47
		Base	100.000000	10,000,000.00	98.070601	9,807,060.10	-192,939.90	0.47
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3				1.61	16 Nov 2020		
	1,404,694.210	Local	99.990491	1,404,560.64	99.519510	1,397,944.79	-6,615.85	0.07
Original Face:	4,000,000.000	Base	99.990491	1,404,560.64	99.519510	1,397,944.79	-6,615.85	0.07

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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
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.11	15 Feb 2022		
	6,500,000.000	Local	99.999189	6,499,947.29	100.135830	6,508,828.95	8,881.66	0.31
Original Face:	6,500,000.000	Base	99.999189	6,499,947.29	100.135830	6,508,828.95	8,881.66	0.31
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				2.65513	17 Apr 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.692120	9,969,212.00	-30,788.00	0.48
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	99.692120	9,969,212.00	-30,788.00	0.48
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.2	15 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	101.150517	10,115,051.70	115,051.70	0.49
		Base	100.000000	10,000,000.00	101.150517	10,115,051.70	115,051.70	0.49
17326Y7C4	CITIGROUP GLOBAL MARKETS SR UNSECURED 12/20 VAR				3.0	24 Dec 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.708022	9,970,802.20	-29,197.80	0.48
		Base	100.000000	10,000,000.00	99.708022	9,970,802.20	-29,197.80	0.48
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.15	15 Nov 2020		
	2,000,000.000	Local	100.420985	2,008,419.70	100.686376	2,013,727.52	5,307.82	0.10
		Base	100.420985	2,008,419.70	100.686376	2,013,727.52	5,307.82	0.10
24704AAA4	DELL EQUIPMENT FINANCE TRUST DEFT 2018 1 A1 144A				2.45	24 Jun 2019		
	979,996.830	Local	100.000000	979,996.83	99.927310	979,284.47	-712.36	0.05
Original Face:	4,500,000.000	Base	100.000000	979,996.83	99.927310	979,284.47	-712.36	0.05
24704DAA8	DELL EQUIPMENT FINANCE TRUST DEFT 2018 2 A1 144A				2.65961	22 Oct 2019		
	5,402,693.320	Local	100.000000	5,402,693.32	99.928020	5,398,804.46	-3,888.86	0.26
Original Face:	8,000,000.000	Base	100.000000	5,402,693.32	99.928020	5,398,804.46	-3,888.86	0.26
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.11	16 Jan 2024		
	18,000,000.000	Local	99.974937	17,995,488.58	100.422340	18,076,021.20	80,532.62	0.87
Original Face:	18,000,000.000	Base	99.974937	17,995,488.58	100.422340	18,076,021.20	80,532.62	0.87
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR				2.72806	08 Jan 2019		
	4,000,000.000	Local	100.000000	4,000,000.00	100.003238	4,000,129.52	129.52	0.19
		Base	100.000000	4,000,000.00	100.003238	4,000,129.52	129.52	0.19
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8				1.8	07 Feb 2020		
	3,000,000.000	Local	99.994851	2,999,845.52	98.915759	2,967,472.77	-32,372.75	0.14
		Base	99.994851	2,999,845.52	98.915759	2,967,472.77	-32,372.75	0.14

