

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: February 28, 2019

View Date: March 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
		11,994.110	Local 1.000000	11,994.11	1.000000	11,994.11	0.00	0.00
			Base 1.000000	11,994.11	1.000000	11,994.11	0.00	0.00

US DOLLAR Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	11,994.110	Local 11,994.11	11,994.11	0.00	0.00
		Base 11,994.11	11,994.11	0.00	0.00

CASH Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	11,994.110	Base 11,994.11	11,994.11	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 99.762333	24,940,583.33	99.762333	24,940,583.33	0.00	1.13
			Base 99.762333	24,940,583.33	99.762333	24,940,583.33	0.00	1.13

0347M3RF3	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 99.680000	24,920,000.00	99.680000	24,920,000.00	0.00	1.13
			Base 99.680000	24,920,000.00	99.680000	24,920,000.00	0.00	1.13

03785ERN6	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		150,000.000	Local 99.630227	149,445.34	99.630227	149,445.34	0.00	0.01
			Base 99.630227	149,445.34	99.630227	149,445.34	0.00	0.01

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	20,000,000.00	0.00	0.90
			Base 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.90

15060YQ86	CEDAR SPRING CPTL CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local 99.950417	24,987,604.17	99.950417	24,987,604.17	0.00	1.13
			Base 99.950417	24,987,604.17	99.950417	24,987,604.17	0.00	1.13

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19121BQC6	COCA-COLA COMPANY	5,000,000.000	Local	99.923611	4,996,180.55	99.923611	12 Mar 2019 4,996,180.55	0.00	0.23
			Base	99.923611	4,996,180.55	99.923611	4,996,180.55	0.00	0.23
2063C1R36	CONCORD MIN CPTL CO	25,000,000.000	Local	99.766250	24,941,562.50	99.766250	03 Apr 2019 24,941,562.50	0.00	1.13
			Base	99.766250	24,941,562.50	99.766250	24,941,562.50	0.00	1.13
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR	7,000,000.000	Local	100.000000	7,000,000.00	99.901103	05 May 2020 6,993,077.21	-6,922.79	0.32
			Base	100.000000	7,000,000.00	99.901103	6,993,077.21	-6,922.79	0.32
40588MQR1	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.824667	24,956,166.67	99.824667	25 Mar 2019 24,956,166.67	0.00	1.13
			Base	99.824667	24,956,166.67	99.824667	24,956,166.67	0.00	1.13
45779QQ41	INSTITUTIONAL SECURED	25,000,000.000	Local	99.978750	24,994,687.50	99.978750	04 Mar 2019 24,994,687.50	0.00	1.13
			Base	99.978750	24,994,687.50	99.978750	24,994,687.50	0.00	1.13
45779QRR9	INSTITUTIONAL SECURED	25,000,000.000	Local	99.569167	24,892,291.67	99.569167	25 Apr 2019 24,892,291.67	0.00	1.12
			Base	99.569167	24,892,291.67	99.569167	24,892,291.67	0.00	1.12
48803MLY3	KELLS FDG LLC	25,000,000.000	Local	99.832000	24,958,000.00	99.832000	25 Mar 2019 24,958,000.00	0.00	1.13
			Base	99.832000	24,958,000.00	99.832000	24,958,000.00	0.00	1.13
56274MQ47	MANHATTAN ASSET FDG.	20,000,000.000	Local	99.978250	19,995,650.00	99.978250	04 Mar 2019 19,995,650.00	0.00	0.90
			Base	99.978250	19,995,650.00	99.978250	19,995,650.00	0.00	0.90
62455BQ40	MOUNTCLIFF	25,000,000.000	Local	99.977333	24,994,333.33	99.977333	04 Mar 2019 24,994,333.33	0.00	1.13
			Base	99.977333	24,994,333.33	99.977333	24,994,333.33	0.00	1.13
64105SR42	NESTLE FIN FRANCE S.	20,000,000.000	Local	99.754444	19,950,888.89	99.754444	04 Apr 2019 19,950,888.89	0.00	0.90
			Base	99.754444	19,950,888.89	99.754444	19,950,888.89	0.00	0.90

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82124MR51	SHEFFIELD RECEIVABLE	20,000,000.000	Local	99.754028	19,950,805.56	99.754028	19,950,805.56	0.00	0.90
			Base	99.754028	19,950,805.56	99.754028	19,950,805.56	0.00	0.90
90328BQM6	USAA CAPITAL CORP	10,000,000.000	Local	99.863889	9,986,388.89	99.863889	9,986,388.89	0.00	0.45
			Base	99.863889	9,986,388.89	99.863889	9,986,388.89	0.00	0.45
912796QM4	TREASURY BILL 06/19 0.00000	105,000,000.000	Local	99.253767	104,216,455.63	99.281450	104,245,522.50	29,066.87	4.71
			Base	99.253767	104,216,455.63	99.281450	104,245,522.50	29,066.87	4.71
912796RM3	TREASURY BILL 11/19 0.00000	25,000,000.000	Local	98.284833	24,571,208.34	98.313944	24,578,486.00	7,277.66	1.11
			Base	98.284833	24,571,208.34	98.313944	24,578,486.00	7,277.66	1.11
912796RT8	TREASURY BILL 01/20 0.00000	30,000,000.000	Local	97.920501	29,376,150.42	97.927311	29,378,193.30	2,042.88	1.33
			Base	97.920501	29,376,150.42	97.927311	29,378,193.30	2,042.88	1.33
912796RV3	TREASURY BILL 06/19 0.00000	40,000,000.000	Local	99.191733	39,676,693.11	99.235330	39,694,132.00	17,438.89	1.79
			Base	99.191733	39,676,693.11	99.235330	39,694,132.00	17,438.89	1.79
912796RW1	TREASURY BILL 07/19 0.00000	25,000,000.000	Local	99.149500	24,787,375.00	99.178292	24,794,573.00	7,198.00	1.12
			Base	99.149500	24,787,375.00	99.178292	24,794,573.00	7,198.00	1.12
912796SF7	TREASURY BILL 08/19 0.00000	25,000,000.000	Local	98.769703	24,692,425.70	98.789847	24,697,461.75	5,036.05	1.12
			Base	98.769703	24,692,425.70	98.789847	24,697,461.75	5,036.05	1.12
926NKW009	AMHERST PIERPONT 04/15 VAR	47,953,864.760	Local	100.000000	47,953,864.76	100.000000	47,953,864.76	0.00	2.17
			Base	100.000000	47,953,864.76	100.000000	47,953,864.76	0.00	2.17
926NKW009	AMHERST PIERPONT 04/15 VAR	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	13.55
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	13.55

