

Holdings

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



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	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		626,992.710	Local	1.000000	626,992.71	1.000000	626,992.71	0.46
			Base	1.000000	626,992.71	1.000000	626,992.71	0.46

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	626,992.710	Local	626,992.71		626,992.71	0.00	0.46
		Base	626,992.71		626,992.71	0.00	0.46

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	626,992.710	Base	626,992.71		626,992.71	0.00	0.46

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7426M5QD9	PRIVATE EXP. FUNDING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local	99.487223	1,989,744.45	99.487223	1,989,744.45	1.45
			Base	99.487223	1,989,744.45	99.487223	1,989,744.45	1.45

912796PX1	TREASURY BILL 03/19 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local	99.449027	1,988,980.53	99.449027	1,988,980.53	1.45
			Base	99.449027	1,988,980.53	99.449027	1,988,980.53	1.45

912796UH0	TREASURY BILL 01/19 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,000,000.000	Local	99.955638	1,999,112.75	99.955638	1,999,112.75	1.46
			Base	99.955638	1,999,112.75	99.955638	1,999,112.75	1.46

926NKW009	AMHERST PIERPONT 04/15 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	10.94
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	10.94

979QHR003	SOUTH STREET REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	6.57
			Base	100.000000	9,000,000.00	100.000000	9,000,000.00	6.57

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US DOLLAR Total

	30,000,000.000	Local		29,977,837.73		29,977,837.73	0.00	21.87
		Base		29,977,837.73		29,977,837.73	0.00	21.87

CASH EQUIVALENT Total

	30,000,000.000	Base		29,977,837.73		29,977,837.73	0.00	21.87
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FIXED INCOME

US DOLLAR								Exchange Rate:	1.000000
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30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859	28 Aug 2021		
	361,248.350	Local	100.465680	362,930.61	98.799447	356,911.37	-6,019.24	0.26
Original Face:	1,000,000.000	Base	100.465680	362,930.61	98.799447	356,911.37	-6,019.24	0.26
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000				0.01	26 Sep 2019		
	1,000,000.000	Local	98.761437	987,614.37	98.025512	980,255.12	-7,359.25	0.72
		Base	98.761437	987,614.37	98.025512	980,255.12	-7,359.25	0.72
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4				4.0	15 Sep 2041		
	1,970,939.550	Local	105.604701	2,081,404.81	103.611536	2,042,120.74	-39,284.07	1.49
Original Face:	5,000,000.000	Base	105.604701	2,081,404.81	103.611536	2,042,120.74	-39,284.07	1.49
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.0	15 Aug 2027		
	1,421,889.050	Local	103.998177	1,478,738.69	100.040236	1,422,461.16	-56,277.53	1.04
Original Face:	5,000,000.000	Base	103.998177	1,478,738.69	100.040236	1,422,461.16	-56,277.53	1.04
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.5	20 Apr 2027		
	1,270,305.660	Local	103.108237	1,309,789.77	98.571777	1,252,162.86	-57,626.91	0.91
Original Face:	4,372,786.000	Base	103.108237	1,309,789.77	98.571777	1,252,162.86	-57,626.91	0.91
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3				3.0	20 Apr 2027		
	1,177,601.600	Local	103.697464	1,221,142.99	100.312014	1,181,275.88	-39,867.11	0.86
Original Face:	5,000,000.000	Base	103.697464	1,221,142.99	100.312014	1,181,275.88	-39,867.11	0.86
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5				3.5	20 Apr 2027		
	1,316,888.700	Local	103.851895	1,367,613.87	101.987092	1,343,056.49	-24,557.38	0.98
Original Face:	7,500,000.000	Base	103.851895	1,367,613.87	101.987092	1,343,056.49	-24,557.38	0.98