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3130AF2Y2	FEDERAL HOME LOAN BANK BONDS 10/21 3.125				3.125	29 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.112200	10,011,220.00	11,220.00	0.48
		Base	100.000000	10,000,000.00	100.112200	10,011,220.00	11,220.00	0.48
3130AFFB8	FEDERAL HOME LOAN BANK BONDS 05/20 3				3.0	28 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.072000	10,007,200.00	7,200.00	0.48
		Base	100.000000	10,000,000.00	100.072000	10,007,200.00	7,200.00	0.48
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.5	01 Mar 2042		
	4,997,627.620	Local	104.969088	5,245,964.15	100.741763	5,034,698.17	-211,265.98	0.24
	Original Face: 11,354,753.000	Base	104.969088	5,245,964.15	100.741763	5,034,698.17	-211,265.98	0.24
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.5	01 Jun 2042		
	2,014,694.710	Local	104.870662	2,112,823.68	100.741863	2,029,640.98	-83,182.70	0.10
	Original Face: 5,677,376.000	Base	104.870662	2,112,823.68	100.741863	2,029,640.98	-83,182.70	0.10
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR				2.84	19 Feb 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.385051	10,038,505.10	38,505.10	0.48
		Base	100.000000	10,000,000.00	100.385051	10,038,505.10	38,505.10	0.48
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				2.84375	22 Jan 2021		
	20,000,000.000	Local	99.991768	19,998,353.58	100.653441	20,130,688.20	132,334.62	0.97
		Base	99.991768	19,998,353.58	100.653441	20,130,688.20	132,334.62	0.97
3133EFYS0	FEDERAL FARM CREDIT BANK BONDS 02/19 1.15				1.15	22 Feb 2019		
	24,900,000.000	Local	100.000000	24,900,000.00	99.840900	24,860,384.10	-39,615.90	1.20
		Base	100.000000	24,900,000.00	99.840900	24,860,384.10	-39,615.90	1.20
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				2.54938	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.951365	9,995,136.50	-4,863.50	0.48
		Base	100.000000	10,000,000.00	99.951365	9,995,136.50	-4,863.50	0.48
3135G0T52	FANNIE MAE NOTES 05/20 VAR				1.375	01 May 2020		
	20,000,000.000	Local	99.976498	19,995,299.63	99.618600	19,923,720.00	-71,579.63	0.96
		Base	99.976498	19,995,299.63	99.618600	19,923,720.00	-71,579.63	0.96
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.5	25 Jul 2040		
	291,692.560	Local	102.978770	300,381.41	98.977670	288,710.50	-11,670.91	0.01
	Original Face: 2,838,688.000	Base	102.978770	300,381.41	98.977670	288,710.50	-11,670.91	0.01

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3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.25	25 Dec 2038			
		357,648.120	Local	100.138477	358,143.38	99.236380	354,917.05	-3,226.33	0.02
Original Face:		5,677,376.000	Base	100.138477	358,143.38	99.236380	354,917.05	-3,226.33	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.0	25 Apr 2042			
		1,731,487.780	Local	101.579746	1,758,840.89	94.849580	1,642,308.89	-116,532.00	0.08
Original Face:		5,677,376.000	Base	101.579746	1,758,840.89	94.849580	1,642,308.89	-116,532.00	0.08
3136A76N7	FANNIE MAE FNR 2012 101 B				2.0	25 May 2039			
		3,153,839.290	Local	101.650592	3,205,896.30	98.632190	3,110,700.76	-95,195.54	0.15
Original Face:		11,275,256.000	Base	101.650592	3,205,896.30	98.632190	3,110,700.76	-95,195.54	0.15
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.0	25 May 2040			
		1,532,757.700	Local	101.502548	1,555,788.12	95.498680	1,463,763.37	-92,024.75	0.07
Original Face:		5,677,376.000	Base	101.502548	1,555,788.12	95.498680	1,463,763.37	-92,024.75	0.07
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.75	25 Jul 2041			
		3,183,451.580	Local	100.849114	3,210,482.71	94.930020	3,022,051.22	-188,431.49	0.15
Original Face:		6,713,909.000	Base	100.849114	3,210,482.71	94.930020	3,022,051.22	-188,431.49	0.15
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.25	25 Feb 2028			
		2,033,619.050	Local	99.706529	2,027,650.96	94.094290	1,913,519.41	-114,131.55	0.09
Original Face:		5,677,376.000	Base	99.706529	2,027,650.96	94.094290	1,913,519.41	-114,131.55	0.09
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.0	25 Mar 2042			
		3,129,158.870	Local	101.607578	3,179,462.55	95.531840	2,989,343.05	-190,119.50	0.14
Original Face:		6,995,663.000	Base	101.607578	3,179,462.55	95.531840	2,989,343.05	-190,119.50	0.14
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.5	25 Feb 2028			
		2,033,619.050	Local	100.284003	2,039,394.58	94.779880	1,927,461.70	-111,932.88	0.09
Original Face:		5,677,376.000	Base	100.284003	2,039,394.58	94.779880	1,927,461.70	-111,932.88	0.09
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.0	25 Dec 2042			
		3,884,341.890	Local	100.727242	3,912,590.44	94.126800	3,656,206.72	-256,383.72	0.18
Original Face:		11,354,753.000	Base	100.727242	3,912,590.44	94.126800	3,656,206.72	-256,383.72	0.18
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.75	25 Mar 2039			
		1,672,544.750	Local	100.427095	1,679,688.10	98.767330	1,651,927.79	-27,760.31	0.08
Original Face:		5,677,376.000	Base	100.427095	1,679,688.10	98.767330	1,651,927.79	-27,760.31	0.08