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96327SQB1	WHEELS INC				2.500000	11 Mar 2019		
	25,000,000.000	Local	99.930556	24,982,638.89	99.930556	24,982,638.89	0.00	1.13
		Base	99.930556	24,982,638.89	99.930556	24,982,638.89	0.00	1.13
979QHR003	SOUTH STREET REPO				2.600000	01 Mar 2019		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	18.07
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	18.07
US DOLLAR Total								
	1,350,103,864.760	Local		1,346,871,400.25		1,346,932,537.81	61,137.56	60.83
		Base		1,346,871,400.25		1,346,932,537.81	61,137.56	60.83
CASH EQUIVALENT Total								
	1,350,103,864.760	Base		1,346,871,400.25		1,346,932,537.81	61,137.56	60.83

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.980310	4,999,015.52	101.546579	5,077,328.95	78,313.43	0.23
		Base	99.980310	4,999,015.52	101.546579	5,077,328.95	78,313.43	0.23
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				3.332630	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.147598	2,002,951.96	2,951.96	0.09
		Base	100.000000	2,000,000.00	100.147598	2,002,951.96	2,951.96	0.09
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.971700	15 Oct 2024		
	3,000,000.000	Local	99.983252	2,999,497.57	100.173980	3,005,219.40	5,721.83	0.14
Original Face:	3,000,000.000	Base	99.983252	2,999,497.57	100.173980	3,005,219.40	5,721.83	0.14
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR				3.168130	03 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.212430	5,010,621.50	10,621.50	0.23
		Base	100.000000	5,000,000.00	100.212430	5,010,621.50	10,621.50	0.23
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.944667	4,997,233.36	100.493303	5,024,665.15	27,431.79	0.23
		Base	99.944667	4,997,233.36	100.493303	5,024,665.15	27,431.79	0.23

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037833AP5	APPLE INC SR UNSECURED 05/19 VAR				3.034380	06 May 2019		
		5,000,000.000	Local 100.020271	5,001,013.54	100.072395	5,003,619.75	2,606.21	0.23
			Base 100.020271	5,001,013.54	100.072395	5,003,619.75	2,606.21	0.23
06048WXE5	BANK OF AMERICA CORP SR UNSECURED 08/21 VAR				3.125000	28 Aug 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	97.860517	9,786,051.70	-213,948.30	0.44
			Base 100.000000	10,000,000.00	97.860517	9,786,051.70	-213,948.30	0.44
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.820000	26 Sep 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	100.856000	10,085,600.00	85,600.00	0.46
			Base 100.000000	10,000,000.00	100.856000	10,085,600.00	85,600.00	0.46
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR				2.250000	10 Feb 2022		
		10,000,000.000	Local 100.000000	10,000,000.00	98.302327	9,830,232.70	-169,767.30	0.44
			Base 100.000000	10,000,000.00	98.302327	9,830,232.70	-169,767.30	0.44
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020		
		10,000,000.000	Local 98.756822	9,875,682.17	99.233000	9,923,300.00	47,617.83	0.45
			Base 98.756822	9,875,682.17	99.233000	9,923,300.00	47,617.83	0.45
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
		7,000,000.000	Local 99.909226	6,993,645.85	101.474006	7,103,180.42	109,534.57	0.32
			Base 99.909226	6,993,645.85	101.474006	7,103,180.42	109,534.57	0.32
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR				3.237310	15 Jan 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	100.252351	10,025,235.10	25,235.10	0.45
			Base 100.000000	10,000,000.00	100.252351	10,025,235.10	25,235.10	0.45
126802DN4	CABELA S MASTER CREDIT CARD TR CABMT 2016 1 A1				1.780000	15 Jun 2022		
		25,000,000.000	Local 99.254672	24,813,667.95	99.730610	24,932,652.50	118,984.55	1.13
Original Face:		25,000,000.000	Base 99.254672	24,813,667.95	99.730610	24,932,652.50	118,984.55	1.13
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020		
		13,226,000.000	Local 98.780240	13,064,674.54	98.802577	13,067,628.83	2,954.29	0.59
			Base 98.780240	13,064,674.54	98.802577	13,067,628.83	2,954.29	0.59
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021		
		15,000,000.000	Local 99.937441	14,990,616.11	100.484746	15,072,711.90	82,095.79	0.68
			Base 99.937441	14,990,616.11	100.484746	15,072,711.90	82,095.79	0.68

