

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

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
		-162,912.270	Local	1.000000	-162,912.27	1.000000	-162,912.27	0.01
			Base	1.000000	-162,912.27	1.000000	-162,912.27	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-162,912.270	Local	-162,912.27		-162,912.27	0.00	0.01
		Base	-162,912.27		-162,912.27	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-162,912.270	Base	-162,912.27		-162,912.27	0.00	0.01

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02665KXN2	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.694000	24,923,500.00	99.694000	24,923,500.00	0.98
			Base	99.694000	24,923,500.00	99.694000	24,923,500.00	0.98

0347M3W34	ANGLESEA FDG PLC and ANG	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		20,000,000.000	Local	99.987444	19,997,488.89	99.987444	19,997,488.89	0.78
			Base	99.987444	19,997,488.89	99.987444	19,997,488.89	0.78

03785EY57	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		20,000,000.000	Local	99.619028	19,923,805.55	99.619028	19,923,805.55	0.78
			Base	99.619028	19,923,805.55	99.619028	19,923,805.55	0.78

04821UX23	ATLANTIC ASSET SECUR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.804528	24,951,131.94	99.804528	24,951,131.94	0.98
			Base	99.804528	24,951,131.94	99.804528	24,951,131.94	0.98

06370RZL6	BANK OF MONTREAL-	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	100.000000	10,000,000.00	99.978000	9,997,800.00	0.39
			Base	100.000000	10,000,000.00	99.978000	9,997,800.00	0.39

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06370RZZ5	BANK OF MONTREAL-				2.350000	08 May 2020			
		15,000,000.000	Local	100.000000	15,000,000.00	100.043000	15,006,450.00	6,450.00	0.59
			Base	100.000000	15,000,000.00	100.043000	15,006,450.00	6,450.00	0.59
07644CFT2	BEDFORD ROW FDG CORP				2.394130	03 Feb 2020			
		15,000,000.000	Local	100.000000	15,000,000.00	99.992000	14,998,800.00	-1,200.00	0.59
			Base	100.000000	15,000,000.00	99.992000	14,998,800.00	-1,200.00	0.59
13606BWJ1	CANADIAN IMPERIAL BK				2.487000	08 May 2020			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.78
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.78
138994009	CANTOR FITZGERALD REPO REPO				2.200000	03 Sep 2019			
		150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.87
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.87
138994009	CANTOR FITZGERALD REPO REPO				2.350000	10 Sep 2019			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98
16677KWP4	CHEVRON CORP				2.140000	23 Sep 2019			
		15,000,000.000	Local	99.869222	14,980,383.33	99.869222	14,980,383.33	0.00	0.59
			Base	99.869222	14,980,383.33	99.869222	14,980,383.33	0.00	0.59
16677KXB4	CHEVRON CORP				2.140000	11 Oct 2019			
		20,000,000.000	Local	99.762222	19,952,444.45	99.762222	19,952,444.45	0.00	0.78
			Base	99.762222	19,952,444.45	99.762222	19,952,444.45	0.00	0.78
19121AAD3	COCA-COLA COMPANY				2.000000	13 Jan 2020			
		20,000,000.000	Local	99.255556	19,851,111.11	99.252000	19,850,400.00	-711.11	0.78
			Base	99.255556	19,851,111.11	99.252000	19,850,400.00	-711.11	0.78
19416FWW0	COLGATE PALMOLIVE CO				2.150000	30 Sep 2019			
		25,000,000.000	Local	99.826806	24,956,701.39	99.826806	24,956,701.39	0.00	0.98
			Base	99.826806	24,956,701.39	99.826806	24,956,701.39	0.00	0.98
22845ALH1	CROWN POINT CAP CO.				2.358500	06 Apr 2020			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2284K1YT4	CROWN POINT CAP CO.				2.150000	27 Nov 2019			
		10,000,000.000	Local	99.480417	9,948,041.67	99.480417	9,948,041.67	0.00	0.39
			Base	99.480417	9,948,041.67	99.480417	9,948,041.67	0.00	0.39
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR				2.816750	05 May 2020			
		7,000,000.000	Local	100.000000	7,000,000.00	100.133549	7,009,348.43	9,348.43	0.27
			Base	100.000000	7,000,000.00	100.133549	7,009,348.43	9,348.43	0.27
2546R2AH9	WALT DISNEY CO				1.970000	17 Jan 2020			
		20,000,000.000	Local	99.244833	19,848,966.66	99.244833	19,848,966.66	0.00	0.78
			Base	99.244833	19,848,966.66	99.244833	19,848,966.66	0.00	0.78
2546R3WS9	DISNEY (WALT) CO THE				2.220000	26 Sep 2019			
		50,000,000.000	Local	99.845833	49,922,916.67	99.845833	49,922,916.67	0.00	1.95
			Base	99.845833	49,922,916.67	99.845833	49,922,916.67	0.00	1.95
37829ABD9	GLENCOVE FDG DAC/LLC				2.227130	03 Apr 2020			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98
45779QW36	INSTITUTIONAL SECURED				2.270000	03 Sep 2019			
		25,000,000.000	Local	99.987389	24,996,847.22	99.987389	24,996,847.22	0.00	0.98
			Base	99.987389	24,996,847.22	99.987389	24,996,847.22	0.00	0.98
45779QWK8	INSTITUTIONAL SECURED				2.270000	19 Sep 2019			
		25,000,000.000	Local	99.886500	24,971,625.00	99.886500	24,971,625.00	0.00	0.98
			Base	99.886500	24,971,625.00	99.886500	24,971,625.00	0.00	0.98
45826FWT6	INTEL CORPORATION				2.200000	27 Sep 2019			
		25,000,000.000	Local	99.841111	24,960,277.78	99.841111	24,960,277.78	0.00	0.98
			Base	99.841111	24,960,277.78	99.841111	24,960,277.78	0.00	0.98
48803MNU9	KELLS FDG LLC				2.230000	06 Nov 2019			
		20,000,000.000	Local	99.591167	19,918,233.34	99.591167	19,918,233.34	0.00	0.78
			Base	99.591167	19,918,233.34	99.591167	19,918,233.34	0.00	0.78
64105HX15	NESTLE CAP CORP				2.170000	01 Oct 2019			
		25,000,000.000	Local	99.819167	24,954,791.67	99.819167	24,954,791.67	0.00	0.98
			Base	99.819167	24,954,791.67	99.819167	24,954,791.67	0.00	0.98