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3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
	923,162.860	Local		98.513202	909,437.29	96.089510	887,062.67	-22,374.62	0.04
Original Face:	2,000,000.000	Base		98.513202	909,437.29	96.089510	887,062.67	-22,374.62	0.04
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
	2,806,792.830	Local		101.704542	2,854,635.80	95.874000	2,690,984.56	-163,651.24	0.13
Original Face:	8,516,065.000	Base		101.704542	2,854,635.80	95.874000	2,690,984.56	-163,651.24	0.13
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
	1,923,512.590	Local		99.862442	1,920,866.64	94.830570	1,824,077.95	-96,788.69	0.09
Original Face:	5,677,376.000	Base		99.862442	1,920,866.64	94.830570	1,824,077.95	-96,788.69	0.09
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
	2,990,127.560	Local		98.229745	2,937,194.68	94.684750	2,831,194.80	-105,999.88	0.14
Original Face:	6,060,416.000	Base		98.229745	2,937,194.68	94.684750	2,831,194.80	-105,999.88	0.14
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
	480,097.220	Local		98.139950	471,167.17	96.442240	463,016.51	-8,150.66	0.02
Original Face:	2,838,688.000	Base		98.139950	471,167.17	96.442240	463,016.51	-8,150.66	0.02
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
	24,184.950	Local		101.038332	24,436.07	99.677950	24,107.06	-329.01	0.00
Original Face:	648,587.000	Base		101.038332	24,436.07	99.677950	24,107.06	-329.01	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
	1,017,046.670	Local		100.140266	1,018,473.24	97.647820	993,123.90	-25,349.34	0.05
Original Face:	5,946,910.000	Base		100.140266	1,018,473.24	97.647820	993,123.90	-25,349.34	0.05
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
	160,548.200	Local		104.066168	167,076.36	101.877990	163,563.28	-3,513.08	0.01
Original Face:	500,000.000	Base		104.066168	167,076.36	101.877990	163,563.28	-3,513.08	0.01
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
	1,213,482.790	Local		101.460192	1,231,201.97	99.005900	1,201,419.56	-29,782.41	0.06
Original Face:	11,354,753.000	Base		101.460192	1,231,201.97	99.005900	1,201,419.56	-29,782.41	0.06
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
	657,606.350	Local		99.366474	653,440.24	98.935460	650,605.87	-2,834.37	0.03
Original Face:	2,838,688.000	Base		99.366474	653,440.24	98.935460	650,605.87	-2,834.37	0.03

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3137AGAB6	FREDDIE MAC FHR 3934 PB				2.0	15 Jul 2041			
		783,786.140	Local	99.976235	783,599.87	97.189890	761,760.89	-21,838.98	0.04
Original Face:		2,838,688.000	Base	99.976235	783,599.87	97.189890	761,760.89	-21,838.98	0.04
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.0	15 May 2041			
		706,262.510	Local	99.952564	705,927.49	96.724690	683,130.22	-22,797.27	0.03
Original Face:		3,247,459.000	Base	99.952564	705,927.49	96.724690	683,130.22	-22,797.27	0.03
3137ANK95	FREDDIE MAC FHR 4024 C				3.0	15 Mar 2027			
		1,430,542.510	Local	100.240119	1,433,977.51	100.079530	1,431,680.22	-2,297.29	0.07
Original Face:		5,677,376.000	Base	100.240119	1,433,977.51	100.079530	1,431,680.22	-2,297.29	0.07
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.0	15 Feb 2041			
		2,938,699.950	Local	100.386726	2,950,064.66	96.267680	2,829,018.26	-121,046.40	0.14
Original Face:		8,516,065.000	Base	100.386726	2,950,064.66	96.267680	2,829,018.26	-121,046.40	0.14
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.5	15 Jan 2028			
		2,669,176.510	Local	100.076825	2,671,227.11	94.984810	2,535,312.24	-135,914.87	0.12
Original Face:		7,380,589.000	Base	100.076825	2,671,227.11	94.984810	2,535,312.24	-135,914.87	0.12
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.0	15 Feb 2043			
		2,899,902.320	Local	101.341042	2,938,791.24	93.243110	2,703,959.11	-234,832.13	0.13
Original Face:		5,677,376.000	Base	101.341042	2,938,791.24	93.243110	2,703,959.11	-234,832.13	0.13
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.5	15 Dec 2042			
		2,394,038.410	Local	100.025268	2,394,643.33	95.457350	2,285,285.62	-109,357.71	0.11
Original Face:		5,677,376.000	Base	100.025268	2,394,643.33	95.457350	2,285,285.62	-109,357.71	0.11
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.75	15 Dec 2042			
		5,985,096.450	Local	100.783399	6,031,983.66	95.050300	5,688,852.13	-343,131.53	0.27
Original Face:		14,193,441.000	Base	100.783399	6,031,983.66	95.050300	5,688,852.13	-343,131.53	0.27
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.0	15 Mar 2043			
		3,998,882.780	Local	100.498747	4,018,827.08	97.686640	3,906,374.23	-112,452.85	0.19
Original Face:		14,193,441.000	Base	100.498747	4,018,827.08	97.686640	3,906,374.23	-112,452.85	0.19
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.0	15 Mar 2043			
		1,332,979.310	Local	99.888035	1,331,486.84	95.756220	1,276,410.60	-55,076.24	0.06
Original Face:		3,250,000.000	Base	99.888035	1,331,486.84	95.756220	1,276,410.60	-55,076.24	0.06

