

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2019

View Date: February 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
-0.330	Local	1.000000	-0.33	1.000000	-0.33	0.00	0.00	
	Base	1.000000	-0.33	1.000000	-0.33	0.00	0.00	

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-0.330	Local		-0.33		-0.33	0.00	0.00
	Base		-0.33		-0.33	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-0.330	Base		-0.33		-0.33	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

0347M3R14	ANGLESEA FDG PLC and ANG	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
25,000,000.000	Local	99.547667	24,886,916.67	99.547667	01 Apr 2019	24,886,916.67	0.00	1.08
	Base	99.547667	24,886,916.67	99.547667	01 Apr 2019	24,886,916.67	0.00	1.08

13606BWJ1	CANADIAN IMPERIAL BK	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20,000,000.000	Local	100.000000	20,000,000.00	100.000000	08 May 2020	20,000,000.00	0.00	0.86
	Base	100.000000	20,000,000.00	100.000000	08 May 2020	20,000,000.00	0.00	0.86

15060YPB0	CEDAR SPRING CPTL CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20,000,000.000	Local	99.927778	19,985,555.56	99.927778	11 Feb 2019	19,985,555.56	0.00	0.86
	Base	99.927778	19,985,555.56	99.927778	11 Feb 2019	19,985,555.56	0.00	0.86

19121BQC6	COCA-COLA COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
5,000,000.000	Local	99.729167	4,986,458.33	99.729167	12 Mar 2019	4,986,458.33	0.00	0.22
	Base	99.729167	4,986,458.33	99.729167	12 Mar 2019	4,986,458.33	0.00	0.22

233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
7,000,000.000	Local	100.000000	7,000,000.00	99.709689	05 May 2020	6,979,678.23	-20,321.77	0.30
	Base	100.000000	7,000,000.00	99.709689	05 May 2020	6,979,678.23	-20,321.77	0.30

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40588MQR1	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.620111	24,905,027.78	99.620111	24,905,027.78	1.08
			Base	99.620111	24,905,027.78	99.620111	24,905,027.78	1.08
45779QPE0	INSTITUTIONAL SECURED	20,000,000.000	Local	99.907556	19,981,511.11	99.907556	19,981,511.11	0.86
			Base	99.907556	19,981,511.11	99.907556	19,981,511.11	0.86
45779QRR9	INSTITUTIONAL SECURED	25,000,000.000	Local	99.349833	24,837,458.33	99.349833	24,837,458.33	1.07
			Base	99.349833	24,837,458.33	99.349833	24,837,458.33	1.07
48803MLY3	KELLS FDG LLC	25,000,000.000	Local	99.636000	24,909,000.00	99.636000	24,909,000.00	1.08
			Base	99.636000	24,909,000.00	99.636000	24,909,000.00	1.08
56274MQ47	MANHATTAN ASSET FDG.	20,000,000.000	Local	99.775250	19,955,050.00	99.775250	19,955,050.00	0.86
			Base	99.775250	19,955,050.00	99.775250	19,955,050.00	0.86
62455BQ40	MOUNTCLIFF	25,000,000.000	Local	99.765778	24,941,444.44	99.765778	24,941,444.44	1.08
			Base	99.765778	24,941,444.44	99.765778	24,941,444.44	1.08
64105SR42	NESTLE FIN FRANCE S.	20,000,000.000	Local	99.552222	19,910,444.44	99.552222	19,910,444.44	0.86
			Base	99.552222	19,910,444.44	99.552222	19,910,444.44	0.86
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	37,603,616.990	Local	100.000000	37,603,616.99	100.000000	37,603,616.99	1.63
			Base	100.000000	37,603,616.99	100.000000	37,603,616.99	1.63
90328BQM6	USAA CAPITAL CORP	10,000,000.000	Local	99.673333	9,967,333.33	99.673333	9,967,333.33	0.43
			Base	99.673333	9,967,333.33	99.673333	9,967,333.33	0.43
912796QM4	TREASURY BILL 06/19 0.00000	80,000,000.000	Local	99.062040	79,249,631.66	99.098056	79,278,444.80	3.43
			Base	99.062040	79,249,631.66	99.098056	79,278,444.80	3.43

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912796RM3	TREASURY BILL 11/19 0.00000				2.46	07 Nov 2019			
	25,000,000.000	Local	98.093500	24,523,375.00	98.119558	24,529,889.50	6,514.50		1.06
		Base	98.093500	24,523,375.00	98.119558	24,529,889.50	6,514.50		1.06
912796RT8	TREASURY BILL 01/20 0.00000				2.4385	02 Jan 2020			
	30,000,000.000	Local	97.730840	29,319,252.08	97.723264	29,316,979.20	-2,272.88		1.27
		Base	97.730840	29,319,252.08	97.723264	29,316,979.20	-2,272.88		1.27
912796RV3	TREASURY BILL 06/19 0.00000				2.4659	27 Jun 2019			
	40,000,000.000	Local	98.999941	39,599,976.22	99.053618	39,621,447.20	21,470.98		1.71
		Base	98.999941	39,599,976.22	99.053618	39,621,447.20	21,470.98		1.71
912796RW1	TREASURY BILL 07/19 0.00000				2.43	05 Jul 2019			
	25,000,000.000	Local	98.960500	24,740,125.00	99.000674	24,750,168.50	10,043.50		1.07
		Base	98.960500	24,740,125.00	99.000674	24,750,168.50	10,043.50		1.07
926NKW009	AMHERST PIERPONT 04/15 VAR				2.66	01 Feb 2019			
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00		17.29
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00		17.29
979QHR003	SOUTH STREET REPO				2.65	01 Feb 2019			
	605,000,000.000	Local	100.000000	605,000,000.00	100.000000	605,000,000.00	0.00		26.16
		Base	100.000000	605,000,000.00	100.000000	605,000,000.00	0.00		26.16
<b>US DOLLAR Total</b>		1,489,603,616.990	Local		1,486,302,176.94	1,486,346,424.41	44,247.47		64.26
	Base			1,486,302,176.94		1,486,346,424.41	44,247.47		64.26
<b>CASH EQUIVALENT Total</b>		1,489,603,616.990	Base		1,486,302,176.94	1,486,346,424.41	44,247.47		64.26
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.7	05 Nov 2021			
	5,000,000.000	Local	99.979748	4,998,987.40	101.565320	5,078,266.00	79,278.60		0.22
		Base	99.979748	4,998,987.40	101.565320	5,078,266.00	79,278.60		0.22