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
66844DZJ4	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.391000	9,939,100.00	99.391000	9,939,100.00	0.00	0.39
			Base	99.391000	9,939,100.00	99.391000	9,939,100.00	0.00	0.39
66844DZK1	NORTHWESTERN UNIVERS	15,500,000.000	Local	99.385361	15,404,730.97	99.385361	15,404,730.97	0.00	0.60
			Base	99.385361	15,404,730.97	99.385361	15,404,730.97	0.00	0.60
71708FXF4	PFIZER INC	20,000,000.000	Local	99.734778	19,946,955.55	99.734778	19,946,955.55	0.00	0.78
			Base	99.734778	19,946,955.55	99.734778	19,946,955.55	0.00	0.78
71708FXF4	PFIZER INC	25,000,000.000	Local	99.733556	24,933,388.89	99.733556	24,933,388.89	0.00	0.98
			Base	99.733556	24,933,388.89	99.733556	24,933,388.89	0.00	0.98
8010M3WD8	SANOFI	40,000,000.000	Local	99.925000	39,970,000.00	99.925000	39,970,000.00	0.00	1.56
			Base	99.925000	39,970,000.00	99.925000	39,970,000.00	0.00	1.56
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.96
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.96
912796RM3	TREASURY BILL 11/19 0.00000	25,000,000.000	Local	99.542167	24,885,541.67	99.542167	24,885,541.67	0.00	0.97
			Base	99.542167	24,885,541.67	99.542167	24,885,541.67	0.00	0.97
912796RT8	TREASURY BILL 01/20 0.00000	30,000,000.000	Local	99.166846	29,750,053.75	99.376667	29,813,000.10	62,946.35	1.17
			Base	99.166846	29,750,053.75	99.376667	29,813,000.10	62,946.35	1.17
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224	21,681,945.380	Local	100.000000	21,681,945.38	100.000000	21,681,945.38	0.00	0.85
			Base	100.000000	21,681,945.38	100.000000	21,681,945.38	0.00	0.85
926NKW009	AMHERST PIERPONT 04/15 VAR	275,000,000.000	Local	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	10.76
			Base	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	10.76

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
979QHR003	SOUTH STREET REPO				2.000000	03 Sep 2019		
	60,000,000.000	Local	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.35
		Base	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.35
979QHR003	SOUTH STREET REPO				2.270000	03 Sep 2019		
	211,398,332.910	Local	100.000000	211,398,332.91	100.000000	211,398,332.91	0.00	8.27
		Base	100.000000	211,398,332.91	100.000000	211,398,332.91	0.00	8.27
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				2.130000	03 Sep 2019		
	59,194,852.310	Local	100.000000	59,194,852.31	100.000000	59,194,852.31	0.00	2.32
		Base	100.000000	59,194,852.31	100.000000	59,194,852.31	0.00	2.32
US DOLLAR Total								
	1,504,775,130.600	Local		1,503,163,168.10		1,503,237,801.77	74,633.67	58.81
		Base		1,503,163,168.10		1,503,237,801.77	74,633.67	58.81
CASH EQUIVALENT Total								
	1,504,775,130.600	Base		1,503,163,168.10		1,503,237,801.77	74,633.67	58.81

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	98.852845	4,942,642.25	101.809968	5,090,498.40	147,856.15	0.20
		Base	98.852845	4,942,642.25	101.809968	5,090,498.40	147,856.15	0.20
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.984007	4,999,200.36	103.474925	5,173,746.25	174,545.89	0.20
		Base	99.984007	4,999,200.36	103.474925	5,173,746.25	174,545.89	0.20
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				2.886750	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.537995	2,010,759.90	10,759.90	0.08
		Base	100.000000	2,000,000.00	100.537995	2,010,759.90	10,759.90	0.08
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.891387	7,991,310.95	101.938885	8,155,110.80	163,799.85	0.32
		Base	99.891387	7,991,310.95	101.938885	8,155,110.80	163,799.85	0.32

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024			
		10,000,000.000	Local	99.683816	9,968,381.61	101.929424	10,192,942.40	224,560.79	0.40
			Base	99.683816	9,968,381.61	101.929424	10,192,942.40	224,560.79	0.40
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024			
		4,500,000.000	Local	99.994501	4,499,752.56	102.514590	4,613,156.55	113,403.99	0.18
		Original Face: 4,500,000.000	Base	99.994501	4,499,752.56	102.514590	4,613,156.55	113,403.99	0.18
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024			
		3,000,000.000	Local	99.984752	2,999,542.55	103.063850	3,091,915.50	92,372.95	0.12
		Original Face: 3,000,000.000	Base	99.984752	2,999,542.55	103.063850	3,091,915.50	92,372.95	0.12
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR				2.950250	03 Mar 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.120426	5,006,021.30	6,021.30	0.20
			Base	100.000000	5,000,000.00	100.120426	5,006,021.30	6,021.30	0.20
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021			
		5,000,000.000	Local	99.959662	4,997,983.08	101.493555	5,074,677.75	76,694.67	0.20
			Base	99.959662	4,997,983.08	101.493555	5,074,677.75	76,694.67	0.20
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021			
		10,000,000.000	Local	99.529795	9,952,979.48	99.505776	9,950,577.60	-2,401.88	0.39
			Base	99.529795	9,952,979.48	99.505776	9,950,577.60	-2,401.88	0.39
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	99.751123	9,975,112.30	-24,887.70	0.39
			Base	100.000000	10,000,000.00	99.751123	9,975,112.30	-24,887.70	0.39
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	101.723000	10,172,300.00	172,300.00	0.40
			Base	100.000000	10,000,000.00	101.723000	10,172,300.00	172,300.00	0.40
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.250000	19 Mar 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	100.592420	8,047,393.60	47,393.60	0.31
			Base	100.000000	8,000,000.00	100.592420	8,047,393.60	47,393.60	0.31
06048WZZ6	BANK OF AMERICA CORP SR UNSECURED 06/24 VAR				3.000000	17 Jun 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.732930	10,073,293.00	73,293.00	0.39
			Base	100.000000	10,000,000.00	100.732930	10,073,293.00	73,293.00	0.39