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3137B1VH2	FREDDIE MAC FHR 4210 AC				2.0	15 Mar 2040			
	2,545,214.100	Local	100.556294	2,559,372.97	97.436790	2,479,974.92	-79,398.05		0.12
Original Face:	5,677,376.000	Base	100.556294	2,559,372.97	97.436790	2,479,974.92	-79,398.05		0.12
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.5	15 Jul 2042			
	3,878,158.430	Local	99.899013	3,874,242.00	94.109300	3,649,707.75	-224,534.25		0.18
Original Face:	8,516,065.000	Base	99.899013	3,874,242.00	94.109300	3,649,707.75	-224,534.25		0.18
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.75	15 Apr 2033			
	947,922.400	Local	97.669279	925,828.97	97.033880	919,805.88	-6,023.09		0.04
Original Face:	2,500,000.000	Base	97.669279	925,828.97	97.033880	919,805.88	-6,023.09		0.04
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.5	15 Apr 2028			
	3,656,807.900	Local	103.186217	3,773,321.75	101.883180	3,725,672.18	-47,649.57		0.18
Original Face:	10,000,000.000	Base	103.186217	3,773,321.75	101.883180	3,725,672.18	-47,649.57		0.18
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.0	15 Oct 2040			
	4,119,910.700	Local	101.873081	4,197,079.97	99.456830	4,097,532.58	-99,547.39		0.20
Original Face:	5,000,000.000	Base	101.873081	4,197,079.97	99.456830	4,097,532.58	-99,547.39		0.20
3137F4VC3	FREDDIE MAC FHR 4774 G				4.0	15 Aug 2042			
	9,189,490.500	Local	102.603600	9,428,748.11	102.071200	9,379,823.23	-48,924.88		0.45
Original Face:	10,000,000.000	Base	102.603600	9,428,748.11	102.071200	9,379,823.23	-48,924.88		0.45
3137FEVG2	FREDDIE MAC FHR 4800 TA				4.0	15 Apr 2042			
	4,670,564.600	Local	101.889729	4,758,825.62	102.609320	4,792,434.58	33,608.96		0.23
Original Face:	5,000,000.000	Base	101.889729	4,758,825.62	102.609320	4,792,434.58	33,608.96		0.23
3137FGYY5	FREDDIE MAC FHR 4819 MA				4.0	15 Apr 2040			
	6,641,314.890	Local	102.053084	6,777,666.69	102.371420	6,798,808.36	21,141.67		0.33
Original Face:	7,000,000.000	Base	102.053084	6,777,666.69	102.371420	6,798,808.36	21,141.67		0.33
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01				2.01	01 Jun 2020			
	1,000,000.000	Local	100.951374	1,009,513.74	98.638131	986,381.31	-23,132.43		0.05
Original Face:	1,000,000.000	Base	100.951374	1,009,513.74	98.638131	986,381.31	-23,132.43		0.05
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.5	01 May 2028			
	3,590,518.370	Local	103.032306	3,699,393.86	98.634851	3,541,502.44	-157,891.42		0.17
Original Face:	8,516,065.000	Base	103.032306	3,699,393.86	98.634851	3,541,502.44	-157,891.42		0.17