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14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.557630	08 Aug 2022		
	10,000,000.000	Local		100.000000	10,000,000.00	98.946005	9,894,600.50	-105,399.50	0.45
		Base		100.000000	10,000,000.00	98.946005	9,894,600.50	-105,399.50	0.45
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.610000	16 Nov 2020		
	1,049,100.600	Local		99.991282	1,049,009.14	99.738870	1,046,361.08	-2,648.06	0.05
	Original Face: 4,000,000.000	Base		99.991282	1,049,009.14	99.738870	1,046,361.08	-2,648.06	0.05
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
	6,500,000.000	Local		99.999231	6,499,950.01	100.250120	6,516,257.80	16,307.79	0.29
	Original Face: 6,500,000.000	Base		99.999231	6,499,950.01	100.250120	6,516,257.80	16,307.79	0.29
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					2.688750	17 Apr 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	99.940210	9,994,021.00	-5,979.00	0.45
	Original Face: 10,000,000.000	Base		100.000000	10,000,000.00	99.940210	9,994,021.00	-5,979.00	0.45
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
	10,000,000.000	Local		100.000000	10,000,000.00	100.838403	10,083,840.30	83,840.30	0.46
		Base		100.000000	10,000,000.00	100.838403	10,083,840.30	83,840.30	0.46
17326Y7C4	CITIGROUP GLOBAL MARKETS SR UNSECURED 12/20 VAR					3.000000	24 Dec 2020		
	10,000,000.000	Local		100.000000	10,000,000.00	99.248685	9,924,868.50	-75,131.50	0.45
		Base		100.000000	10,000,000.00	99.248685	9,924,868.50	-75,131.50	0.45
17326YU87	CITIGROUP GLOBAL MARKETS COMPANY GUAR 01/20 3					3.000000	31 Jan 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	100.018873	5,000,943.65	943.65	0.23
		Base		100.000000	5,000,000.00	100.018873	5,000,943.65	943.65	0.23
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
	2,000,000.000	Local		100.384672	2,007,693.44	100.696449	2,013,928.98	6,235.54	0.09
		Base		100.384672	2,007,693.44	100.696449	2,013,928.98	6,235.54	0.09
24704DAA8	DELL EQUIPMENT FINANCE TRUST DEFT 2018 2 A1 144A					2.659610	22 Oct 2019		
	3,365,677.610	Local		100.000000	3,365,677.61	99.988580	3,365,293.25	-384.36	0.15
	Original Face: 8,000,000.000	Base		100.000000	3,365,677.61	99.988580	3,365,293.25	-384.36	0.15
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
	18,000,000.000	Local		99.975740	17,995,633.16	100.828510	18,149,131.80	153,498.64	0.82
	Original Face: 18,000,000.000	Base		99.975740	17,995,633.16	100.828510	18,149,131.80	153,498.64	0.82

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254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
	4,000,000.000	Local	99.997910	3,999,916.39	100.611970	4,024,478.80	24,562.41	0.18	
Original Face:	4,000,000.000	Base	99.997910	3,999,916.39	100.611970	4,024,478.80	24,562.41	0.18	
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
	3,000,000.000	Local	99.995607	2,999,868.20	99.128902	2,973,867.06	-26,001.14	0.13	
		Base	99.995607	2,999,868.20	99.128902	2,973,867.06	-26,001.14	0.13	
3130AF2Y2	FEDERAL HOME LOAN BANK BONDS 10/21 3.125					3.125000	29 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.054800	10,005,480.00	5,480.00	0.45	
		Base	100.000000	10,000,000.00	100.054800	10,005,480.00	5,480.00	0.45	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	4,919,813.160	Local	104.934434	5,162,578.09	100.931189	4,965,625.92	-196,952.17	0.22	
Original Face:	11,354,753.000	Base	104.934434	5,162,578.09	100.931189	4,965,625.92	-196,952.17	0.22	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,995,105.210	Local	104.837060	2,091,609.64	100.931323	2,013,686.08	-77,923.56	0.09	
Original Face:	5,677,376.000	Base	104.837060	2,091,609.64	100.931323	2,013,686.08	-77,923.56	0.09	
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.882880	19 Feb 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.332687	10,033,268.70	33,268.70	0.45	
		Base	100.000000	10,000,000.00	100.332687	10,033,268.70	33,268.70	0.45	
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.821130	22 Jan 2021		
	20,000,000.000	Local	99.992414	19,998,482.76	100.527831	20,105,566.20	107,083.44	0.91	
		Base	99.992414	19,998,482.76	100.527831	20,105,566.20	107,083.44	0.91	
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					2.552250	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.279160	9,927,916.00	-72,084.00	0.45	
		Base	100.000000	10,000,000.00	99.279160	9,927,916.00	-72,084.00	0.45	
3134GSY82	FREDDIE MAC NOTES 02/22 2.875					2.875000	15 Feb 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.028900	10,002,890.00	2,890.00	0.45	
		Base	100.000000	10,000,000.00	100.028900	10,002,890.00	2,890.00	0.45	
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375000	01 May 2020		
	20,000,000.000	Local	99.979351	19,995,870.25	99.779300	19,955,860.00	-40,010.25	0.90	
		Base	99.979351	19,995,870.25	99.779300	19,955,860.00	-40,010.25	0.90	