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	98.915248	9,891,524.80	-108,475.20	0.39	
		Base	100.000000	10,000,000.00	98.915248	9,891,524.80	-108,475.20	0.39	
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
	10,000,000.000	Local	99.241451	9,924,145.05	100.080245	10,008,024.50	83,879.45	0.39	
		Base	99.241451	9,924,145.05	100.080245	10,008,024.50	83,879.45	0.39	
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	7,000,000.000	Local	99.920222	6,994,415.54	105.413128	7,378,918.96	384,503.42	0.29	
		Base	99.920222	6,994,415.54	105.413128	7,378,918.96	384,503.42	0.29	
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.753380	15 Jan 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.109198	10,010,919.80	10,919.80	0.39	
		Base	100.000000	10,000,000.00	100.109198	10,010,919.80	10,919.80	0.39	
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
	5,000,000.000	Local	99.842721	4,992,136.03	101.917952	5,095,897.60	103,761.57	0.20	
		Base	99.842721	4,992,136.03	101.917952	5,095,897.60	103,761.57	0.20	
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	5,000,000.000	Local	99.757507	4,987,875.36	101.878503	5,093,925.15	106,049.79	0.20	
		Base	99.757507	4,987,875.36	101.878503	5,093,925.15	106,049.79	0.20	
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	2,000,000.000	Local	99.489875	1,989,797.49	100.699099	2,013,981.98	24,184.49	0.08	
		Base	99.489875	1,989,797.49	100.699099	2,013,981.98	24,184.49	0.08	
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4					2.400000	30 Oct 2020		
	13,226,000.000	Local	99.167867	13,115,942.04	100.280778	13,263,135.70	147,193.66	0.52	
		Base	99.167867	13,115,942.04	100.280778	13,263,135.70	147,193.66	0.52	
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
	15,000,000.000	Local	99.952789	14,992,918.29	102.104037	15,315,605.55	322,687.26	0.60	
		Base	99.952789	14,992,918.29	102.104037	15,315,605.55	322,687.26	0.60	
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.007000	08 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	99.993361	9,999,336.10	-663.90	0.39	
		Base	100.000000	10,000,000.00	99.993361	9,999,336.10	-663.90	0.39	

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3				1.610000	16 Nov 2020		
		75,014.030	Local 99.993841	75,009.41	99.975400	74,995.58	-13.83	0.00
Original Face:		4,000,000.000	Base 99.993841	75,009.41	99.975400	74,995.58	-13.83	0.00
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		5,249,842.720	Local 99.999358	5,249,809.02	100.527090	5,277,514.12	27,705.10	0.21
Original Face:		6,500,000.000	Base 99.999358	5,249,809.02	100.527090	5,277,514.12	27,705.10	0.21
14316LAA1	CARMAX AUTO OWNER TRUST CARMX 2019 2 A1				2.604480	15 Apr 2020		
		2,969,205.580	Local 100.000000	2,969,205.58	100.038050	2,970,335.36	1,129.78	0.12
Original Face:		7,000,000.000	Base 100.000000	2,969,205.58	100.038050	2,970,335.36	1,129.78	0.12
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				2.395130	17 Apr 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.128090	10,012,809.00	12,809.00	0.39
Original Face:		10,000,000.000	Base 100.000000	10,000,000.00	100.128090	10,012,809.00	12,809.00	0.39
17275RAH5	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45				4.450000	15 Jan 2020		
		4,970,000.000	Local 100.800800	5,009,799.76	100.846573	5,012,074.68	2,274.92	0.20
			Base 100.800800	5,009,799.76	100.846573	5,012,074.68	2,274.92	0.20
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.200000	15 Nov 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	102.646177	10,264,617.70	264,617.70	0.40
			Base 100.000000	10,000,000.00	102.646177	10,264,617.70	264,617.70	0.40
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	99.391919	9,939,191.90	-60,808.10	0.39
			Base 100.000000	10,000,000.00	99.391919	9,939,191.90	-60,808.10	0.39
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024		
		15,000,000.000	Local 100.000000	15,000,000.00	100.231390	15,034,708.50	34,708.50	0.59
			Base 100.000000	15,000,000.00	100.231390	15,034,708.50	34,708.50	0.59
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.150000	15 Nov 2020		
		2,000,000.000	Local 100.271425	2,005,428.49	101.568067	2,031,361.34	25,932.85	0.08
			Base 100.271425	2,005,428.49	101.568067	2,031,361.34	25,932.85	0.08
24704BAA2	DELL EQUIPMENT FINANCE TRUST DEFT 2019 1 A1 144A				2.647710	22 Apr 2020		
		2,864,552.690	Local 100.000000	2,864,552.69	100.058730	2,866,235.04	1,682.35	0.11
Original Face:		6,000,000.000	Base 100.000000	2,864,552.69	100.058730	2,866,235.04	1,682.35	0.11