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36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.5	20 May 2027		
		1,521,303.400	Local 102.728451	1,562,811.42	98.571311	1,499,568.71	-63,242.71	1.09
Original Face:		5,000,000.000	Base 102.728451	1,562,811.42	98.571311	1,499,568.71	-63,242.71	1.09
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3				3.0	20 Jul 2027		
		1,379,621.100	Local 103.847864	1,432,707.04	100.312145	1,383,927.52	-48,779.52	1.01
Original Face:		5,000,000.000	Base 103.847864	1,432,707.04	100.312145	1,383,927.52	-48,779.52	1.01
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.5	20 Jul 2027		
		859,072.260	Local 104.424033	897,077.90	101.995695	876,216.72	-20,861.18	0.64
Original Face:		4,169,641.000	Base 104.424033	897,077.90	101.995695	876,216.72	-20,861.18	0.64
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3				3.0	20 Jul 2042		
		3,764,583.900	Local 102.115806	3,844,235.20	97.634236	3,675,522.73	-168,712.47	2.68
Original Face:		7,500,000.000	Base 102.115806	3,844,235.20	97.634236	3,675,522.73	-168,712.47	2.68
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.0	20 May 2043		
		764,859.600	Local 101.235278	774,307.74	97.627621	746,714.23	-27,593.51	0.54
Original Face:		2,000,000.000	Base 101.235278	774,307.74	97.627621	746,714.23	-27,593.51	0.54
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.5	20 Feb 2027		
		517,563.600	Local 102.972423	532,947.78	100.189504	518,544.40	-14,403.38	0.38
Original Face:		2,910,888.000	Base 102.972423	532,947.78	100.189504	518,544.40	-14,403.38	0.38
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4				4.0	20 Nov 2040		
		1,492,533.920	Local 105.319359	1,571,927.15	101.547068	1,515,624.43	-56,302.72	1.11
Original Face:		12,190,366.000	Base 105.319359	1,571,927.15	101.547068	1,515,624.43	-56,302.72	1.11
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5				4.5	15 Sep 2040		
		725,082.050	Local 107.290280	777,942.56	104.317976	756,390.92	-21,551.64	0.55
Original Face:		5,000,000.000	Base 107.290280	777,942.56	104.317976	756,390.92	-21,551.64	0.55
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.75	20 Sep 2040		
		1,145,460.300	Local 103.333763	1,183,647.23	103.902976	1,190,167.34	6,520.11	0.87
Original Face:		9,450,000.000	Base 103.333763	1,183,647.23	103.902976	1,190,167.34	6,520.11	0.87
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.5	15 Dec 2027		
		862,825.530	Local 101.349901	874,472.82	98.283889	848,018.49	-26,454.33	0.62
Original Face:		2,500,000.000	Base 101.349901	874,472.82	98.283889	848,018.49	-26,454.33	0.62