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FUND: ATZB



STATE STREET

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3135G0V26	FANNIE MAE NOTES 07/20 VAR				2.430000	30 Jul 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	99.971061	4,998,553.05	-1,446.95	0.23
			Base	100.000000	5,000,000.00	99.971061	4,998,553.05	-1,446.95	0.23
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		270,071.160	Local	102.956450	278,055.68	99.033730	267,461.54	-10,594.14	0.01
Original Face:		2,838,688.000	Base	102.956450	278,055.68	99.033730	267,461.54	-10,594.14	0.01
3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.250000	25 Dec 2038			
		299,270.950	Local	100.137360	299,682.03	99.424160	297,547.63	-2,134.40	0.01
Original Face:		5,677,376.000	Base	100.137360	299,682.03	99.424160	297,547.63	-2,134.40	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		1,692,214.190	Local	101.568800	1,718,761.65	95.250880	1,611,848.91	-106,912.74	0.07
Original Face:		5,677,376.000	Base	101.568800	1,718,761.65	95.250880	1,611,848.91	-106,912.74	0.07
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039			
		3,053,840.620	Local	101.637518	3,103,847.81	98.793950	3,017,009.78	-86,838.03	0.14
Original Face:		11,275,256.000	Base	101.637518	3,103,847.81	98.793950	3,017,009.78	-86,838.03	0.14
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		1,499,631.520	Local	101.491205	1,521,994.10	95.674120	1,434,759.26	-87,234.84	0.06
Original Face:		5,677,376.000	Base	101.491205	1,521,994.10	95.674120	1,434,759.26	-87,234.84	0.06
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		3,112,335.110	Local	100.843034	3,138,573.16	95.280930	2,965,461.84	-173,111.32	0.13
Original Face:		6,713,909.000	Base	100.843034	3,138,573.16	95.280930	2,965,461.84	-173,111.32	0.13
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		1,974,817.110	Local	99.711710	1,969,123.91	94.358470	1,863,407.21	-105,716.70	0.08
Original Face:		5,677,376.000	Base	99.711710	1,969,123.91	94.358470	1,863,407.21	-105,716.70	0.08
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		3,041,112.930	Local	101.596399	3,089,661.24	95.826530	2,914,192.99	-175,468.25	0.13
Original Face:		6,995,663.000	Base	101.596399	3,089,661.24	95.826530	2,914,192.99	-175,468.25	0.13
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,974,817.110	Local	100.278989	1,980,326.63	95.022540	1,876,521.38	-103,805.25	0.08
Original Face:		5,677,376.000	Base	100.278989	1,980,326.63	95.022540	1,876,521.38	-103,805.25	0.08

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3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	3,711,093.000	Local	100.722343	3,737,899.82	94.457340	3,505,399.73	-232,500.09	0.16	
Original Face:	11,354,753.000	Base	100.722343	3,737,899.82	94.457340	3,505,399.73	-232,500.09	0.16	
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
	1,566,488.410	Local	100.423684	1,573,125.37	99.073490	1,551,974.74	-21,150.63	0.07	
Original Face:	5,677,376.000	Base	100.423684	1,573,125.37	99.073490	1,551,974.74	-21,150.63	0.07	
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
	896,849.520	Local	98.523805	883,610.27	96.321740	863,861.06	-19,749.21	0.04	
Original Face:	2,000,000.000	Base	98.523805	883,610.27	96.321740	863,861.06	-19,749.21	0.04	
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	2,746,132.050	Local	101.691673	2,792,587.63	96.028580	2,637,071.61	-155,516.02	0.12	
Original Face:	8,516,065.000	Base	101.691673	2,792,587.63	96.028580	2,637,071.61	-155,516.02	0.12	
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	1,861,911.920	Local	99.864785	1,859,394.34	95.076660	1,770,243.67	-89,150.67	0.08	
Original Face:	5,677,376.000	Base	99.864785	1,859,394.34	95.076660	1,770,243.67	-89,150.67	0.08	
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
	2,926,356.950	Local	98.257252	2,875,357.92	94.939380	2,778,265.14	-97,092.78	0.13	
Original Face:	6,060,416.000	Base	98.257252	2,875,357.92	94.939380	2,778,265.14	-97,092.78	0.13	
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	466,692.460	Local	98.154232	458,078.40	96.699340	451,288.53	-6,789.87	0.02	
Original Face:	2,838,688.000	Base	98.154232	458,078.40	96.699340	451,288.53	-6,789.87	0.02	
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
	21,339.650	Local	100.948750	21,542.11	99.752240	21,286.78	-255.33	0.00	
Original Face:	648,587.000	Base	100.948750	21,542.11	99.752240	21,286.78	-255.33	0.00	
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	980,089.840	Local	100.139194	981,454.07	97.750160	958,039.39	-23,414.68	0.04	
Original Face:	5,946,910.000	Base	100.139194	981,454.07	97.750160	958,039.39	-23,414.68	0.04	
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	154,616.920	Local	103.973970	160,761.35	102.485050	158,459.23	-2,302.12	0.01	
Original Face:	500,000.000	Base	103.973970	160,761.35	102.485050	158,459.23	-2,302.12	0.01	

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3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040			
	1,182,546.090	Local	101.449408	1,199,686.01	99.139140	1,172,366.02	-27,319.99	0.05	
Original Face:	11,354,753.000	Base	101.449408	1,199,686.01	99.139140	1,172,366.02	-27,319.99	0.05	
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
	636,672.410	Local	99.371170	632,668.82	99.113050	631,025.44	-1,643.38	0.03	
Original Face:	2,838,688.000	Base	99.371170	632,668.82	99.113050	631,025.44	-1,643.38	0.03	
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
	761,255.220	Local	99.976405	761,075.60	97.401490	741,473.93	-19,601.67	0.03	
Original Face:	2,838,688.000	Base	99.976405	761,075.60	97.401490	741,473.93	-19,601.67	0.03	
3137AGR00	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
	687,719.950	Local	99.952907	687,396.08	97.128050	667,968.98	-19,427.10	0.03	
Original Face:	3,247,459.000	Base	99.952907	687,396.08	97.128050	667,968.98	-19,427.10	0.03	
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	1,430,542.510	Local	100.235388	1,433,909.84	100.429400	1,436,685.26	2,775.42	0.06	
Original Face:	5,677,376.000	Base	100.235388	1,433,909.84	100.429400	1,436,685.26	2,775.42	0.06	
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
	2,900,154.200	Local	100.383902	2,911,287.94	96.480290	2,798,077.18	-113,210.76	0.13	
Original Face:	8,516,065.000	Base	100.383902	2,911,287.94	96.480290	2,798,077.18	-113,210.76	0.13	
3137AXM33	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
	2,558,963.130	Local	100.075451	2,560,893.90	95.198830	2,436,102.96	-124,790.94	0.11	
Original Face:	7,380,589.000	Base	100.075451	2,560,893.90	95.198830	2,436,102.96	-124,790.94	0.11	
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
	2,825,318.910	Local	101.332062	2,862,953.91	93.399480	2,638,833.17	-224,120.74	0.12	
Original Face:	5,677,376.000	Base	101.332062	2,862,953.91	93.399480	2,638,833.17	-224,120.74	0.12	
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
	2,332,500.590	Local	100.025096	2,333,085.96	95.632670	2,230,632.59	-102,453.37	0.10	
Original Face:	5,677,376.000	Base	100.025096	2,333,085.96	95.632670	2,230,632.59	-102,453.37	0.10	
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
	5,831,251.890	Local	100.778116	5,876,625.81	95.238180	5,553,578.17	-323,047.64	0.25	
Original Face:	14,193,441.000	Base	100.778116	5,876,625.81	95.238180	5,553,578.17	-323,047.64	0.25	