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.110000	16 Jan 2024		
		18,000,000.000	Local 99.978245	17,996,084.06	102.569210	18,462,457.80	466,373.74	0.72
Original Face:		18,000,000.000	Base 99.978245	17,996,084.06	102.569210	18,462,457.80	466,373.74	0.72
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024		
		4,000,000.000	Local 99.998106	3,999,924.23	103.161830	4,126,473.20	126,548.97	0.16
Original Face:		4,000,000.000	Base 99.998106	3,999,924.23	103.161830	4,126,473.20	126,548.97	0.16
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8				1.800000	07 Feb 2020		
		6,100,000.000	Local 99.900056	6,093,903.39	99.829929	6,089,625.67	-4,277.72	0.24
			Base 99.900056	6,093,903.39	99.829929	6,089,625.67	-4,277.72	0.24
3130AGH65	FEDERAL HOME LOAN BANK BONDS 06/23 2.62				2.620000	05 Jun 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.191515	10,019,151.50	19,151.50	0.39
			Base 100.000000	10,000,000.00	100.191515	10,019,151.50	19,151.50	0.39
3130AGHK4	FEDERAL HOME LOAN BANK BONDS 05/23 2.725				2.725000	22 May 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	100.164977	5,008,248.85	8,248.85	0.20
			Base 100.000000	5,000,000.00	100.164977	5,008,248.85	8,248.85	0.20
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR				2.160000	25 Aug 2020		
		3,000,000.000	Local 100.000000	3,000,000.00	100.004631	3,000,138.93	138.93	0.12
			Base 100.000000	3,000,000.00	100.004631	3,000,138.93	138.93	0.12
3130AGXL4	FEDERAL HOME LOAN BANK BONDS 08/21 2.05				2.050000	26 Aug 2021		
		20,000,000.000	Local 100.000000	20,000,000.00	100.011375	20,002,275.00	2,275.00	0.78
			Base 100.000000	20,000,000.00	100.011375	20,002,275.00	2,275.00	0.78
3130AGYJ8	FEDERAL HOME LOAN BANK BONDS 08/22 2				2.000000	26 Aug 2022		
		10,000,000.000	Local 100.000000	10,000,000.00	99.983236	9,998,323.60	-1,676.40	0.39
			Base 100.000000	10,000,000.00	99.983236	9,998,323.60	-1,676.40	0.39
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
		4,576,701.810	Local 104.826359	4,797,589.87	105.176773	4,813,627.27	16,037.40	0.19
Original Face:		11,354,753.000	Base 104.826359	4,797,589.87	105.176773	4,813,627.27	16,037.40	0.19
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
		1,888,745.020	Local 104.732265	1,978,125.44	104.652221	1,976,613.61	-1,511.83	0.08
Original Face:		5,677,376.000	Base 104.732265	1,978,125.44	104.652221	1,976,613.61	-1,511.83	0.08

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.323750	19 Feb 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.159432	10,015,943.20	15,943.20	0.39	
		Base	100.000000	10,000,000.00	100.159432	10,015,943.20	15,943.20	0.39	
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.510000	22 Jan 2021		
	20,000,000.000	Local	99.994428	19,998,885.60	100.372120	20,074,424.00	75,538.40	0.79	
		Base	99.994428	19,998,885.60	100.372120	20,074,424.00	75,538.40	0.79	
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					2.238630	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.361477	9,936,147.70	-63,852.30	0.39	
		Base	100.000000	10,000,000.00	99.361477	9,936,147.70	-63,852.30	0.39	
3133EKT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23					2.230000	08 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.347419	10,034,741.90	34,741.90	0.39	
		Base	100.000000	10,000,000.00	100.347419	10,034,741.90	34,741.90	0.39	
3133EKWZ5	FEDERAL FARM CREDIT BANK BONDS 07/23 2.2					2.200000	24 Jul 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.361542	10,036,154.20	36,154.20	0.39	
		Base	100.000000	10,000,000.00	100.361542	10,036,154.20	36,154.20	0.39	
3133EKYM2	FEDERAL FARM CREDIT BANK BONDS 08/22 2.2					2.200000	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.004661	5,000,233.05	233.05	0.20	
		Base	100.000000	5,000,000.00	100.004661	5,000,233.05	233.05	0.20	
3134GT2P7	FREDDIE MAC NOTES 08/22 1.98					1.980000	19 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	99.999518	14,999,927.70	-72.30	0.59	
		Base	100.000000	15,000,000.00	99.999518	14,999,927.70	-72.30	0.59	
3134GTL43	FREDDIE MAC NOTES 07/24 2.375					2.375000	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.042923	5,002,146.15	2,146.15	0.20	
		Base	100.000000	5,000,000.00	100.042923	5,002,146.15	2,146.15	0.20	
3134GTYB3	FREDDIE MAC NOTES 06/24 VAR					2.250000	27 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.024317	5,001,215.85	1,215.85	0.20	
		Base	100.000000	5,000,000.00	100.024317	5,001,215.85	1,215.85	0.20	
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.010000	09 Oct 2019		
	18,500,000.000	Local	99.746667	18,453,133.33	99.788431	18,460,859.74	7,726.41	0.72	
		Base	99.746667	18,453,133.33	99.788431	18,460,859.74	7,726.41	0.72	

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3135G0V26	FANNIE MAE NOTES 07/20 VAR					2.180000	30 Jul 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.022064	5,001,103.20	1,103.20	0.20	
		Base	100.000000	5,000,000.00	100.022064	5,001,103.20	1,103.20	0.20	
3135G0V67	FANNIE MAE NOTES 10/20 VAR					2.195000	30 Oct 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.038058	10,003,805.80	3,805.80	0.39	
		Base	100.000000	10,000,000.00	100.038058	10,003,805.80	3,805.80	0.39	
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
	212,738.550	Local	102.886863	218,880.02	100.354230	213,492.13	-5,387.89	0.01	
Original Face:	2,838,688.000	Base	102.886863	218,880.02	100.354230	213,492.13	-5,387.89	0.01	
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
	136,734.950	Local	100.133872	136,918.00	99.823030	136,492.97	-425.03	0.01	
Original Face:	5,677,376.000	Base	100.133872	136,918.00	99.823030	136,492.97	-425.03	0.01	
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	1,470,652.720	Local	101.534664	1,493,222.30	99.373410	1,461,437.76	-31,784.54	0.06	
Original Face:	5,677,376.000	Base	101.534664	1,493,222.30	99.373410	1,461,437.76	-31,784.54	0.06	
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
	2,567,829.280	Local	101.596746	2,608,831.00	99.930400	2,566,042.07	-42,788.93	0.10	
Original Face:	11,275,256.000	Base	101.596746	2,608,831.00	99.930400	2,566,042.07	-42,788.93	0.10	
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	1,382,823.090	Local	101.455828	1,402,954.62	99.788110	1,379,893.03	-23,061.59	0.05	
Original Face:	5,677,376.000	Base	101.455828	1,402,954.62	99.788110	1,379,893.03	-23,061.59	0.05	
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	2,845,564.780	Local	100.824076	2,869,014.39	98.682340	2,808,069.91	-60,944.48	0.11	
Original Face:	6,713,909.000	Base	100.824076	2,869,014.39	98.682340	2,808,069.91	-60,944.48	0.11	
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	1,779,913.700	Local	99.727868	1,775,069.98	98.053550	1,745,268.57	-29,801.41	0.07	
Original Face:	5,677,376.000	Base	99.727868	1,775,069.98	98.053550	1,745,268.57	-29,801.41	0.07	
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	2,715,301.250	Local	101.561535	2,757,701.62	99.933220	2,713,487.97	-44,213.65	0.11	
Original Face:	6,995,663.000	Base	101.561535	2,757,701.62	99.933220	2,713,487.97	-44,213.65	0.11	