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.5	20 Jun 2028		
		599,446.490	Local 101.276888	607,100.75	96.918669	580,975.56	-26,125.19	0.42
Original Face:		1,500,000.000	Base 101.276888	607,100.75	96.918669	580,975.56	-26,125.19	0.42
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.0	15 Nov 2040		
		952,514.160	Local 105.835256	1,008,095.80	103.087591	981,923.90	-26,171.90	0.72
Original Face:		5,872,458.000	Base 105.835256	1,008,095.80	103.087591	981,923.90	-26,171.90	0.72
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.5	15 Feb 2024		
		37,655.440	Local 102.730947	38,683.79	103.826704	39,096.40	412.61	0.03
Original Face:		1,000,000.000	Base 102.730947	38,683.79	103.826704	39,096.40	412.61	0.03
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.0	15 Dec 2035		
		42,256.760	Local 105.125902	44,422.80	104.868692	44,314.11	-108.69	0.03
Original Face:		1,000,000.000	Base 105.125902	44,422.80	104.868692	44,314.11	-108.69	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.0	15 Sep 2022		
		495.400	Local 101.631005	503.48	105.660834	523.44	19.96	0.00
Original Face:		25,000.000	Base 101.631005	503.48	105.660834	523.44	19.96	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.0	15 Oct 2039		
		111,188.500	Local 103.487303	115,065.98	105.369774	117,159.07	2,093.09	0.09
Original Face:		2,000,000.000	Base 103.487303	115,065.98	105.369774	117,159.07	2,093.09	0.09
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.0	20 Mar 2033		
		6,754.350	Local 100.000000	6,754.35	100.577180	6,793.33	38.98	0.00
Original Face:		410,000.000	Base 100.000000	6,754.35	100.577180	6,793.33	38.98	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				2.53356	20 Apr 2067		
		2,155,063.030	Local 100.000000	2,155,063.03	99.822430	2,151,236.28	-3,826.75	1.57
Original Face:		4,006,379.000	Base 100.000000	2,155,063.03	99.822430	2,151,236.28	-3,826.75	1.57
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				2.51356	20 Jun 2063		
		2,194,756.990	Local 100.000000	2,194,756.99	99.825690	2,190,931.31	-3,825.68	1.60
Original Face:		4,967,302.000	Base 100.000000	2,194,756.99	99.825690	2,190,931.31	-3,825.68	1.60
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.0	16 Aug 2039		
		677,663.900	Local 101.123046	685,274.38	97.984060	664,002.60	-21,271.78	0.48
Original Face:		2,720,000.000	Base 101.123046	685,274.38	97.984060	664,002.60	-21,271.78	0.48

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38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637	16 May 2051		
		767,045.480	Local 101.588303	779,228.49	98.437370	755,059.40	-24,169.09	0.55
Original Face:		4,000,000.000	Base 101.588303	779,228.49	98.437370	755,059.40	-24,169.09	0.55
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.0	20 Jul 2042		
		1,884,642.060	Local 102.222461	1,926,527.49	97.012790	1,828,343.84	-98,183.65	1.33
Original Face:		4,400,000.000	Base 102.222461	1,926,527.49	97.012790	1,828,343.84	-98,183.65	1.33
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.5	16 May 2042		
		1,825,608.510	Local 99.309239	1,812,997.91	95.296970	1,739,749.59	-73,248.32	1.27
Original Face:		3,000,000.000	Base 99.309239	1,812,997.91	95.296970	1,739,749.59	-73,248.32	1.27
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.45	16 Apr 2039		
		673,826.060	Local 99.724134	671,967.20	96.934850	653,172.28	-18,794.92	0.48
Original Face:		2,000,000.000	Base 99.724134	671,967.20	96.934850	653,172.28	-18,794.92	0.48
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC				1.65	16 Aug 2048		
		1,255,709.540	Local 97.522230	1,224,595.94	93.866320	1,178,688.34	-45,907.60	0.86
Original Face:		2,000,000.000	Base 97.522230	1,224,595.94	93.866320	1,178,688.34	-45,907.60	0.86
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.42618	16 Mar 2048		
		591,659.190	Local 100.639517	595,442.95	95.984060	567,898.51	-27,544.44	0.41
Original Face:		1,000,000.000	Base 100.639517	595,442.95	95.984060	567,898.51	-27,544.44	0.41
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.5	16 Dec 2044		
		1,272,544.160	Local 101.288028	1,288,934.89	98.422230	1,252,466.34	-36,468.55	0.91
Original Face:		2,000,000.000	Base 101.288028	1,288,934.89	98.422230	1,252,466.34	-36,468.55	0.91
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.0	16 Jul 2050		
		589,841.540	Local 101.360991	597,869.23	99.147960	584,815.85	-13,053.38	0.43
Original Face:		1,000,000.000	Base 101.360991	597,869.23	99.147960	584,815.85	-13,053.38	0.43
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154	16 May 2054		
		2,512,512.490	Local 98.875943	2,484,270.42	97.576160	2,451,613.21	-32,657.21	1.79
Original Face:		4,270,000.000	Base 98.875943	2,484,270.42	97.576160	2,451,613.21	-32,657.21	1.79
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028	16 Aug 2052		
		673,087.150	Local 100.759139	678,196.82	98.168250	660,757.88	-17,438.94	0.48
Original Face:		1,000,000.000	Base 100.759139	678,196.82	98.168250	660,757.88	-17,438.94	0.48