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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	100.201409	2,004,028.18	4,028.18	0.09
		Base		100.000000	2,000,000.00	100.201409	2,004,028.18	4,028.18	0.09
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	100.161558	5,008,077.90	8,077.90	0.22
		Base		100.000000	5,000,000.00	100.161558	5,008,077.90	8,077.90	0.22
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.15	08 Jan 2021		
	5,000,000.000	Local		99.942385	4,997,119.27	100.430483	5,021,524.15	24,404.88	0.22
		Base		99.942385	4,997,119.27	100.430483	5,021,524.15	24,404.88	0.22
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					2.89238	06 May 2019		
	5,000,000.000	Local		100.028870	5,001,443.52	100.073000	5,003,650.00	2,206.48	0.22
		Base		100.028870	5,001,443.52	100.073000	5,003,650.00	2,206.48	0.22
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	100.544550	10,054,455.00	54,455.00	0.43
		Base		100.000000	10,000,000.00	100.544550	10,054,455.00	54,455.00	0.43
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	101.124000	10,112,400.00	112,400.00	0.44
		Base		100.000000	10,000,000.00	101.124000	10,112,400.00	112,400.00	0.44
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	98.129675	9,812,967.50	-187,032.50	0.42
		Base		100.000000	10,000,000.00	98.129675	9,812,967.50	-187,032.50	0.42
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
	10,000,000.000	Local		98.683074	9,868,307.38	99.044556	9,904,455.60	36,148.22	0.43
		Base		98.683074	9,868,307.38	99.044556	9,904,455.60	36,148.22	0.43
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
	7,000,000.000	Local		99.907553	6,993,528.72	101.592798	7,111,495.86	117,967.14	0.31
		Base		99.907553	6,993,528.72	101.592798	7,111,495.86	117,967.14	0.31
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.23731	15 Jan 2020		
	10,000,000.000	Local		100.000000	10,000,000.00	100.249274	10,024,927.40	24,927.40	0.43
		Base		100.000000	10,000,000.00	100.249274	10,024,927.40	24,927.40	0.43

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126802DN4	CABELA S MASTER CREDIT CARD TR CABMT 2016 1 A1				1.78	15 Jun 2022		
		25,000,000.000	Local 99.237310	24,809,327.43	99.571510	24,892,877.50	83,550.07	1.08
Original Face:		25,000,000.000	Base 99.237310	24,809,327.43	99.571510	24,892,877.50	83,550.07	1.08
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.45	30 Apr 2021		
		15,000,000.000	Local 99.935105	14,990,265.78	100.488294	15,073,244.10	82,978.32	0.65
			Base 99.935105	14,990,265.78	100.488294	15,073,244.10	82,978.32	0.65
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	98.909000	9,890,900.00	-109,100.00	0.43
			Base 100.000000	10,000,000.00	98.909000	9,890,900.00	-109,100.00	0.43
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3				1.61	16 Nov 2020		
		1,228,280.850	Local 99.990886	1,228,168.91	99.653260	1,224,021.91	-4,147.00	0.05
Original Face:		4,000,000.000	Base 99.990886	1,228,168.91	99.653260	1,224,021.91	-4,147.00	0.05
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.11	15 Feb 2022		
		6,500,000.000	Local 99.999211	6,499,948.72	100.246360	6,516,013.40	16,064.68	0.28
Original Face:		6,500,000.000	Base 99.999211	6,499,948.72	100.246360	6,516,013.40	16,064.68	0.28
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				2.70894	17 Apr 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	99.914080	9,991,408.00	-8,592.00	0.43
Original Face:		10,000,000.000	Base 100.000000	10,000,000.00	99.914080	9,991,408.00	-8,592.00	0.43
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.2	15 Nov 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	101.118234	10,111,823.40	111,823.40	0.44
			Base 100.000000	10,000,000.00	101.118234	10,111,823.40	111,823.40	0.44
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	100.053584	10,005,358.40	5,358.40	0.43
			Base 100.000000	10,000,000.00	100.053584	10,005,358.40	5,358.40	0.43
17326YU87	CITIGROUP GLOBAL MARKETS COMPANY GUAR 01/20 3				3.0	31 Jan 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	99.835143	4,991,757.15	-8,242.85	0.22
			Base 100.000000	5,000,000.00	99.835143	4,991,757.15	-8,242.85	0.22
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.15	15 Nov 2020		
		2,000,000.000	Local 100.401905	2,008,038.10	101.061203	2,021,224.06	13,185.96	0.09
			Base 100.401905	2,008,038.10	101.061203	2,021,224.06	13,185.96	0.09