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,779,913.700	Local	100.263353	1,784,601.15	98.787080	1,758,324.77	-26,276.38	0.07
Original Face:		5,677,376.000	Base	100.263353	1,784,601.15	98.787080	1,758,324.77	-26,276.38	0.07
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		3,402,375.660	Local	100.707066	3,426,432.70	99.571950	3,387,811.79	-38,620.91	0.13
Original Face:		11,354,753.000	Base	100.707066	3,426,432.70	99.571950	3,387,811.79	-38,620.91	0.13
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		1,221,006.120	Local	100.413047	1,226,049.45	100.383470	1,225,688.31	-361.14	0.05
Original Face:		5,677,376.000	Base	100.413047	1,226,049.45	100.383470	1,225,688.31	-361.14	0.05
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		812,538.240	Local	98.556877	800,812.31	98.547780	800,738.40	-73.91	0.03
Original Face:		2,000,000.000	Base	98.556877	800,812.31	98.547780	800,738.40	-73.91	0.03
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		2,532,232.000	Local	101.651541	2,574,052.86	99.788110	2,526,866.45	-47,186.41	0.10
Original Face:		8,516,065.000	Base	101.651541	2,574,052.86	99.788110	2,526,866.45	-47,186.41	0.10
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		1,650,952.890	Local	99.872095	1,648,841.24	98.097050	1,619,536.08	-29,305.16	0.06
Original Face:		5,677,376.000	Base	99.872095	1,648,841.24	98.097050	1,619,536.08	-29,305.16	0.06
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		2,673,328.830	Local	98.343037	2,629,032.76	98.659940	2,637,504.62	8,471.86	0.10
Original Face:		6,060,416.000	Base	98.343037	2,629,032.76	98.659940	2,637,504.62	8,471.86	0.10
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		417,225.370	Local	98.198770	409,710.18	100.672310	420,030.42	10,320.24	0.02
Original Face:		2,838,688.000	Base	98.198770	409,710.18	100.672310	420,030.42	10,320.24	0.02
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020			
		12,577.650	Local	100.669521	12,661.86	100.128200	12,593.77	-68.09	0.00
Original Face:		648,587.000	Base	100.669521	12,661.86	100.128200	12,593.77	-68.09	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		806,561.980	Local	100.135848	807,657.68	99.488140	802,433.51	-5,224.17	0.03
Original Face:		5,946,910.000	Base	100.135848	807,657.68	99.488140	802,433.51	-5,224.17	0.03

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	132,506.340	Local		103.686427	137,391.09	104.327100	138,240.02	848.93	0.01
Original Face:	500,000.000	Base		103.686427	137,391.09	104.327100	138,240.02	848.93	0.01
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	1,055,259.870	Local		101.415777	1,070,200.00	100.805440	1,063,759.36	-6,440.64	0.04
Original Face:	11,354,753.000	Base		101.415777	1,070,200.00	100.805440	1,063,759.36	-6,440.64	0.04
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	556,061.510	Local		99.385820	552,646.29	101.279770	563,177.82	10,531.53	0.02
Original Face:	2,838,688.000	Base		99.385820	552,646.29	101.279770	563,177.82	10,531.53	0.02
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	693,896.960	Local		99.976933	693,736.90	100.033680	694,130.66	393.76	0.03
Original Face:	2,838,688.000	Base		99.976933	693,736.90	100.033680	694,130.66	393.76	0.03
3137AGR0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	554,463.420	Local		99.953975	554,208.23	100.014060	554,541.38	333.15	0.02
Original Face:	3,247,459.000	Base		99.953975	554,208.23	100.014060	554,541.38	333.15	0.02
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,430,542.510	Local		100.220637	1,433,698.81	102.947730	1,472,711.04	39,012.23	0.06
Original Face:	5,677,376.000	Base		100.220637	1,433,698.81	102.947730	1,472,711.04	39,012.23	0.06
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	2,568,138.460	Local		100.375097	2,577,771.46	99.922740	2,566,154.32	-11,617.14	0.10
Original Face:	8,516,065.000	Base		100.375097	2,577,771.46	99.922740	2,566,154.32	-11,617.14	0.10
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	2,238,068.180	Local		100.071169	2,239,661.00	98.828100	2,211,840.26	-27,820.74	0.09
Original Face:	7,380,589.000	Base		100.071169	2,239,661.00	98.828100	2,211,840.26	-27,820.74	0.09
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	2,607,330.100	Local		101.304058	2,641,331.19	98.305770	2,563,155.93	-78,175.26	0.10
Original Face:	5,677,376.000	Base		101.304058	2,641,331.19	98.305770	2,563,155.93	-78,175.26	0.10
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	2,116,348.070	Local		100.024565	2,116,867.96	98.807820	2,091,117.39	-25,750.57	0.08
Original Face:	5,677,376.000	Base		100.024565	2,116,867.96	98.807820	2,091,117.39	-25,750.57	0.08