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31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
	808,247.270	Local		101.290650	818,678.91	101.001090	816,338.55	-2,340.36	0.04
Original Face:	44,567,405.000	Base		101.290650	818,678.91	101.001090	816,338.55	-2,340.36	0.04
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
	32,562.580	Local		108.709568	35,398.64	106.190770	34,578.45	-820.19	0.00
Original Face:	1,000,000.000	Base		108.709568	35,398.64	106.190770	34,578.45	-820.19	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
	907,186.170	Local		106.086465	962,401.74	109.260040	991,191.97	28,790.23	0.05
Original Face:	24,898,134.000	Base		106.086465	962,401.74	109.260040	991,191.97	28,790.23	0.05
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
	736,778.180	Local		99.174521	730,696.23	99.648410	734,187.74	3,491.51	0.04
Original Face:	5,677,376.000	Base		99.174521	730,696.23	99.648410	734,187.74	3,491.51	0.04
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
	469,749.980	Local		105.363217	494,943.69	104.211530	489,533.64	-5,410.05	0.02
Original Face:	8,516,065.000	Base		105.363217	494,943.69	104.211530	489,533.64	-5,410.05	0.02
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					2.948	26 Jul 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	99.367563	1,987,351.26	-12,648.74	0.10
		Base		100.000000	2,000,000.00	99.367563	1,987,351.26	-12,648.74	0.10
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					3.98806	08 Jan 2019		
	9,000,000.000	Local		100.000000	9,000,000.00	100.008605	9,000,774.45	774.45	0.43
		Base		100.000000	9,000,000.00	100.008605	9,000,774.45	774.45	0.43
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681	09 Jan 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	98.343416	4,917,170.80	-82,829.20	0.24
		Base		100.000000	5,000,000.00	98.343416	4,917,170.80	-82,829.20	0.24
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					3.6615	03 Aug 2022		
	20,000,000.000	Local		100.000000	20,000,000.00	93.732097	18,746,419.40	-1,253,580.60	0.90
		Base		100.000000	20,000,000.00	93.732097	18,746,419.40	-1,253,580.60	0.90
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
	25,442.600	Local		102.033558	25,959.99	103.485416	26,329.38	369.39	0.00
Original Face:	1,675,000.000	Base		102.033558	25,959.99	103.485416	26,329.38	369.39	0.00

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369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.99813	11 May 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.661472	4,983,073.60	-16,926.40	0.24	
		Base	100.000000	5,000,000.00	99.661472	4,983,073.60	-16,926.40	0.24	
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					2.97644	16 Apr 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	98.448796	2,953,463.88	-46,536.12	0.14	
		Base	100.000000	3,000,000.00	98.448796	2,953,463.88	-46,536.12	0.14	
38150A7C3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/19 2.625					2.625	31 May 2019		
	10,000,000.000	Local	100.000000	10,000,000.00	98.932210	9,893,221.00	-106,779.00	0.48	
		Base	100.000000	10,000,000.00	98.932210	9,893,221.00	-106,779.00	0.48	
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
	10,000,000.000	Local	99.981964	9,998,196.35	98.801211	9,880,121.10	-118,075.25	0.48	
		Base	99.981964	9,998,196.35	98.801211	9,880,121.10	-118,075.25	0.48	
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
	78,868.760	Local	105.727198	83,385.73	104.203040	82,183.65	-1,202.08	0.00	
Original Face:	877,500.000	Base	105.727198	83,385.73	104.203040	82,183.65	-1,202.08	0.00	
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
	3,534,193.500	Local	101.549395	3,588,952.13	99.324590	3,510,323.20	-78,628.93	0.17	
Original Face:	10,000,000.000	Base	101.549395	3,588,952.13	99.324590	3,510,323.20	-78,628.93	0.17	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
	2,299,880.460	Local	98.810166	2,272,515.70	92.415140	2,125,437.75	-147,077.95	0.10	
Original Face:	3,000,000.000	Base	98.810166	2,272,515.70	92.415140	2,125,437.75	-147,077.95	0.10	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
	4,636,745.500	Local	95.281843	4,417,976.56	93.094290	4,316,545.30	-101,431.26	0.21	
Original Face:	10,000,000.000	Base	95.281843	4,417,976.56	93.094290	4,316,545.30	-101,431.26	0.21	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
	4,015,592.320	Local	102.219286	4,104,709.78	96.344390	3,868,797.93	-235,911.85	0.19	
Original Face:	10,493,495.000	Base	102.219286	4,104,709.78	96.344390	3,868,797.93	-235,911.85	0.19	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
	4,801,141.700	Local	96.277482	4,622,418.34	92.952060	4,462,760.11	-159,658.23	0.22	
Original Face:	5,000,000.000	Base	96.277482	4,622,418.34	92.952060	4,462,760.11	-159,658.23	0.22	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2018