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38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.85	16 Feb 2049		
		638,969.240	Local 100.860584	644,468.11	98.495030	629,352.94	-15,115.17	0.46
Original Face:		1,000,000.000	Base 100.860584	644,468.11	98.495030	629,352.94	-15,115.17	0.46
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.2	16 Aug 2055		
		708,294.840	Local 99.885522	707,484.00	96.925780	686,520.30	-20,963.70	0.50
Original Face:		1,000,000.000	Base 99.885522	707,484.00	96.925780	686,520.30	-20,963.70	0.50
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.1	15 Jun 2044		
		727,190.530	Local 100.326924	729,567.89	96.810650	703,997.88	-25,570.01	0.51
Original Face:		1,000,000.000	Base 100.326924	729,567.89	96.810650	703,997.88	-25,570.01	0.51
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.6	16 Dec 2049		
		819,422.450	Local 100.941035	827,133.50	98.178070	804,493.15	-22,640.35	0.59
Original Face:		1,000,000.000	Base 100.941035	827,133.50	98.178070	804,493.15	-22,640.35	0.59
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.3	16 Mar 2057		
		7,267,537.050	Local 98.432853	7,153,644.04	94.829470	6,891,766.87	-261,877.17	5.03
Original Face:		7,500,000.000	Base 98.432853	7,153,644.04	94.829470	6,891,766.87	-261,877.17	5.03
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.5	20 May 2039		
		2,667,657.030	Local 101.202764	2,699,742.64	101.358210	2,703,889.41	4,146.77	1.97
Original Face:		3,000,000.000	Base 101.202764	2,699,742.64	101.358210	2,703,889.41	4,146.77	1.97
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503	30 Oct 2020		
		6,280,000.000	Local 100.862767	6,334,181.74	99.717690	6,262,270.93	-71,910.81	4.57
			Base 100.862767	6,334,181.74	99.717690	6,262,270.93	-71,910.81	4.57
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3				3.0	12 Jun 2019		
		1,000,000.000	Local 100.720617	1,007,206.17	100.131000	1,001,310.00	-5,896.17	0.73
			Base 100.720617	1,007,206.17	100.131000	1,001,310.00	-5,896.17	0.73
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001					26 Jan 2021		
		5,000,000.000	Local 102.460035	5,123,001.75	101.742744	5,087,137.20	-35,864.55	3.71
			Base 102.460035	5,123,001.75	101.742744	5,087,137.20	-35,864.55	3.71
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		2,500,000.000	Local 104.956288	2,623,907.20	102.290000	2,557,250.00	-66,657.20	1.87
			Base 104.956288	2,623,907.20	102.290000	2,557,250.00	-66,657.20	1.87