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
	5,290,870.550	Local	100.761641	5,331,167.97	98.646080	5,219,236.40	-111,931.57	0.20	
Original Face:	14,193,441.000	Base	100.761641	5,331,167.97	98.646080	5,219,236.40	-111,931.57	0.20	
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	3,556,069.990	Local	100.485036	3,573,318.20	100.619020	3,578,082.77	4,764.57	0.14	
Original Face:	14,193,441.000	Base	100.485036	3,573,318.20	100.619020	3,578,082.77	4,764.57	0.14	
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043			
	1,145,724.090	Local	99.891113	1,144,476.54	99.852030	1,144,028.76	-447.78	0.04	
Original Face:	3,250,000.000	Base	99.891113	1,144,476.54	99.852030	1,144,028.76	-447.78	0.04	
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040			
	2,119,991.640	Local	100.538838	2,131,414.95	100.631340	2,133,376.00	1,961.05	0.08	
Original Face:	5,677,376.000	Base	100.538838	2,131,414.95	100.631340	2,133,376.00	1,961.05	0.08	
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042			
	3,451,127.080	Local	99.901868	3,447,740.43	99.039400	3,417,975.55	-29,764.88	0.13	
Original Face:	8,516,065.000	Base	99.901868	3,447,740.43	99.039400	3,417,975.55	-29,764.88	0.13	
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033			
	809,919.580	Local	97.777820	791,921.71	99.478170	805,693.18	13,771.47	0.03	
Original Face:	2,500,000.000	Base	97.777820	791,921.71	99.478170	805,693.18	13,771.47	0.03	
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028			
	3,433,171.500	Local	102.957960	3,534,723.33	105.659650	3,627,476.99	92,753.66	0.14	
Original Face:	10,000,000.000	Base	102.957960	3,534,723.33	105.659650	3,627,476.99	92,753.66	0.14	
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040			
	3,765,827.650	Local	101.815886	3,834,210.79	100.865190	3,798,409.21	-35,801.58	0.15	
Original Face:	5,000,000.000	Base	101.815886	3,834,210.79	100.865190	3,798,409.21	-35,801.58	0.15	
3137F4VC3	FREDDIE MAC FHR 4774 G				4.000000	15 Aug 2042			
	7,749,240.200	Local	102.530264	7,945,316.44	101.459630	7,862,350.43	-82,966.01	0.31	
Original Face:	10,000,000.000	Base	102.530264	7,945,316.44	101.459630	7,862,350.43	-82,966.01	0.31	
3137F4ZH8	FREDDIE MAC FHR 4791 GA				3.500000	15 Sep 2040			
	3,673,207.750	Local	101.086954	3,713,133.82	101.285640	3,720,431.98	7,298.16	0.15	
Original Face:	5,000,000.000	Base	101.086954	3,713,133.82	101.285640	3,720,431.98	7,298.16	0.15	

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
	3,848,870.850	Local	101.835737	3,919,525.98	101.385340	3,902,190.80	-17,335.18	0.15	
Original Face:	5,000,000.000	Base	101.835737	3,919,525.98	101.385340	3,902,190.80	-17,335.18	0.15	
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
	4,995,019.960	Local	101.988917	5,094,366.78	100.738170	5,031,891.70	-62,475.08	0.20	
Original Face:	7,000,000.000	Base	101.988917	5,094,366.78	100.738170	5,031,891.70	-62,475.08	0.20	
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.010000	01 Jun 2020		
	1,000,000.000	Local	100.504210	1,005,042.10	99.768228	997,682.28	-7,359.82	0.04	
Original Face:	1,000,000.000	Base	100.504210	1,005,042.10	99.768228	997,682.28	-7,359.82	0.04	
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	3,200,009.190	Local	102.816094	3,290,124.45	101.551059	3,249,643.22	-40,481.23	0.13	
Original Face:	8,516,065.000	Base	102.816094	3,290,124.45	101.551059	3,249,643.22	-40,481.23	0.13	
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	708,610.600	Local	101.231685	717,338.45	105.560960	748,016.15	30,677.70	0.03	
Original Face:	44,567,405.000	Base	101.231685	717,338.45	105.560960	748,016.15	30,677.70	0.03	
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	28,369.340	Local	108.026235	30,646.33	108.289750	30,721.09	74.76	0.00	
Original Face:	1,000,000.000	Base	108.026235	30,646.33	108.289750	30,721.09	74.76	0.00	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	792,076.120	Local	105.953246	839,230.36	114.676330	908,323.83	69,093.47	0.04	
Original Face:	24,898,134.000	Base	105.953246	839,230.36	114.676330	908,323.83	69,093.47	0.04	
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	580,403.770	Local	99.200593	575,763.98	101.328520	588,114.55	12,350.57	0.02	
Original Face:	5,677,376.000	Base	99.200593	575,763.98	101.328520	588,114.55	12,350.57	0.02	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	415,677.220	Local	105.192923	437,263.02	107.127200	445,303.37	8,040.35	0.02	
Original Face:	8,516,065.000	Base	105.192923	437,263.02	107.127200	445,303.37	8,040.35	0.02	
31422BGX2	FARMER MAC NOTES 07/21 2.16					2.160000	02 Jul 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.225891	5,011,294.55	11,294.55	0.20	
		Base	100.000000	5,000,000.00	100.225891	5,011,294.55	11,294.55	0.20	