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24704AAA4	DELL EQUIPMENT FINANCE TRUST DEFT 2018 1 A1 144A					2.45	24 Jun 2019		
	539,818.620	Local	100.000000	539,818.62	99.951360	539,556.05	-262.57	0.02	
Original Face:	4,500,000.000	Base	100.000000	539,818.62	99.951360	539,556.05	-262.57	0.02	
24704DAA8	DELL EQUIPMENT FINANCE TRUST DEFT 2018 2 A1 144A					2.65961	22 Oct 2019		
	4,516,612.050	Local	100.000000	4,516,612.05	99.945760	4,514,162.24	-2,449.81	0.20	
Original Face:	8,000,000.000	Base	100.000000	4,516,612.05	99.945760	4,514,162.24	-2,449.81	0.20	
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.11	16 Jan 2024		
	18,000,000.000	Local	99.975359	17,995,564.55	100.759440	18,136,699.20	141,134.65	0.78	
Original Face:	18,000,000.000	Base	99.975359	17,995,564.55	100.759440	18,136,699.20	141,134.65	0.78	
254683CK9	DISCOVER CARD EXECUTION NOTE 07/24 3.04					3.04	15 Jul 2024		
	4,000,000.000	Local	99.997880	3,999,915.20	100.299360	4,011,974.40	12,059.20	0.17	
Original Face:	4,000,000.000	Base	99.997880	3,999,915.20	100.299360	4,011,974.40	12,059.20	0.17	
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
	3,000,000.000	Local	99.995248	2,999,857.44	99.020681	2,970,620.43	-29,237.01	0.13	
		Base	99.995248	2,999,857.44	99.020681	2,970,620.43	-29,237.01	0.13	
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	100.098500	10,009,850.00	9,850.00	0.43	
		Base	100.000000	10,000,000.00	100.098500	10,009,850.00	9,850.00	0.43	
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	100.038500	10,003,850.00	3,850.00	0.43	
		Base	100.000000	10,000,000.00	100.038500	10,003,850.00	3,850.00	0.43	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
	4,969,338.500	Local	104.950880	5,215,364.49	101.339241	5,035,889.92	-179,474.57	0.22	
Original Face:	11,354,753.000	Base	104.950880	5,215,364.49	101.339241	5,035,889.92	-179,474.57	0.22	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
	2,009,782.640	Local	104.853006	2,107,317.52	101.339413	2,036,701.93	-70,615.59	0.09	
Original Face:	5,677,376.000	Base	104.853006	2,107,317.52	101.339413	2,036,701.93	-70,615.59	0.09	
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.84	19 Feb 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.357522	10,035,752.20	35,752.20	0.43	
		Base	100.000000	10,000,000.00	100.357522	10,035,752.20	35,752.20	0.43	

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3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				2.846	22 Jan 2021		
		20,000,000.000	Local 99.992107	19,998,421.45	100.628371	20,125,674.20	127,252.75	0.87
			Base 99.992107	19,998,421.45	100.628371	20,125,674.20	127,252.75	0.87
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	99.933800	24,883,516.20	-16,483.80	1.08
			Base 100.000000	24,900,000.00	99.933800	24,883,516.20	-16,483.80	1.08
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				2.573	21 Feb 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	99.263636	9,926,363.60	-73,636.40	0.43
			Base 100.000000	10,000,000.00	99.263636	9,926,363.60	-73,636.40	0.43
3135G0T52	FANNIE MAE NOTES 05/20 VAR				1.375	01 May 2020		
		20,000,000.000	Local 99.977997	19,995,599.45	99.706600	19,941,320.00	-54,279.45	0.86
			Base 99.977997	19,995,599.45	99.706600	19,941,320.00	-54,279.45	0.86
3135G0V26	FANNIE MAE 07/20 1				2.46	30 Jul 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	99.970331	4,998,516.55	-1,483.45	0.22
			Base 100.000000	5,000,000.00	99.970331	4,998,516.55	-1,483.45	0.22
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.5	25 Jul 2040		
		280,713.340	Local 102.967041	289,042.22	99.051940	278,052.01	-10,990.21	0.01
Original Face:		2,838,688.000	Base 102.967041	289,042.22	99.051940	278,052.01	-10,990.21	0.01
3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.25	25 Dec 2038		
		332,717.230	Local 100.137889	333,176.01	99.365620	330,606.54	-2,569.47	0.01
Original Face:		5,677,376.000	Base 100.137889	333,176.01	99.365620	330,606.54	-2,569.47	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.0	25 Apr 2042		
		1,727,341.990	Local 101.573995	1,754,530.27	95.325510	1,646,597.56	-107,932.71	0.07
Original Face:		5,677,376.000	Base 101.573995	1,754,530.27	95.325510	1,646,597.56	-107,932.71	0.07
3136A76N7	FANNIE MAE FNR 2012 101 B				2.0	25 May 2039		
		3,090,027.430	Local 101.643723	3,140,818.91	98.869780	3,055,103.32	-85,715.59	0.13
Original Face:		11,275,256.000	Base 101.643723	3,140,818.91	98.869780	3,055,103.32	-85,715.59	0.13
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.0	25 May 2040		
		1,516,621.410	Local 101.496588	1,539,318.99	96.030140	1,456,413.66	-82,905.33	0.06
Original Face:		5,677,376.000	Base 101.496588	1,539,318.99	96.030140	1,456,413.66	-82,905.33	0.06