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3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	3,852,934.750	Local	100.495418	3,872,022.87	97.827150	3,769,216.26	-102,806.61	0.17	
Original Face:	14,193,441.000	Base	100.495418	3,872,022.87	97.827150	3,769,216.26	-102,806.61	0.17	
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043			
	1,304,444.150	Local	99.888782	1,302,993.37	96.097170	1,253,533.91	-49,459.46	0.06	
Original Face:	3,250,000.000	Base	99.888782	1,302,993.37	96.097170	1,253,533.91	-49,459.46	0.06	
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
	2,428,346.450	Local	100.552055	2,441,752.27	97.768350	2,374,154.26	-67,598.01	0.11	
Original Face:	5,677,376.000	Base	100.552055	2,441,752.27	97.768350	2,374,154.26	-67,598.01	0.11	
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	3,733,017.350	Local	99.899706	3,729,273.36	94.457040	3,526,097.69	-203,175.67	0.16	
Original Face:	8,516,065.000	Base	99.899706	3,729,273.36	94.457040	3,526,097.69	-203,175.67	0.16	
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033			
	917,486.350	Local	97.695633	896,344.10	97.098510	890,865.58	-5,478.52	0.04	
Original Face:	2,500,000.000	Base	97.695633	896,344.10	97.098510	890,865.58	-5,478.52	0.04	
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028			
	3,601,386.400	Local	103.130797	3,714,138.49	101.899610	3,669,798.70	-44,339.79	0.17	
Original Face:	10,000,000.000	Base	103.130797	3,714,138.49	101.899610	3,669,798.70	-44,339.79	0.17	
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040			
	4,030,420.400	Local	101.859194	4,105,353.74	99.613960	4,014,861.37	-90,492.37	0.18	
Original Face:	5,000,000.000	Base	101.859194	4,105,353.74	99.613960	4,014,861.37	-90,492.37	0.18	
3137F4VC3	FREDDIE MAC FHR 4774 G				4.000000	15 Aug 2042			
	8,994,464.700	Local	102.585794	9,227,043.07	101.606220	9,138,935.59	-88,107.48	0.41	
Original Face:	10,000,000.000	Base	102.585794	9,227,043.07	101.606220	9,138,935.59	-88,107.48	0.41	
3137F4ZH8	FREDDIE MAC FHR 4791 GA				3.500000	15 Sep 2040			
	4,535,753.300	Local	101.112978	4,586,235.25	100.981800	4,580,285.33	-5,949.92	0.21	
Original Face:	5,000,000.000	Base	101.112978	4,586,235.25	100.981800	4,580,285.33	-5,949.92	0.21	
3137FEVG2	FREDDIE MAC FHR 4800 TA				4.000000	15 Apr 2042			
	4,583,316.000	Local	101.876620	4,669,327.41	101.979890	4,674,060.62	4,733.21	0.21	
Original Face:	5,000,000.000	Base	101.876620	4,669,327.41	101.979890	4,674,060.62	4,733.21	0.21	

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3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
	6,481,680.520	Local	102.037505	6,613,745.07	101.774870	6,596,721.92	-17,023.15	0.30	
Original Face:	7,000,000.000	Base	102.037505	6,613,745.07	101.774870	6,596,721.92	-17,023.15	0.30	
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.010000	01 Jun 2020		
	1,000,000.000	Local	100.842803	1,008,428.03	98.940698	989,406.98	-19,021.05	0.04	
Original Face:	1,000,000.000	Base	100.842803	1,008,428.03	98.940698	989,406.98	-19,021.05	0.04	
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	3,516,773.510	Local	102.979809	3,621,566.66	98.655505	3,469,490.67	-152,075.99	0.16	
Original Face:	8,516,065.000	Base	102.979809	3,621,566.66	98.655505	3,469,490.67	-152,075.99	0.16	
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	794,304.360	Local	101.276332	804,442.32	101.003700	802,276.79	-2,165.53	0.04	
Original Face:	44,567,405.000	Base	101.276332	804,442.32	101.003700	802,276.79	-2,165.53	0.04	
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	31,409.740	Local	108.543624	34,093.27	106.490310	33,448.33	-644.94	0.00	
Original Face:	1,000,000.000	Base	108.543624	34,093.27	106.490310	33,448.33	-644.94	0.00	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	858,397.780	Local	106.054117	910,366.19	109.184580	937,238.01	26,871.82	0.04	
Original Face:	24,898,134.000	Base	106.054117	910,366.19	109.184580	937,238.01	26,871.82	0.04	
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	715,263.530	Local	99.180850	709,404.45	99.593700	712,357.41	2,952.96	0.03	
Original Face:	5,677,376.000	Base	99.180850	709,404.45	99.593700	712,357.41	2,952.96	0.03	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	455,705.200	Local	105.321870	479,957.24	104.189560	474,797.24	-5,160.00	0.02	
Original Face:	8,516,065.000	Base	105.321870	479,957.24	104.189560	474,797.24	-5,160.00	0.02	
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					3.204750	26 Jul 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.765670	1,995,313.40	-4,686.60	0.09	
		Base	100.000000	2,000,000.00	99.765670	1,995,313.40	-4,686.60	0.09	
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681000	09 Jan 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	99.219034	4,960,951.70	-39,048.30	0.22	
		Base	100.000000	5,000,000.00	99.219034	4,960,951.70	-39,048.30	0.22	