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					2.706630	26 Jul 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	100.182233	2,003,644.66	3,644.66	0.08
		Base		100.000000	2,000,000.00	100.182233	2,003,644.66	3,644.66	0.08
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	100.018332	5,000,916.60	916.60	0.20
		Base		100.000000	5,000,000.00	100.018332	5,000,916.60	916.60	0.20
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					3.366750	03 Aug 2022		
	20,000,000.000	Local		100.000000	20,000,000.00	98.374590	19,674,918.00	-325,082.00	0.77
		Base		100.000000	20,000,000.00	98.374590	19,674,918.00	-325,082.00	0.77
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
	12,018.800	Local		101.396812	12,186.68	102.874696	12,364.30	177.62	0.00
	Original Face: 1,675,000.000	Base		101.396812	12,186.68	102.874696	12,364.30	177.62	0.00
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
	804,664.050	Local		100.000000	804,664.05	100.011170	804,753.93	89.88	0.03
	Original Face: 10,000,000.000	Base		100.000000	804,664.05	100.011170	804,753.93	89.88	0.03
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.561000	11 May 2021		
	5,000,000.000	Local		100.000000	5,000,000.00	100.473812	5,023,690.60	23,690.60	0.20
		Base		100.000000	5,000,000.00	100.473812	5,023,690.60	23,690.60	0.20
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					2.862250	16 Apr 2021		
	3,000,000.000	Local		100.000000	3,000,000.00	100.055000	3,001,650.00	1,650.00	0.12
		Base		100.000000	3,000,000.00	100.055000	3,001,650.00	1,650.00	0.12
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	100.023190	10,002,319.00	2,319.00	0.39
		Base		100.000000	10,000,000.00	100.023190	10,002,319.00	2,319.00	0.39
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
	70,826.250	Local		105.544653	74,753.32	108.605890	76,921.48	2,168.16	0.00
	Original Face: 877,500.000	Base		105.544653	74,753.32	108.605890	76,921.48	2,168.16	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
	2,893,779.400	Local		101.500403	2,937,197.76	99.699270	2,885,076.94	-52,120.82	0.11
	Original Face: 10,000,000.000	Base		101.500403	2,937,197.76	99.699270	2,885,076.94	-52,120.82	0.11

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	2,251,200.240	Local	98.840184	2,225,090.46	95.643610	2,153,129.18	-71,961.28	0.08	
Original Face:	3,000,000.000	Base	98.840184	2,225,090.46	95.643610	2,153,129.18	-71,961.28	0.08	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,759,955.600	Local	95.372944	3,585,980.35	97.247450	3,656,460.94	70,480.59	0.14	
Original Face:	10,000,000.000	Base	95.372944	3,585,980.35	97.247450	3,656,460.94	70,480.59	0.14	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	3,593,314.990	Local	102.152790	3,670,671.50	100.597130	3,614,771.75	-55,899.75	0.14	
Original Face:	10,493,495.000	Base	102.152790	3,670,671.50	100.597130	3,614,771.75	-55,899.75	0.14	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,644,097.400	Local	96.341604	4,474,197.94	98.246930	4,562,683.12	88,485.18	0.18	
Original Face:	5,000,000.000	Base	96.341604	4,474,197.94	98.246930	4,562,683.12	88,485.18	0.18	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	3,898,209.800	Local	99.898013	3,894,234.14	100.249520	3,907,936.61	13,702.47	0.15	
Original Face:	5,000,000.000	Base	99.898013	3,894,234.14	100.249520	3,907,936.61	13,702.47	0.15	
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625000	06 Sep 2019		
	5,000,000.000	Local	99.999478	4,999,973.90	99.995034	4,999,751.70	-222.20	0.20	
		Base	99.999478	4,999,973.90	99.995034	4,999,751.70	-222.20	0.20	
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
	10,000,000.000	Local	99.950720	9,995,071.96	101.726504	10,172,650.40	177,578.44	0.40	
		Base	99.950720	9,995,071.96	101.726504	10,172,650.40	177,578.44	0.40	
45905U2V5	INTL BK RECON + DEVELOP SR UNSECURED 04/22 2.75					2.750000	12 Apr 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.097045	10,009,704.50	9,704.50	0.39	
		Base	100.000000	10,000,000.00	100.097045	10,009,704.50	9,704.50	0.39	
45905U3F9	INTL BK RECON + DEVELOP SR UNSECURED 06/22 2.65					2.650000	07 Jun 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.011000	20,002,200.00	2,200.00	0.78	
		Base	100.000000	20,000,000.00	100.011000	20,002,200.00	2,200.00	0.78	
45905U3X0	INTL BK RECON + DEVELOP SR UNSECURED 09/22 2.225					2.225000	06 Sep 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	99.979000	19,995,800.00	-4,200.00	0.78	
		Base	100.000000	20,000,000.00	99.979000	19,995,800.00	-4,200.00	0.78	

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
459200JP7	IBM CORP SR UNSECURED 01/20 VAR				2.485750	27 Jan 2020		
		30,000,000.000	Local 100.000000	30,000,000.00	100.069098	30,020,729.40	20,729.40	1.17
			Base 100.000000	30,000,000.00	100.069098	30,020,729.40	20,729.40	1.17
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A				3.500000	25 Oct 2048		
		3,893,777.500	Local 99.614319	3,878,759.94	101.227580	3,941,576.73	62,816.79	0.15
Original Face:		5,000,000.000	Base 99.614319	3,878,759.94	101.227580	3,941,576.73	62,816.79	0.15
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	99.763626	4,988,181.30	-11,818.70	0.20
			Base 100.000000	5,000,000.00	99.763626	4,988,181.30	-11,818.70	0.20
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A				3.100000	15 Aug 2022		
		12,640,000.000	Local 99.789258	12,613,362.16	101.731110	12,858,812.30	245,450.14	0.50
Original Face:		12,640,000.000	Base 99.789258	12,613,362.16	101.731110	12,858,812.30	245,450.14	0.50
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024		
		3,000,000.000	Local 99.562711	2,986,881.33	105.530288	3,165,908.64	179,027.31	0.12
			Base 99.562711	2,986,881.33	105.530288	3,165,908.64	179,027.31	0.12
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25				2.250000	10 Jan 2020		
		10,000,000.000	Local 99.998923	9,999,892.32	100.045573	10,004,557.30	4,664.98	0.39
			Base 99.998923	9,999,892.32	100.045573	10,004,557.30	4,664.98	0.39
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021		
		3,000,000.000	Local 99.952503	2,998,575.08	100.100058	3,003,001.74	4,426.66	0.12
			Base 99.952503	2,998,575.08	100.100058	3,003,001.74	4,426.66	0.12
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.550000	08 Mar 2021		
		10,000,000.000	Local 99.963269	9,996,326.90	100.093001	10,009,300.10	12,973.20	0.39
			Base 99.963269	9,996,326.90	100.093001	10,009,300.10	12,973.20	0.39
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375				4.375000	11 Aug 2020		
		4,000,000.000	Local 101.985327	4,079,413.06	102.200087	4,088,003.48	8,590.42	0.16
			Base 101.985327	4,079,413.06	102.200087	4,088,003.48	8,590.42	0.16
717081EB5	PFIZER INC SR UNSECURED 12/19 1.7				1.700000	15 Dec 2019		
		7,651,000.000	Local 99.708522	7,628,698.98	99.863945	7,640,590.43	11,891.45	0.30
			Base 99.708522	7,628,698.98	99.863945	7,640,590.43	11,891.45	0.30