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ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.75	25 Jul 2041			
		3,149,363.590	Local	100.845919	3,176,004.67	95.263750	3,000,201.86	-175,802.81	0.13
Original Face:		6,713,909.000	Base	100.845919	3,176,004.67	95.263750	3,000,201.86	-175,802.81	0.13
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.25	25 Feb 2028			
		1,996,661.260	Local	99.709251	1,990,855.99	94.349550	1,883,840.91	-107,015.08	0.08
Original Face:		5,677,376.000	Base	99.709251	1,990,855.99	94.349550	1,883,840.91	-107,015.08	0.08
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.0	25 Mar 2042			
		3,082,064.840	Local	101.601705	3,131,430.42	96.019180	2,959,373.39	-172,057.03	0.13
Original Face:		6,995,663.000	Base	101.601705	3,131,430.42	96.019180	2,959,373.39	-172,057.03	0.13
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.5	25 Feb 2028			
		1,996,661.260	Local	100.281368	2,002,279.23	95.024200	1,897,311.39	-104,967.84	0.08
Original Face:		5,677,376.000	Base	100.281368	2,002,279.23	95.024200	1,897,311.39	-104,967.84	0.08
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.0	25 Dec 2042			
		3,809,528.030	Local	100.724667	3,837,134.44	94.795940	3,611,277.91	-225,856.53	0.16
Original Face:		11,354,753.000	Base	100.724667	3,837,134.44	94.795940	3,611,277.91	-225,856.53	0.16
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.75	25 Mar 2039			
		1,611,883.580	Local	100.425302	1,618,738.96	99.108600	1,597,515.25	-21,223.71	0.07
Original Face:		5,677,376.000	Base	100.425302	1,618,738.96	99.108600	1,597,515.25	-21,223.71	0.07
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.5	25 Aug 2041			
		909,032.060	Local	98.518773	895,567.23	96.423880	876,523.98	-19,043.25	0.04
Original Face:		2,000,000.000	Base	98.518773	895,567.23	96.423880	876,523.98	-19,043.25	0.04
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.0	25 May 2040			
		2,777,243.960	Local	101.697781	2,824,395.48	96.391550	2,677,028.50	-147,366.98	0.12
Original Face:		8,516,065.000	Base	101.697781	2,824,395.48	96.391550	2,677,028.50	-147,366.98	0.12
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.25	25 Jun 2028			
		1,892,797.250	Local	99.863673	1,890,216.86	95.044240	1,798,994.76	-91,222.10	0.08
Original Face:		5,677,376.000	Base	99.863673	1,890,216.86	95.044240	1,798,994.76	-91,222.10	0.08
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.5	25 May 2029			
		2,952,173.600	Local	98.244198	2,900,339.28	95.118690	2,808,068.85	-92,270.43	0.12
Original Face:		6,060,416.000	Base	98.244198	2,900,339.28	95.118690	2,808,068.85	-92,270.43	0.12

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3137A1UN1	FREDDIE MAC FHR 3725 PC				2.25	15 Jan 2040			
		473,318.240	Local	98.147454	464,549.80	96.799320	458,168.84	-6,380.96	0.02
Original Face:		2,838,688.000	Base	98.147454	464,549.80	96.799320	458,168.84	-6,380.96	0.02
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.0	15 Nov 2020			
		22,905.680	Local	100.991239	23,132.73	99.729620	22,843.75	-288.98	0.00
Original Face:		648,587.000	Base	100.991239	23,132.73	99.729620	22,843.75	-288.98	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.0	15 Feb 2040			
		996,083.930	Local	100.139703	997,475.49	97.776230	973,933.31	-23,542.18	0.04
Original Face:		5,946,910.000	Base	100.139703	997,475.49	97.776230	973,933.31	-23,542.18	0.04
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.5	15 Feb 2026			
		157,563.010	Local	104.017726	163,893.46	102.356670	161,276.25	-2,617.21	0.01
Original Face:		500,000.000	Base	104.017726	163,893.46	102.356670	161,276.25	-2,617.21	0.01
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.5	15 Nov 2040			
		1,201,227.840	Local	101.454527	1,218,700.02	99.219440	1,191,851.54	-26,848.48	0.05
Original Face:		11,354,753.000	Base	101.454527	1,218,700.02	99.219440	1,191,851.54	-26,848.48	0.05
3137AFP8	FREDDIE MAC FHR 3919 CD				2.5	15 Oct 2040			
		649,042.540	Local	99.368941	644,946.70	99.257000	644,220.15	-726.55	0.03
Original Face:		2,838,688.000	Base	99.368941	644,946.70	99.257000	644,220.15	-726.55	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.0	15 Jul 2041			
		769,988.330	Local	99.976323	769,806.02	97.557180	751,178.90	-18,627.12	0.03
Original Face:		2,838,688.000	Base	99.976323	769,806.02	97.557180	751,178.90	-18,627.12	0.03
3137AGRX0	FREDDIE MAC FHR 3935 JA				2.0	15 May 2041			
		702,720.020	Local	99.952744	702,387.94	96.954980	681,322.05	-21,065.89	0.03
Original Face:		3,247,459.000	Base	99.952744	702,387.94	96.954980	681,322.05	-21,065.89	0.03
3137ANK95	FREDDIE MAC FHR 4024 C				3.0	15 Mar 2027			
		1,430,542.510	Local	100.237634	1,433,941.96	100.479860	1,437,407.11	3,465.15	0.06
Original Face:		5,677,376.000	Base	100.237634	1,433,941.96	100.479860	1,437,407.11	3,465.15	0.06
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.0	15 Feb 2041			
		2,915,283.920	Local	100.385242	2,926,514.81	96.719720	2,819,654.44	-106,860.37	0.12
Original Face:		8,516,065.000	Base	100.385242	2,926,514.81	96.719720	2,819,654.44	-106,860.37	0.12