View Date: January 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	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.25	20 Oct 2046			
		4,411,768.300	Local	99.895513	4,407,158.56	98.146650	4,330,002.79	-77,155.77	0.21
Original Face:		5,000,000.000	Base	99.895513	4,407,158.56	98.146650	4,330,002.79	-77,155.77	0.21
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625				1.625	06 Sep 2019			
		5,000,000.000	Local	99.974110	4,998,705.49	99.028621	4,951,431.05	-47,274.44	0.24
			Base	99.974110	4,998,705.49	99.028621	4,951,431.05	-47,274.44	0.24
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45				3.45	30 Nov 2020			
		10,000,000.000	Local	99.924458	9,992,445.83	100.517018	10,051,701.80	59,255.97	0.49
			Base	99.924458	9,992,445.83	100.517018	10,051,701.80	59,255.97	0.49
459058FC2	INTL BK RECON + DEVELOP 04/19 1.25				1.25	26 Apr 2019			
		20,000,000.000	Local	100.000000	20,000,000.00	99.575000	19,915,000.00	-85,000.00	0.96
			Base	100.000000	20,000,000.00	99.575000	19,915,000.00	-85,000.00	0.96
459200HW4	IBM CORP SR UNSECURED 02/19 VAR				2.98813	12 Feb 2019			
		1,987,082.000	Local	100.000000	1,987,082.00	100.020450	1,987,488.36	406.36	0.10
			Base	100.000000	1,987,082.00	100.020450	1,987,488.36	406.36	0.10
459200JE2	IBM CORP SR UNSECURED 05/19 1.8				1.8	17 May 2019			
		15,000,000.000	Local	99.995287	14,999,292.98	99.577124	14,936,568.60	-62,724.38	0.72
			Base	99.995287	14,999,292.98	99.577124	14,936,568.60	-62,724.38	0.72
459200JP7	IBM CORP SR UNSECURED 01/20 VAR				2.73925	27 Jan 2020			
		30,000,000.000	Local	100.000000	30,000,000.00	99.860789	29,958,236.70	-41,763.30	1.45
			Base	100.000000	30,000,000.00	99.860789	29,958,236.70	-41,763.30	1.45
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A				3.5	25 Oct 2048			
		4,529,585.270	Local	99.605517	4,511,716.81	99.295990	4,497,696.54	-14,020.27	0.22
Original Face:		5,000,000.000	Base	99.605517	4,511,716.81	99.295990	4,497,696.54	-14,020.27	0.22
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A				3.1	15 Aug 2022			
		12,640,000.000	Local	99.741797	12,607,363.10	100.489870	12,701,919.57	94,556.47	0.61
Original Face:		12,640,000.000	Base	99.741797	12,607,363.10	100.489870	12,701,919.57	94,556.47	0.61
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25				2.25	10 Jan 2020			
		10,000,000.000	Local	99.996926	9,999,692.60	99.151993	9,915,199.30	-84,493.30	0.48
			Base	99.996926	9,999,692.60	99.151993	9,915,199.30	-84,493.30	0.48

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2018

View Date: January 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
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
	3,000,000.000	Local	99.932940	2,997,988.20	97.440041	2,923,201.23	-74,786.97	0.14	
		Base	99.932940	2,997,988.20	97.440041	2,923,201.23	-74,786.97	0.14	
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
	10,000,000.000	Local	99.947158	9,994,715.77	97.194900	9,719,490.00	-275,225.77	0.47	
		Base	99.947158	9,994,715.77	97.194900	9,719,490.00	-275,225.77	0.47	
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					3.079	22 Jan 2019		
	10,000,000.000	Local	100.022330	10,002,233.03	100.023189	10,002,318.90	85.87	0.48	
		Base	100.022330	10,002,233.03	100.023189	10,002,318.90	85.87	0.48	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.0	22 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.294000	10,029,400.00	29,400.00	0.48	
		Base	100.000000	10,000,000.00	100.294000	10,029,400.00	29,400.00	0.48	
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					3.20625	25 Jan 2029		
	1,069,996.930	Local	100.000000	1,069,996.93	99.384220	1,063,408.10	-6,588.83	0.05	
	Original Face: 2,838,688.000	Base	100.000000	1,069,996.93	99.384220	1,063,408.10	-6,588.83	0.05	
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
	10,000,000.000	Local	99.999616	9,999,961.64	99.978802	9,997,880.20	-2,081.44	0.48	
		Base	99.999616	9,999,961.64	99.978802	9,997,880.20	-2,081.44	0.48	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.708	26 Apr 2021		
	5,000,000.000	Local	99.790801	4,989,540.06	96.471054	4,823,552.70	-165,987.36	0.23	
		Base	99.790801	4,989,540.06	96.471054	4,823,552.70	-165,987.36	0.23	
89236TFB6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 VAR					2.67613	15 May 2019		
	10,000,000.000	Local	100.000000	10,000,000.00	99.911428	9,991,142.80	-8,857.20	0.48	
		Base	100.000000	10,000,000.00	99.911428	9,991,142.80	-8,857.20	0.48	
912796RT8	TREASURY BILL 01/20 0.00000					0.01	02 Jan 2020		
	25,000,000.000	Local	97.436833	24,359,208.25	97.422780	24,355,695.00	-3,513.25	1.18	
		Base	97.436833	24,359,208.25	97.422780	24,355,695.00	-3,513.25	1.18	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625	31 Aug 2020		
	20,000,000.000	Local	99.747199	19,949,439.78	100.132812	20,026,562.40	77,122.62	0.97	
		Base	99.747199	19,949,439.78	100.132812	20,026,562.40	77,122.62	0.97	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2018