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STATE OF ARIZONA

FUND: ATZB



STATE STREET

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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	
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				3.817500	03 Aug 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	94.927119	18,985,423.80	-1,014,576.20	0.86
			Base	100.000000	20,000,000.00	94.927119	18,985,423.80	-1,014,576.20	0.86
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021			
		21,658.170	Local	101.878921	22,065.11	103.297672	22,372.39	307.28	0.00
		Original Face: 1,675,000.000	Base	101.878921	22,065.11	103.297672	22,372.39	307.28	0.00
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1				2.700410	20 Feb 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.014360	10,001,436.00	1,436.00	0.45
		Original Face: 10,000,000.000	Base	100.000000	10,000,000.00	100.014360	10,001,436.00	1,436.00	0.45
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR				3.077000	11 May 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.255541	5,012,777.05	12,777.05	0.23
			Base	100.000000	5,000,000.00	100.255541	5,012,777.05	12,777.05	0.23
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR				3.318940	16 Apr 2021			
		3,000,000.000	Local	100.000000	3,000,000.00	99.411194	2,982,335.82	-17,664.18	0.13
			Base	100.000000	3,000,000.00	99.411194	2,982,335.82	-17,664.18	0.13
38150A7C3	GOLDMAN SACHS GROUP INC SR UNSECURED 05/19 2.625				2.625000	31 May 2019			
		10,000,000.000	Local	100.000000	10,000,000.00	99.329980	9,932,998.00	-67,002.00	0.45
			Base	100.000000	10,000,000.00	99.329980	9,932,998.00	-67,002.00	0.45
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR				2.000000	31 Jan 2020			
		10,000,000.000	Local	99.984658	9,998,465.75	98.241652	9,824,165.20	-174,300.55	0.44
			Base	99.984658	9,998,465.75	98.241652	9,824,165.20	-174,300.55	0.44
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039			
		76,864.380	Local	105.682879	81,232.49	104.333380	80,195.21	-1,037.28	0.00
		Original Face: 877,500.000	Base	105.682879	81,232.49	104.333380	80,195.21	-1,037.28	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B				2.459000	16 Jan 2040			
		3,450,603.400	Local	101.537500	3,503,656.44	99.429580	3,430,920.47	-72,735.97	0.15
		Original Face: 10,000,000.000	Base	101.537500	3,503,656.44	99.429580	3,430,920.47	-72,735.97	0.15
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045			
		2,287,808.040	Local	98.817455	2,260,753.67	92.507010	2,116,382.81	-144,370.86	0.10
		Original Face: 3,000,000.000	Base	98.817455	2,260,753.67	92.507010	2,116,382.81	-144,370.86	0.10

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38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	4,429,562.600	Local	95.303962	4,221,548.67	93.275160	4,131,681.60	-89,867.07	0.19	
Original Face:	10,000,000.000	Base	95.303962	4,221,548.67	93.275160	4,131,681.60	-89,867.07	0.19	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	3,953,330.640	Local	102.203140	4,040,428.05	96.645590	3,820,719.72	-219,708.33	0.17	
Original Face:	10,493,495.000	Base	102.203140	4,040,428.05	96.645590	3,820,719.72	-219,708.33	0.17	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,786,425.450	Local	96.293051	4,608,995.10	93.022030	4,452,430.12	-156,564.98	0.20	
Original Face:	5,000,000.000	Base	96.293051	4,608,995.10	93.022030	4,452,430.12	-156,564.98	0.20	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	4,327,492.600	Local	99.896120	4,322,997.20	98.483320	4,261,858.39	-61,138.81	0.19	
Original Face:	5,000,000.000	Base	99.896120	4,322,997.20	98.483320	4,261,858.39	-61,138.81	0.19	
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625000	06 Sep 2019		
	5,000,000.000	Local	99.980269	4,999,013.46	99.453671	4,972,683.55	-26,329.91	0.22	
		Base	99.980269	4,999,013.46	99.453671	4,972,683.55	-26,329.91	0.22	
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
	10,000,000.000	Local	99.930835	9,993,083.45	100.934952	10,093,495.20	100,411.75	0.46	
		Base	99.930835	9,993,083.45	100.934952	10,093,495.20	100,411.75	0.46	
459058FC2	INTL BK RECON + DEVELOP 04/19 1.25					1.250000	26 Apr 2019		
	20,000,000.000	Local	100.000000	20,000,000.00	99.801000	19,960,200.00	-39,800.00	0.90	
		Base	100.000000	20,000,000.00	99.801000	19,960,200.00	-39,800.00	0.90	
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.800000	17 May 2019		
	15,000,000.000	Local	99.997331	14,999,599.70	99.836955	14,975,543.25	-24,056.45	0.68	
		Base	99.997331	14,999,599.70	99.836955	14,975,543.25	-24,056.45	0.68	
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.994750	27 Jan 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.100460	30,030,138.00	30,138.00	1.36	
		Base	100.000000	30,000,000.00	100.100460	30,030,138.00	30,138.00	1.36	
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
	4,417,586.950	Local	99.607654	4,400,254.71	99.750320	4,406,557.12	6,302.41	0.20	
Original Face:	5,000,000.000	Base	99.607654	4,400,254.71	99.750320	4,406,557.12	6,302.41	0.20	