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3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.5	15 Jan 2028			
	2,587,251.670	Local	100.076103	2,589,220.65	95.266220	2,464,776.87	-124,443.78		0.11
Original Face:	7,380,589.000	Base	100.076103	2,589,220.65	95.266220	2,464,776.87	-124,443.78		0.11
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.0	15 Feb 2043			
	2,862,488.870	Local	101.336324	2,900,740.99	93.651680	2,680,768.92	-219,972.07		0.12
Original Face:	5,677,376.000	Base	101.336324	2,900,740.99	93.651680	2,680,768.92	-219,972.07		0.12
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.5	15 Dec 2042			
	2,367,109.650	Local	100.025178	2,367,705.63	95.665150	2,264,499.00	-103,206.63		0.10
Original Face:	5,677,376.000	Base	100.025178	2,367,705.63	95.665150	2,264,499.00	-103,206.63		0.10
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.75	15 Dec 2042			
	5,917,774.540	Local	100.780624	5,963,970.08	95.261670	5,637,370.85	-326,599.23		0.24
Original Face:	14,193,441.000	Base	100.780624	5,963,970.08	95.261670	5,637,370.85	-326,599.23		0.24
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.0	15 Mar 2043			
	3,931,615.230	Local	100.496998	3,951,155.26	97.950110	3,851,021.44	-100,133.82		0.17
Original Face:	14,193,441.000	Base	100.496998	3,951,155.26	97.950110	3,851,021.44	-100,133.82		0.17
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.0	15 Mar 2043			
	1,311,795.100	Local	99.888427	1,310,331.49	96.152830	1,261,328.11	-49,003.38		0.05
Original Face:	3,250,000.000	Base	99.888427	1,310,331.49	96.152830	1,261,328.11	-49,003.38		0.05
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.0	15 Mar 2040			
	2,447,801.230	Local	100.554067	2,461,363.69	97.887330	2,396,087.27	-65,276.42		0.10
Original Face:	5,677,376.000	Base	100.554067	2,461,363.69	97.887330	2,396,087.27	-65,276.42		0.10
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.5	15 Jul 2042			
	3,771,233.530	Local	99.899377	3,767,438.81	94.433900	3,561,322.90	-206,115.91		0.15
Original Face:	8,516,065.000	Base	99.899377	3,767,438.81	94.433900	3,561,322.90	-206,115.91		0.15
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.75	15 Apr 2033			
	935,134.550	Local	97.683126	913,468.66	97.170070	908,670.90	-4,797.76		0.04
Original Face:	2,500,000.000	Base	97.683126	913,468.66	97.170070	908,670.90	-4,797.76		0.04
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.5	15 Apr 2028			
	3,629,137.500	Local	103.157098	3,743,712.92	102.181550	3,708,308.95	-35,403.97		0.16
Original Face:	10,000,000.000	Base	103.157098	3,743,712.92	102.181550	3,708,308.95	-35,403.97		0.16

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3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
	4,083,495.200	Local	101.865784	4,159,684.42	99.766980	4,073,979.84	-85,704.58	0.18	
Original Face:	5,000,000.000	Base	101.865784	4,159,684.42	99.766980	4,073,979.84	-85,704.58	0.18	
3137F4VC3	FREDDIE MAC FHR 4774 G					4.0	15 Aug 2042		
	9,103,674.900	Local	102.594245	9,339,846.51	101.943950	9,280,645.79	-59,200.72	0.40	
Original Face:	10,000,000.000	Base	102.594245	9,339,846.51	101.943950	9,280,645.79	-59,200.72	0.40	
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.0	15 Apr 2042		
	4,630,502.850	Local	101.882841	4,717,687.86	102.682930	4,754,736.00	37,048.14	0.21	
Original Face:	5,000,000.000	Base	101.882841	4,717,687.86	102.682930	4,754,736.00	37,048.14	0.21	
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.0	15 Apr 2040		
	6,578,644.380	Local	102.044898	6,713,170.98	102.333360	6,732,147.84	18,976.86	0.29	
Original Face:	7,000,000.000	Base	102.044898	6,713,170.98	102.333360	6,732,147.84	18,976.86	0.29	
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
	1,000,000.000	Local	100.894328	1,008,943.28	98.776833	987,768.33	-21,174.95	0.04	
Original Face:	1,000,000.000	Base	100.894328	1,008,943.28	98.776833	987,768.33	-21,174.95	0.04	
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
	3,548,749.200	Local	103.004723	3,655,379.27	98.944710	3,511,299.60	-144,079.67	0.15	
Original Face:	8,516,065.000	Base	103.004723	3,655,379.27	98.944710	3,511,299.60	-144,079.67	0.15	
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
	798,777.140	Local	101.283126	809,026.46	101.211040	808,450.65	-575.81	0.03	
Original Face:	44,567,405.000	Base	101.283126	809,026.46	101.211040	808,450.65	-575.81	0.03	
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
	31,990.750	Local	108.622367	34,749.11	106.513740	34,074.54	-674.57	0.00	
Original Face:	1,000,000.000	Base	108.622367	34,749.11	106.513740	34,074.54	-674.57	0.00	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
	859,582.430	Local	106.069470	911,754.53	109.410020	940,469.31	28,714.78	0.04	
Original Face:	24,898,134.000	Base	106.069470	911,754.53	109.410020	940,469.31	28,714.78	0.04	
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
	722,528.020	Local	99.177845	716,587.72	99.692220	720,304.22	3,716.50	0.03	
Original Face:	5,677,376.000	Base	99.177845	716,587.72	99.692220	720,304.22	3,716.50	0.03	