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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: 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	
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000				0.01	15 Nov 2018			
		0.000	Local	0.000000	13,473.36	0.000000	0.00	-13,473.36	0.00
			Base	0.000000	13,473.36	0.000000	0.00	-13,473.36	0.00
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000				0.01	11 Feb 2020			
		2,000,000.000	Local	102.500715	2,050,014.30	102.300000	2,046,000.00	-4,014.30	1.49
			Base	102.500715	2,050,014.30	102.300000	2,046,000.00	-4,014.30	1.49
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25				2.25	15 Mar 2020			
		3,440,000.000	Local	100.361514	3,452,436.09	99.516900	3,423,381.36	-29,054.73	2.50
			Base	100.361514	3,452,436.09	99.516900	3,423,381.36	-29,054.73	2.50
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877	10 Sep 2021			
		975,147.000	Local	101.702332	991,747.24	100.044870	975,584.55	-16,162.69	0.71
		Original Face: 4,000,000.000	Base	101.702332	991,747.24	100.044870	975,584.55	-16,162.69	0.71
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766	10 Mar 2022			
		479,808.810	Local	101.413067	486,588.83	99.896800	479,313.65	-7,275.18	0.35
		Original Face: 1,000,000.000	Base	101.413067	486,588.83	99.896800	479,313.65	-7,275.18	0.35
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844				1.844	16 May 2019			
		2,270,000.000	Local	99.999786	2,269,995.15	99.729400	2,263,857.38	-6,137.77	1.65
			Base	99.999786	2,269,995.15	99.729400	2,263,857.38	-6,137.77	1.65
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847	29 May 2020			
		1,000,000.000	Local	100.144986	1,001,449.86	98.935100	989,351.00	-12,098.86	0.72
			Base	100.144986	1,001,449.86	98.935100	989,351.00	-12,098.86	0.72
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471	29 Sep 2021			
		3,000,000.000	Local	99.048156	2,971,444.69	96.657100	2,899,713.00	-71,731.69	2.12
			Base	99.048156	2,971,444.69	96.657100	2,899,713.00	-71,731.69	2.12
912796PT0	TREASURY BILL 02/19 0.00000					28 Feb 2019			
		2,000,000.000	Local	99.619585	1,992,391.69	99.622969	1,992,459.38	67.69	1.45
			Base	99.619585	1,992,391.69	99.622969	1,992,459.38	67.69	1.45
912796QW2	TREASURY BILL 02/19 0.00000					07 Feb 2019			
		2,000,000.000	Local	99.761813	1,995,236.25	99.763625	1,995,272.50	36.25	1.46
			Base	99.761813	1,995,236.25	99.763625	1,995,272.50	36.25	1.46

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



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
9128283G3	US TREASURY N/B 11/20 1.75					1.75	15 Nov 2020		
	5,000,000.000	Local		99.251459	4,962,572.95	98.601562	4,930,078.10	-32,494.85	3.60
		Base		99.251459	4,962,572.95	98.601562	4,930,078.10	-32,494.85	3.60
9128284Y3	US TREASURY N/B 08/20 2.625					2.625	31 Aug 2020		
	1,000,000.000	Local		99.794631	997,946.31	100.132812	1,001,328.12	3,381.81	0.73
		Base		99.794631	997,946.31	100.132812	1,001,328.12	3,381.81	0.73
912828F62	US TREASURY N/B 10/19 1.5					1.5	31 Oct 2019		
	5,000,000.000	Local		99.798004	4,989,900.22	99.066406	4,953,320.30	-36,579.92	3.61
		Base		99.798004	4,989,900.22	99.066406	4,953,320.30	-36,579.92	3.61
912828L32	US TREASURY N/B 08/20 1.375					1.375	31 Aug 2020		
	5,000,000.000	Local		98.586188	4,929,309.42	98.113281	4,905,664.05	-23,645.37	3.58
		Base		98.586188	4,929,309.42	98.113281	4,905,664.05	-23,645.37	3.58
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
	0.000	Local		0.000000	-146.84	0.000000	0.00	146.84	0.00
		Base		0.000000	-146.84	0.000000	0.00	146.84	0.00
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
	1,000,000.000	Local		99.531693	995,316.93	97.113281	971,132.81	-24,184.12	0.71
		Base		99.531693	995,316.93	97.113281	971,132.81	-24,184.12	0.71
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
	5,000,000.000	Local		99.853142	4,992,657.12	98.808594	4,940,429.70	-52,227.42	3.60
		Base		99.853142	4,992,657.12	98.808594	4,940,429.70	-52,227.42	3.60
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
	333,199.520	Local		102.304862	340,879.31	99.691020	332,170.00	-8,709.31	0.24
Original Face:	2,000,000.000	Base		102.304862	340,879.31	99.691020	332,170.00	-8,709.31	0.24
US DOLLAR Total									
	107,483,276.240	Local			108,460,614.56		106,465,504.93	-1,995,109.63	77.67
Original Face:	153,264,820.000	Base			108,460,614.56		106,465,504.93	-1,995,109.63	77.67
FIXED INCOME Total									
	107,483,276.240	Base			108,460,614.56		106,465,504.93	-1,995,109.63	77.67