View Date: January 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
9128285B2	US TREASURY N/B 09/20 2.75					2.75	30 Sep 2020		
	40,000,000.000	Local		99.882083	39,952,833.02	100.375000	40,150,000.00	197,166.98	1.94
		Base		99.882083	39,952,833.02	100.375000	40,150,000.00	197,166.98	1.94
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
	5,000,000.000	Local		99.606297	4,980,314.87	97.113281	4,855,664.05	-124,650.82	0.23
		Base		99.606297	4,980,314.87	97.113281	4,855,664.05	-124,650.82	0.23
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
	0.000	Local		0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
	10,000,000.000	Local		99.617599	9,961,759.87	99.375000	9,937,500.00	-24,259.87	0.48
		Base		99.617599	9,961,759.87	99.375000	9,937,500.00	-24,259.87	0.48
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					3.04819	15 Jun 2021		
	3,000,000.000	Local		100.000000	3,000,000.00	99.206555	2,976,196.65	-23,803.35	0.14
		Base		100.000000	3,000,000.00	99.206555	2,976,196.65	-23,803.35	0.14
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.15	15 Jun 2021		
	3,000,000.000	Local		99.955692	2,998,670.77	100.132580	3,003,977.40	5,306.63	0.14
		Base		99.955692	2,998,670.77	100.132580	3,003,977.40	5,306.63	0.14
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
	10,000,000.000	Local		99.063131	9,906,313.12	99.254280	9,925,428.00	19,114.88	0.48
Original Face:	10,000,000.000	Base		99.063131	9,906,313.12	99.254280	9,925,428.00	19,114.88	0.48
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.23	20 Apr 2023		
	5,000,000.000	Local		99.998518	4,999,925.92	100.613210	5,030,660.50	30,734.58	0.24
Original Face:	5,000,000.000	Base		99.998518	4,999,925.92	100.613210	5,030,660.50	30,734.58	0.24
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.86375	23 Jun 2020		
	10,000,000.000	Local		100.000000	10,000,000.00	99.753716	9,975,371.60	-24,628.40	0.48
		Base		100.000000	10,000,000.00	99.753716	9,975,371.60	-24,628.40	0.48
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.85	23 Jun 2020		
	5,000,000.000	Local		99.977016	4,998,850.82	100.161870	5,008,093.50	9,242.68	0.24
		Base		99.977016	4,998,850.82	100.161870	5,008,093.50	9,242.68	0.24

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: December 31, 2018

View Date: January 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
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				3.54813	11 Feb 2022		
		4,000,000.000	Local 100.000000	4,000,000.00	99.352220	3,974,088.80	-25,911.20	0.19
			Base 100.000000	4,000,000.00	99.352220	3,974,088.80	-25,911.20	0.19
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15				2.15	06 Dec 2019		
		5,000,000.000	Local 99.957199	4,997,859.93	99.093243	4,954,662.15	-43,197.78	0.24
			Base 99.957199	4,997,859.93	99.093243	4,954,662.15	-43,197.78	0.24
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR				2.92	25 Mar 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	99.539841	9,953,984.10	-46,015.90	0.48
			Base 100.000000	10,000,000.00	99.539841	9,953,984.10	-46,015.90	0.48
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625	22 Oct 2021		
		5,000,000.000	Local 99.954949	4,997,747.44	100.591763	5,029,588.15	31,840.71	0.24
			Base 99.954949	4,997,747.44	100.591763	5,029,588.15	31,840.71	0.24
98163EAAA	WORLD OMNI AUTO RECEIVABLES TR WOART 2018 C A1				2.36	15 Aug 2019		
		4,136,669.020	Local 100.000000	4,136,669.02	99.951370	4,134,657.36	-2,011.66	0.20
Original Face:		15,500,000.000	Base 100.000000	4,136,669.02	99.951370	4,134,657.36	-2,011.66	0.20
US DOLLAR Total		835,901,188.670	Local	835,826,700.96		828,812,360.62	-7,014,340.34	40.01
Original Face:		528,201,117.000	Base	835,826,700.96		828,812,360.62	-7,014,340.34	40.01
FIXED INCOME Total		835,901,188.670	Base	835,826,700.96		828,812,360.62	-7,014,340.34	40.01
Original Face:		528,201,117.000						