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31398WC36	FREDDIE MAC FHR 3620 PA				4.5	15 Dec 2039			
		462,650.390	Local	105.341493	487,362.83	104.078290	481,518.61	-5,844.22	0.02
Original Face:		8,516,065.000	Base	105.341493	487,362.83	104.078290	481,518.61	-5,844.22	0.02
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR				3.20475	26 Jul 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	99.557301	1,991,146.02	-8,853.98	0.09
			Base	100.000000	2,000,000.00	99.557301	1,991,146.02	-8,853.98	0.09
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	98.980090	4,949,004.50	-50,995.50	0.21
			Base	100.000000	5,000,000.00	98.980090	4,949,004.50	-50,995.50	0.21
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	93.987454	18,797,490.80	-1,202,509.20	0.81
			Base	100.000000	20,000,000.00	93.987454	18,797,490.80	-1,202,509.20	0.81
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.5	15 Feb 2021			
		23,479.080	Local	101.952334	23,937.47	103.453905	24,290.03	352.56	0.00
Original Face:		1,675,000.000	Base	101.952334	23,937.47	103.453905	24,290.03	352.56	0.00
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	100.070000	5,003,500.00	3,500.00	0.22
			Base	100.000000	5,000,000.00	100.070000	5,003,500.00	3,500.00	0.22
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR				3.31894	16 Apr 2021			
		3,000,000.000	Local	100.000000	3,000,000.00	99.230437	2,976,913.11	-23,086.89	0.13
			Base	100.000000	3,000,000.00	99.230437	2,976,913.11	-23,086.89	0.13
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	99.116110	9,911,611.00	-88,389.00	0.43
			Base	100.000000	10,000,000.00	99.116110	9,911,611.00	-88,389.00	0.43
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR				2.0	31 Jan 2020			
		10,000,000.000	Local	99.983379	9,998,337.90	99.396693	9,939,669.30	-58,668.60	0.43
			Base	99.983379	9,998,337.90	99.396693	9,939,669.30	-58,668.60	0.43
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.0	16 Nov 2039			
		77,450.530	Local	105.703899	81,868.23	104.302550	80,782.88	-1,085.35	0.00
Original Face:		877,500.000	Base	105.703899	81,868.23	104.302550	80,782.88	-1,085.35	0.00

& Issue has redenominated but Local is not converted  
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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: January 31, 2019

View Date: February 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	
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B				2.459	16 Jan 2040			
		3,492,466.400	Local	101.543146	3,546,360.24	99.367190	3,470,365.72	-75,994.52	0.15
Original Face:		10,000,000.000	Base	101.543146	3,546,360.24	99.367190	3,470,365.72	-75,994.52	0.15
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.7185	16 May 2045			
		2,293,852.320	Local	98.813996	2,266,647.13	92.562440	2,123,245.68	-143,401.45	0.09
Original Face:		3,000,000.000	Base	98.813996	2,266,647.13	92.562440	2,123,245.68	-143,401.45	0.09
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.61987	16 Jun 2053			
		4,443,293.000	Local	95.293465	4,234,167.85	93.296450	4,145,434.63	-88,733.22	0.18
Original Face:		10,000,000.000	Base	95.293465	4,234,167.85	93.296450	4,145,434.63	-88,733.22	0.18
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.0	16 Mar 2041			
		3,982,714.940	Local	102.210802	4,070,764.90	96.597100	3,847,187.13	-223,577.77	0.17
Original Face:		10,493,495.000	Base	102.210802	4,070,764.90	96.597100	3,847,187.13	-223,577.77	0.17
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.05	16 Aug 2057			
		4,793,874.250	Local	96.285662	4,615,813.57	93.225290	4,469,103.17	-146,710.40	0.19
Original Face:		5,000,000.000	Base	96.285662	4,615,813.57	93.225290	4,469,103.17	-146,710.40	0.19
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.25	20 Oct 2046			
		4,374,897.250	Local	99.895832	4,370,339.99	98.599750	4,313,637.75	-56,702.24	0.19
Original Face:		5,000,000.000	Base	99.895832	4,370,339.99	98.599750	4,313,637.75	-56,702.24	0.19
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625				1.625	06 Sep 2019			
		5,000,000.000	Local	99.977346	4,998,867.31	99.393877	4,969,693.85	-29,173.46	0.21
			Base	99.977346	4,998,867.31	99.393877	4,969,693.85	-29,173.46	0.21
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45				3.45	30 Nov 2020			
		10,000,000.000	Local	99.927809	9,992,780.85	100.941918	10,094,191.80	101,410.95	0.44
			Base	99.927809	9,992,780.85	100.941918	10,094,191.80	101,410.95	0.44
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	99.704000	19,940,800.00	-59,200.00	0.86
			Base	100.000000	20,000,000.00	99.704000	19,940,800.00	-59,200.00	0.86
459200HW4	IBM CORP SR UNSECURED 02/19 VAR				2.98813	12 Feb 2019			
		1,987,082.000	Local	100.000000	1,987,082.00	100.010785	1,987,296.31	214.31	0.09
			Base	100.000000	1,987,082.00	100.010785	1,987,296.31	214.31	0.09

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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: January 31, 2019