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Holdings

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



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
Original Face:		153,264,820.000						

Holdings

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



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								
		138,110,268.950	Base	139,065,445.00		137,070,335.37	-1,995,109.63	100.00
Original Face:		153,264,820.000						

Holdings

Currency Summary

As of: December 31, 2018

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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								
	626,992.710	Local	626,992.71	626,992.71	0.46	0.00		0.00
		Base	626,992.71	626,992.71	0.46	0.00	0.00	0.00
CASH EQUIVALENT								
	30,000,000.000	Local	29,977,837.73	29,977,837.73	21.87	0.00		0.00
		Base	29,977,837.73	29,977,837.73	21.87	0.00	0.00	0.00
FIXED INCOME								
	107,483,276.240	Local	108,460,614.56	106,465,504.93	77.67	-1,995,109.63		-1,995,109.63
Original Face:	153,264,820.000	Base	108,460,614.56	106,465,504.93	77.67	-1,995,109.63	0.00	-1,995,109.63
US DOLLAR Total								
	138,110,268.950	Local	139,065,445.00	137,070,335.37	100.00	-1,995,109.63		-1,995,109.63
Original Face:	153,264,820.000	Base	139,065,445.00	137,070,335.37	100.00	-1,995,109.63	0.00	-1,995,109.63
FUND Total								
	138,110,268.950	Base	139,065,445.00	137,070,335.37	100.00	-1,995,109.63	0.00	-1,995,109.63
Original Face:	153,264,820.000							

Holdings

Asset Summary

As of: December 31, 2018

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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	626,992.710	626,992.71	626,992.71	0.46	0.00	0.00	0.00
CASH Total	626,992.710	626,992.71	626,992.71	0.46	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2018

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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 EQUIVALENT							
US DOLLAR	30,000,000.000	29,977,837.73	29,977,837.73	21.87	0.00	0.00	0.00
CASH EQUIVALENT Total	30,000,000.000	29,977,837.73	29,977,837.73	21.87	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2018

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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
FIXED INCOME							
US DOLLAR	107,483,276.240	108,460,614.56	106,465,504.93	77.67	-1,995,109.63	0.00	-1,995,109.63
FIXED INCOME Total	107,483,276.240	108,460,614.56	106,465,504.93	77.67	-1,995,109.63	0.00	-1,995,109.63

Holdings

Asset Summary

As of: December 31, 2018

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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	138,110,268.950	139,065,445.00	137,070,335.37	100.00	-1,995,109.63	0.00	-1,995,109.63

Holdings

Fund Summary

As of: December 31, 2018

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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		626,992.710	626,992.71	626,992.71	0.46	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		30,000,000.000	29,977,837.73	29,977,837.73	21.87	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		107,483,276.240	108,460,614.56	106,465,504.93	77.67	-1,995,109.63 16,864.11 GN -2,011,973.74 LS	0.00 0.00 GN 0.00 LS	-1,995,109.63 16,864.11 GN -2,011,973.74 LS
Original Face:	153,264,820.000							
<hr/>								
FUND Total	0.000	138,110,268.950	139,065,445.00	137,070,335.37	100.00	-1,995,109.63 16,864.11 GN -2,011,973.74 LS	0.00 0.00 GN 0.00 LS	-1,995,109.63 16,864.11 GN -2,011,973.74 LS
Original Face:	153,264,820.000							