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50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
	12,640,000.000	Local		99.753320	12,608,819.66	100.202560	12,665,603.58	56,783.92	0.57
Original Face:	12,640,000.000	Base		99.753320	12,608,819.66	100.202560	12,665,603.58	56,783.92	0.57
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.250000	10 Jan 2020		
	10,000,000.000	Local		99.997411	9,999,741.09	99.542109	9,954,210.90	-45,530.19	0.45
		Base		99.997411	9,999,741.09	99.542109	9,954,210.90	-45,530.19	0.45
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
	3,000,000.000	Local		99.937690	2,998,130.70	98.006038	2,940,181.14	-57,949.56	0.13
		Base		99.937690	2,998,130.70	98.006038	2,940,181.14	-57,949.56	0.13
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
	10,000,000.000	Local		99.951070	9,995,106.95	98.065092	9,806,509.20	-188,597.75	0.44
		Base		99.951070	9,995,106.95	98.065092	9,806,509.20	-188,597.75	0.44
717081EB5	PFIZER INC SR UNSECURED 12/19 1.7					1.700000	15 Dec 2019		
	7,651,000.000	Local		99.197740	7,589,619.10	99.242764	7,593,063.87	3,444.77	0.34
		Base		99.197740	7,589,619.10	99.242764	7,593,063.87	3,444.77	0.34
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
	10,000,000.000	Local		100.000000	10,000,000.00	99.191000	9,919,100.00	-80,900.00	0.45
		Base		100.000000	10,000,000.00	99.191000	9,919,100.00	-80,900.00	0.45
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					3.189880	25 Jan 2029		
	1,044,330.890	Local		100.000000	1,044,330.89	98.395700	1,027,576.69	-16,754.20	0.05
Original Face:	2,838,688.000	Base		100.000000	1,044,330.89	98.395700	1,027,576.69	-16,754.20	0.05
89114QC97	TORONTO DOMINION BANK SR UNSECURED 08/22 VAR					3.000000	25 Aug 2022		
	10,000,000.000	Local		100.000000	10,000,000.00	99.753000	9,975,300.00	-24,700.00	0.45
		Base		100.000000	10,000,000.00	99.753000	9,975,300.00	-24,700.00	0.45
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.964750	26 Apr 2021		
	5,000,000.000	Local		99.805391	4,990,269.53	99.164271	4,958,213.55	-32,055.98	0.22
		Base		99.805391	4,990,269.53	99.164271	4,958,213.55	-32,055.98	0.22
89236TFB6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 VAR					2.743750	15 May 2019		
	10,000,000.000	Local		100.000000	10,000,000.00	100.001320	10,000,132.00	132.00	0.45
		Base		100.000000	10,000,000.00	100.001320	10,000,132.00	132.00	0.45

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912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
	25,000,000.000	Local		97.838208	24,459,552.01	97.927311	24,481,827.75	22,275.74	1.11
		Base		97.838208	24,459,552.01	97.927311	24,481,827.75	22,275.74	1.11
912796UV9	TREASURY BILL 04/19 0.00000					0.010000	02 Apr 2019		
	25,000,000.000	Local		99.813139	24,953,284.75	99.785476	24,946,369.00	-6,915.75	1.13
		Base		99.813139	24,953,284.75	99.785476	24,946,369.00	-6,915.75	1.13
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	20,000,000.000	Local		99.771731	19,954,346.11	100.105469	20,021,093.80	66,747.69	0.90
		Base		99.771731	19,954,346.11	100.105469	20,021,093.80	66,747.69	0.90
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
	40,000,000.000	Local		99.892987	39,957,194.85	100.296875	40,118,750.00	161,555.15	1.81
		Base		99.892987	39,957,194.85	100.296875	40,118,750.00	161,555.15	1.81
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.635738	4,981,786.89	97.277344	4,863,867.20	-117,919.69	0.22
		Base		99.635738	4,981,786.89	97.277344	4,863,867.20	-117,919.69	0.22
912828T83	US TREASURY N/B 10/18 0.75					0.750000	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					1.250000	30 Jun 2019		
	10,000,000.000	Local		99.742941	9,974,294.13	99.582031	9,958,203.10	-16,091.03	0.45
		Base		99.742941	9,974,294.13	99.582031	9,958,203.10	-16,091.03	0.45
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					3.048190	15 Jun 2021		
	3,000,000.000	Local		100.000000	3,000,000.00	99.890749	2,996,722.47	-3,277.53	0.14
		Base		100.000000	3,000,000.00	99.890749	2,996,722.47	-3,277.53	0.14
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	3,000,000.000	Local		99.958610	2,998,758.30	100.752722	3,022,581.66	23,823.36	0.14
		Base		99.958610	2,998,758.30	100.752722	3,022,581.66	23,823.36	0.14
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
	10,000,000.000	Local		99.118796	9,911,879.61	99.618030	9,961,803.00	49,923.39	0.45
Original Face:	10,000,000.000	Base		99.118796	9,911,879.61	99.618030	9,961,803.00	49,923.39	0.45