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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	
459200JE2	IBM CORP SR UNSECURED 05/19 1.8				1.8	17 May 2019			
		15,000,000.000	Local	99.996361	14,999,454.13	99.705702	14,955,855.30	-43,598.83	0.65
			Base	99.996361	14,999,454.13	99.705702	14,955,855.30	-43,598.83	0.65
459200JP7	IBM CORP SR UNSECURED 01/20 VAR				2.99475	27 Jan 2020			
		30,000,000.000	Local	100.000000	30,000,000.00	100.033400	30,010,020.00	10,020.00	1.30
			Base	100.000000	30,000,000.00	100.033400	30,010,020.00	10,020.00	1.30
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A				3.5	25 Oct 2048			
		4,478,871.240	Local	99.606640	4,461,253.13	99.525140	4,457,602.87	-3,650.26	0.19
		Original Face: 5,000,000.000	Base	99.606640	4,461,253.13	99.525140	4,457,602.87	-3,650.26	0.19
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A				3.1	15 Aug 2022			
		12,640,000.000	Local	99.747851	12,608,128.41	100.195500	12,664,711.20	56,582.79	0.55
		Original Face: 12,640,000.000	Base	99.747851	12,608,128.41	100.195500	12,664,711.20	56,582.79	0.55
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25				2.25	10 Jan 2020			
		10,000,000.000	Local	99.997181	9,999,718.08	99.490773	9,949,077.30	-50,640.78	0.43
			Base	99.997181	9,999,718.08	99.490773	9,949,077.30	-50,640.78	0.43
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.0	13 Apr 2021			
		3,000,000.000	Local	99.935436	2,998,063.07	97.887668	2,936,630.04	-61,433.03	0.13
			Base	99.935436	2,998,063.07	97.887668	2,936,630.04	-61,433.03	0.13
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.55	08 Mar 2021			
		10,000,000.000	Local	99.949213	9,994,921.31	97.544027	9,754,402.70	-240,518.61	0.42
			Base	99.949213	9,994,921.31	97.544027	9,754,402.70	-240,518.61	0.42
717081EB5	PFIZER INC SR UNSECURED 12/19 1.7				1.7	15 Dec 2019			
		5,252,000.000	Local	99.099152	5,204,687.48	99.093764	5,204,404.49	-282.99	0.23
			Base	99.099152	5,204,687.48	99.093764	5,204,404.49	-282.99	0.23
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	98.936000	9,893,600.00	-106,400.00	0.43
			Base	100.000000	10,000,000.00	98.936000	9,893,600.00	-106,400.00	0.43
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				3.21	25 Jan 2029			
		1,059,755.600	Local	100.000000	1,059,755.60	98.403490	1,042,836.50	-16,919.10	0.05
		Original Face: 2,838,688.000	Base	100.000000	1,059,755.60	98.403490	1,042,836.50	-16,919.10	0.05

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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

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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
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.96475	26 Apr 2021		
	5,000,000.000	Local	99.798467	4,989,923.34	96.641910	4,832,095.50	-157,827.84	0.21	
		Base	99.798467	4,989,923.34	96.641910	4,832,095.50	-157,827.84	0.21	
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	99.999725	9,999,972.50	-27.50	0.43	
		Base	100.000000	10,000,000.00	99.999725	9,999,972.50	-27.50	0.43	
912796RT8	TREASURY BILL 01/20 0.00000					0.01	02 Jan 2020		
	25,000,000.000	Local	97.641041	24,410,260.34	97.723264	24,430,816.00	20,555.66	1.06	
		Base	97.641041	24,410,260.34	97.723264	24,430,816.00	20,555.66	1.06	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625	31 Aug 2020		
	20,000,000.000	Local	99.760088	19,952,017.68	100.191406	20,038,281.20	86,263.52	0.87	
		Base	99.760088	19,952,017.68	100.191406	20,038,281.20	86,263.52	0.87	
9128285B2	US TREASURY N/B 09/20 2.75					2.75	30 Sep 2020		
	40,000,000.000	Local	99.887812	39,955,124.83	100.406250	40,162,500.00	207,375.17	1.74	
		Base	99.887812	39,955,124.83	100.406250	40,162,500.00	207,375.17	1.74	
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
	5,000,000.000	Local	99.621766	4,981,088.30	97.292969	4,864,648.45	-116,439.85	0.21	
		Base	99.621766	4,981,088.30	97.292969	4,864,648.45	-116,439.85	0.21	
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	99.683457	9,968,345.67	99.507812	9,950,781.20	-17,564.47	0.43	
		Base	99.683457	9,968,345.67	99.507812	9,950,781.20	-17,564.47	0.43	
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	99.590364	2,987,710.92	-12,289.08	0.13	
		Base	100.000000	3,000,000.00	99.590364	2,987,710.92	-12,289.08	0.13	
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.15	15 Jun 2021		
	3,000,000.000	Local	99.957225	2,998,716.76	100.537788	3,016,133.64	17,416.88	0.13	
		Base	99.957225	2,998,716.76	100.537788	3,016,133.64	17,416.88	0.13	

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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: January 31, 2019

View Date: February 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
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
	10,000,000.000	Local	99.092379	9,909,237.89	99.495180	9,949,518.00	40,280.11	0.43	
Original Face:	10,000,000.000	Base	99.092379	9,909,237.89	99.495180	9,949,518.00	40,280.11	0.43	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.23	20 Apr 2023		
	5,000,000.000	Local	99.998548	4,999,927.38	100.781470	5,039,073.50	39,146.12	0.22	
Original Face:	5,000,000.000	Base	99.998548	4,999,927.38	100.781470	5,039,073.50	39,146.12	0.22	
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.86375	23 Jun 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.975170	9,997,517.00	-2,483.00	0.43	
		Base	100.000000	10,000,000.00	99.975170	9,997,517.00	-2,483.00	0.43	
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.85	23 Jun 2020		
	5,000,000.000	Local	99.978338	4,998,916.92	100.478013	5,023,900.65	24,983.73	0.22	
		Base	99.978338	4,998,916.92	100.478013	5,023,900.65	24,983.73	0.22	
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	100.279653	4,011,186.12	11,186.12	0.17	
		Base	100.000000	4,000,000.00	100.279653	4,011,186.12	11,186.12	0.17	
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
	5,000,000.000	Local	99.961113	4,998,055.63	99.433061	4,971,653.05	-26,402.58	0.21	
		Base	99.961113	4,998,055.63	99.433061	4,971,653.05	-26,402.58	0.21	
94988J5L7	WELLS FARGO BANK NA SR UNSECURED 01/20 2.4					2.4	15 Jan 2020		
	10,000,000.000	Local	99.405063	9,940,506.30	99.608733	9,960,873.30	20,367.00	0.43	
		Base	99.405063	9,940,506.30	99.608733	9,960,873.30	20,367.00	0.43	
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.87	25 Mar 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.813190	9,981,319.00	-18,681.00	0.43	
		Base	100.000000	10,000,000.00	99.813190	9,981,319.00	-18,681.00	0.43	
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625	22 Oct 2021		
	5,000,000.000	Local	99.956311	4,997,815.56	101.466587	5,073,329.35	75,513.79	0.22	
		Base	99.956311	4,997,815.56	101.466587	5,073,329.35	75,513.79	0.22	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.75	24 Jan 2024		
	5,000,000.000	Local	99.819793	4,990,989.65	101.744933	5,087,246.65	96,257.00	0.22	
		Base	99.819793	4,990,989.65	101.744933	5,087,246.65	96,257.00	0.22	