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.
 STATE OF ARIZONA
 FUND: ATZB



STATE STREET

As of: December 31, 2018

View Date: January 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								
		2,080,469,557.700	Base	2,078,769,652.70		2,071,756,596.97	-7,013,055.73	100.00
Original Face:		528,201,117.000						

Holdings

Currency Summary

As of: December 31, 2018

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: January 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								
	62,499.860	Local	62,499.86	62,499.86	0.00	0.00		0.00
		Base	62,499.86	62,499.86	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,244,505,869.170	Local	1,242,880,451.88	1,242,881,736.49	59.99	1,284.61		1,284.61
		Base	1,242,880,451.88	1,242,881,736.49	59.99	1,284.61	0.00	1,284.61
FIXED INCOME								
	835,901,188.670	Local	835,826,700.96	828,812,360.62	40.01	-7,014,340.34		-7,014,340.34
Original Face:	528,201,117.000	Base	835,826,700.96	828,812,360.62	40.01	-7,014,340.34	0.00	-7,014,340.34
US DOLLAR Total								
	2,080,469,557.700	Local	2,078,769,652.70	2,071,756,596.97	100.00	-7,013,055.73		-7,013,055.73
Original Face:	528,201,117.000	Base	2,078,769,652.70	2,071,756,596.97	100.00	-7,013,055.73	0.00	-7,013,055.73
FUND Total								
	2,080,469,557.700	Base	2,078,769,652.70	2,071,756,596.97	100.00	-7,013,055.73	0.00	-7,013,055.73
Original Face:	528,201,117.000							

Holdings

Asset Summary

As of: December 31, 2018

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 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	62,499.860	62,499.86	62,499.86	0.00	0.00	0.00	0.00
CASH Total	62,499.860	62,499.86	62,499.86	0.00	0.00	0.00	0.00

Holdings

Asset Summary

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STATE OF ARIZONA
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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	1,244,505,869.170	1,242,880,451.88	1,242,881,736.49	59.99	1,284.61	0.00	1,284.61
CASH EQUIVALENT Total	1,244,505,869.170	1,242,880,451.88	1,242,881,736.49	59.99	1,284.61	0.00	1,284.61

Holdings

Asset Summary

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STATE OF ARIZONA
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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	835,901,188.670	835,826,700.96	828,812,360.62	40.01	-7,014,340.34	0.00	-7,014,340.34
FIXED INCOME Total	835,901,188.670	835,826,700.96	828,812,360.62	40.01	-7,014,340.34	0.00	-7,014,340.34

Holdings

Asset Summary

As of: December 31, 2018

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: January 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	2,080,469,557.700	2,078,769,652.70	2,071,756,596.97	100.00	-7,013,055.73	0.00	-7,013,055.73

Holdings

Fund Summary

As of: December 31, 2018

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

View Date: January 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	62,499.860	62,499.86	62,499.86	0.00	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	1,244,505,869.170	1,242,880,451.88	1,242,881,736.49	59.99	1,284.61 35,304.61 GN -34,020.00 LS	0.00 0.00 GN 0.00 LS	1,284.61 35,304.61 GN -34,020.00 LS	
FIXED INCOME	835,901,188.670	835,826,700.96	828,812,360.62	40.01	-7,014,340.34 1,212,013.89 GN -8,226,354.23 LS	0.00 0.00 GN 0.00 LS	-7,014,340.34 1,212,013.89 GN -8,226,354.23 LS	
Original Face:	528,201,117.000							
<hr/>								
FUND Total	0.000	2,080,469,557.700	2,078,769,652.70	2,071,756,596.97	100.00	-7,013,055.73 1,247,318.50 GN -8,260,374.23 LS	0.00 0.00 GN 0.00 LS	-7,013,055.73 1,247,318.50 GN -8,260,374.23 LS
Original Face:	528,201,117.000							