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92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	5,000,000.000	Local		99.998574	4,999,928.70	100.804220	5,040,211.00	40,282.30	0.23
Original Face:	5,000,000.000	Base		99.998574	4,999,928.70	100.804220	5,040,211.00	40,282.30	0.23
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.863750	23 Jun 2020		
	10,000,000.000	Local		100.000000	10,000,000.00	99.882047	9,988,204.70	-11,795.30	0.45
		Base		100.000000	10,000,000.00	99.882047	9,988,204.70	-11,795.30	0.45
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
	5,000,000.000	Local		99.979532	4,998,976.61	100.246931	5,012,346.55	13,369.94	0.23
		Base		99.979532	4,998,976.61	100.246931	5,012,346.55	13,369.94	0.23
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.627000	11 Feb 2022		
	4,000,000.000	Local		100.000000	4,000,000.00	100.704000	4,028,160.00	28,160.00	0.18
		Base		100.000000	4,000,000.00	100.704000	4,028,160.00	28,160.00	0.18
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.150000	06 Dec 2019		
	5,000,000.000	Local		99.964648	4,998,232.39	99.529595	4,976,479.75	-21,752.64	0.22
		Base		99.964648	4,998,232.39	99.529595	4,976,479.75	-21,752.64	0.22
94988J5L7	WELLS FARGO BANK NA SR UNSECURED 01/20 2.4					2.400000	15 Jan 2020		
	10,000,000.000	Local		99.452932	9,945,293.15	99.617054	9,961,705.40	16,412.25	0.45
		Base		99.452932	9,945,293.15	99.617054	9,961,705.40	16,412.25	0.45
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.850000	25 Mar 2020		
	10,000,000.000	Local		100.000000	10,000,000.00	99.966433	9,996,643.30	-3,356.70	0.45
		Base		100.000000	10,000,000.00	99.966433	9,996,643.30	-3,356.70	0.45
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
	5,000,000.000	Local		99.957542	4,997,877.10	101.178521	5,058,926.05	61,048.95	0.23
		Base		99.957542	4,997,877.10	101.178521	5,058,926.05	61,048.95	0.23
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local		99.822568	4,991,128.42	101.907782	5,095,389.10	104,260.68	0.23
		Base		99.822568	4,991,128.42	101.907782	5,095,389.10	104,260.68	0.23
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR					3.000000	27 Aug 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	99.490000	4,974,500.00	-25,500.00	0.22
		Base		100.000000	5,000,000.00	99.490000	4,974,500.00	-25,500.00	0.22

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98163EAA4	WORLD OMNI AUTO RECEIVABLES TR WOART 2018 C A1				2.360000	15 Aug 2019			
		348,658.990	Local	100.000000	348,658.99	99.983150	348,600.24	-58.75	0.02
Original Face:		15,500,000.000	Base	100.000000	348,658.99	99.983150	348,600.24	-58.75	0.02
US DOLLAR Total									
		872,722,729.500	Local		872,480,547.52		867,248,683.11	-5,231,864.41	39.17
Original Face:		545,701,117.000	Base		872,480,547.52		867,248,683.11	-5,231,864.41	39.17
FIXED INCOME Total									
		872,722,729.500	Base		872,480,547.52		867,248,683.11	-5,231,864.41	39.17
Original Face:		545,701,117.000							

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 STATE OF ARIZONA
 FUND: ATZB



STATE STREET

As of: February 28, 2019

View Date: March 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								
		2,222,838,588.370	Base	2,219,363,941.88		2,214,193,215.03	-5,170,726.85	100.00
Original Face:		545,701,117.000						

Holdings

Currency Summary

As of: February 28, 2019

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

View Date: March 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								
	11,994.110	Local	11,994.11	11,994.11	0.00	0.00		0.00
		Base	11,994.11	11,994.11	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,350,103,864.760	Local	1,346,871,400.25	1,346,932,537.81	60.83	61,137.56		61,137.56
		Base	1,346,871,400.25	1,346,932,537.81	60.83	61,137.56	0.00	61,137.56
FIXED INCOME								
	872,722,729.500	Local	872,480,547.52	867,248,683.11	39.17	-5,231,864.41		-5,231,864.41
Original Face:	545,701,117.000	Base	872,480,547.52	867,248,683.11	39.17	-5,231,864.41	0.00	-5,231,864.41
US DOLLAR Total								
	2,222,838,588.370	Local	2,219,363,941.88	2,214,193,215.03	100.00	-5,170,726.85		-5,170,726.85
Original Face:	545,701,117.000	Base	2,219,363,941.88	2,214,193,215.03	100.00	-5,170,726.85	0.00	-5,170,726.85
FUND Total								
	2,222,838,588.370	Base	2,219,363,941.88	2,214,193,215.03	100.00	-5,170,726.85	0.00	-5,170,726.85
Original Face:	545,701,117.000							

Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 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	11,994.110	11,994.11	11,994.11	0.00	0.00	0.00	0.00
CASH Total	11,994.110	11,994.11	11,994.11	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 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	1,350,103,864.760	1,346,871,400.25	1,346,932,537.81	60.83	61,137.56	0.00	61,137.56
CASH EQUIVALENT Total	1,350,103,864.760	1,346,871,400.25	1,346,932,537.81	60.83	61,137.56	0.00	61,137.56

Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 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	872,722,729.500	872,480,547.52	867,248,683.11	39.17	-5,231,864.41	0.00	-5,231,864.41
FIXED INCOME Total	872,722,729.500	872,480,547.52	867,248,683.11	39.17	-5,231,864.41	0.00	-5,231,864.41

Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 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	2,222,838,588.370	2,219,363,941.88	2,214,193,215.03	100.00	-5,170,726.85	0.00	-5,170,726.85

Holdings

Fund Summary

As of: February 28, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

March 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		11,994.110	11,994.11	11,994.11	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		1,350,103,864.760	1,346,871,400.25	1,346,932,537.81	60.83	61,137.56 68,060.35 GN -6,922.79 LS	0.00 0.00 GN 0.00 LS	61,137.56 68,060.35 GN -6,922.79 LS
FIXED INCOME		872,722,729.500	872,480,547.52	867,248,683.11	39.17	-5,231,864.41 1,870,705.39 GN -7,102,569.80 LS	0.00 0.00 GN 0.00 LS	-5,231,864.41 1,870,705.39 GN -7,102,569.80 LS
Original Face:	545,701,117.000							
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FUND Total	0.000	2,222,838,588.370	2,219,363,941.88	2,214,193,215.03	100.00	-5,170,726.85 1,938,765.74 GN -7,109,492.59 LS	0.00 0.00 GN 0.00 LS	-5,170,726.85 1,938,765.74 GN -7,109,492.59 LS
Original Face:	545,701,117.000							