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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: January 31, 2019

View Date: February 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	
98163EAA4	WORLD OMNI AUTO RECEIVABLES TR WOART 2018 C A1				2.36	15 Aug 2019			
		2,278,904.330	Local	100.000000	2,278,904.33	99.977750	2,278,397.27	-507.06	0.10
Original Face:		15,500,000.000	Base	100.000000	2,278,904.33	99.977750	2,278,397.27	-507.06	0.10
<b>US DOLLAR Total</b>									
		831,867,917.580	Local		831,738,884.24		826,665,095.98	-5,073,788.26	35.74
Original Face:		532,201,117.000	Base		831,738,884.24		826,665,095.98	-5,073,788.26	35.74
<b>FIXED INCOME Total</b>									
		831,867,917.580	Base		831,738,884.24		826,665,095.98	-5,073,788.26	35.74
Original Face:		532,201,117.000							

# Holdings

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



STATE STREET

As of: January 31, 2019

View Date: February 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
<b>FUND Total</b>								
		2,321,471,534.240	Base	2,318,041,060.85		2,313,011,520.06	-5,029,540.79	100.00
Original Face:		532,201,117.000						

# Holdings

Currency Summary

As of: *January 31, 2019*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 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
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH</b>								
	-0.330	Local	-0.33	-0.33	0.00	0.00		0.00
		Base	-0.33	-0.33	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,489,603,616.990	Local	1,486,302,176.94	1,486,346,424.41	64.26	44,247.47		44,247.47
		Base	1,486,302,176.94	1,486,346,424.41	64.26	44,247.47	0.00	44,247.47
<b>FIXED INCOME</b>								
	831,867,917.580	Local	831,738,884.24	826,665,095.98	35.74	-5,073,788.26		-5,073,788.26
Original Face:	532,201,117.000	Base	831,738,884.24	826,665,095.98	35.74	-5,073,788.26	0.00	-5,073,788.26
<b>US DOLLAR Total</b>								
	2,321,471,534.240	Local	2,318,041,060.85	2,313,011,520.06	100.00	-5,029,540.79		-5,029,540.79
Original Face:	532,201,117.000	Base	2,318,041,060.85	2,313,011,520.06	100.00	-5,029,540.79	0.00	-5,029,540.79
<b>FUND Total</b>								
	2,321,471,534.240	Base	2,318,041,060.85	2,313,011,520.06	100.00	-5,029,540.79	0.00	-5,029,540.79
Original Face:	532,201,117.000							

# Holdings

Asset Summary

As of: *January 31, 2019*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*February 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
<b>CASH</b>							
US DOLLAR	-0.330	-0.33	-0.33	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-0.330	-0.33	-0.33	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *January 31, 2019*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

*February 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
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	1,489,603,616.990	1,486,302,176.94	1,486,346,424.41	64.26	44,247.47	0.00	44,247.47
<b>CASH EQUIVALENT Total</b>							
	1,489,603,616.990	1,486,302,176.94	1,486,346,424.41	64.26	44,247.47	0.00	44,247.47

# Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 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
<b>FIXED INCOME</b>							
US DOLLAR							
	831,867,917.580	831,738,884.24	826,665,095.98	35.74	-5,073,788.26	0.00	-5,073,788.26
<b>FIXED INCOME Total</b>	831,867,917.580	831,738,884.24	826,665,095.98	35.74	-5,073,788.26	0.00	-5,073,788.26

# Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 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
<b>FUND Total</b>	2,321,471,534.240	2,318,041,060.85	2,313,011,520.06	100.00	-5,029,540.79	0.00	-5,029,540.79

# Holdings

## Fund Summary

As of: *January 31, 2019*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 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	-0.330	-0.33	-0.33	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	1,489,603,616.990	1,486,302,176.94	1,486,346,424.41	64.26	44,247.47 66,842.12 GN -22,594.65 LS	0.00 0.00 GN 0.00 LS	44,247.47 66,842.12 GN -22,594.65 LS	
FIXED INCOME	831,867,917.580	831,738,884.24	826,665,095.98	35.74	-5,073,788.26 2,010,100.60 GN -7,083,888.86 LS	0.00 0.00 GN 0.00 LS	-5,073,788.26 2,010,100.60 GN -7,083,888.86 LS	
Original Face:	532,201,117.000							
<hr/>								
<b>FUND Total</b>	0.000	2,321,471,534.240	2,318,041,060.85	2,313,011,520.06	100.00	-5,029,540.79 2,076,942.72 GN -7,106,483.51 LS	0.00 0.00 GN 0.00 LS	-5,029,540.79 2,076,942.72 GN -7,106,483.51 LS
Original Face:	532,201,117.000							