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
	3,000,000.000	Local	99.994953	2,999,848.58	102.576107	3,077,283.21	77,434.63	0.12	
		Base	99.994953	2,999,848.58	102.576107	3,077,283.21	77,434.63	0.12	
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					3.000000	21 Sep 2021		
	10,000,000.000	Local	99.867001	9,986,700.12	99.956324	9,995,632.40	8,932.28	0.39	
		Base	99.867001	9,986,700.12	99.956324	9,995,632.40	8,932.28	0.39	
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	101.671000	10,167,100.00	167,100.00	0.40	
		Base	100.000000	10,000,000.00	101.671000	10,167,100.00	167,100.00	0.40	
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.966000	25 Jan 2029		
	977,545.570	Local	100.000000	977,545.57	97.749740	955,548.25	-21,997.32	0.04	
Original Face:	2,838,688.000	Base	100.000000	977,545.57	97.749740	955,548.25	-21,997.32	0.04	
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local	99.953979	9,995,397.90	101.877425	10,187,742.50	192,344.60	0.40	
		Base	99.953979	9,995,397.90	101.877425	10,187,742.50	192,344.60	0.40	
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.761508	4,988,075.40	-11,924.60	0.20	
		Base	100.000000	5,000,000.00	99.761508	4,988,075.40	-11,924.60	0.20	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	101.639590	10,163,959.00	163,959.00	0.40	
		Base	100.000000	10,000,000.00	101.639590	10,163,959.00	163,959.00	0.40	
89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.300000	30 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.657491	9,965,749.10	-34,250.90	0.39	
		Base	100.000000	10,000,000.00	99.657491	9,965,749.10	-34,250.90	0.39	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.466630	26 Apr 2021		
	5,000,000.000	Local	99.850890	4,992,544.51	99.455436	4,972,771.80	-19,772.71	0.19	
		Base	99.850890	4,992,544.51	99.455436	4,972,771.80	-19,772.71	0.19	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local	99.945162	12,992,871.11	101.954012	13,254,021.56	261,150.45	0.52	
		Base	99.945162	12,992,871.11	101.954012	13,254,021.56	261,150.45	0.52	

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1				2.260540	17 Aug 2020			
		10,358,274.150	Local	100.000000	10,358,274.15	100.028430	10,361,219.01	2,944.86	0.41
Original Face:		15,000,000.000	Base	100.000000	10,358,274.15	100.028430	10,361,219.01	2,944.86	0.41
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		2,000,000.000	Local	99.903823	1,998,076.46	101.893847	2,037,876.94	39,800.48	0.08
			Base	99.903823	1,998,076.46	101.893847	2,037,876.94	39,800.48	0.08
912796RT8	TREASURY BILL 01/20 0.00000				0.010000	02 Jan 2020			
		25,000,000.000	Local	99.133875	24,783,468.72	99.376667	24,844,166.75	60,698.03	0.97
			Base	99.133875	24,783,468.72	99.376667	24,844,166.75	60,698.03	0.97
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
		20,000,000.000	Local	99.848236	19,969,647.23	100.800782	20,160,156.40	190,509.17	0.79
			Base	99.848236	19,969,647.23	100.800782	20,160,156.40	190,509.17	0.79
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020			
		40,000,000.000	Local	99.926995	39,970,797.87	101.046875	40,418,750.00	447,952.13	1.58
			Base	99.926995	39,970,797.87	101.046875	40,418,750.00	447,952.13	1.58
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021			
		5,000,000.000	Local	99.727552	4,986,377.59	99.242188	4,962,109.40	-24,268.19	0.19
			Base	99.727552	4,986,377.59	99.242188	4,962,109.40	-24,268.19	0.19
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019			
		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
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR				2.670250	15 Jun 2021			
		3,000,000.000	Local	100.000000	3,000,000.00	99.938400	2,998,152.00	-1,848.00	0.12
			Base	100.000000	3,000,000.00	99.938400	2,998,152.00	-1,848.00	0.12
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021			
		3,000,000.000	Local	99.967709	2,999,031.26	102.033840	3,061,015.20	61,983.94	0.12
			Base	99.967709	2,999,031.26	102.033840	3,061,015.20	61,983.94	0.12
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		8,000,000.000	Local	99.982082	7,998,566.59	102.235840	8,178,867.20	180,300.61	0.32
Original Face:		8,000,000.000	Base	99.982082	7,998,566.59	102.235840	8,178,867.20	180,300.61	0.32

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
	5,383,982.150	Local	99.292395	5,345,884.83	99.965250	5,382,111.22	36,226.39	0.21	
Original Face:	10,000,000.000	Base	99.292395	5,345,884.83	99.965250	5,382,111.22	36,226.39	0.21	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	5,000,000.000	Local	99.998748	4,999,937.38	102.191200	5,109,560.00	109,622.62	0.20	
Original Face:	5,000,000.000	Base	99.998748	4,999,937.38	102.191200	5,109,560.00	109,622.62	0.20	
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.383130	23 Jun 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.017447	10,001,744.70	1,744.70	0.39	
		Base	100.000000	10,000,000.00	100.017447	10,001,744.70	1,744.70	0.39	
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
	5,000,000.000	Local	99.987378	4,999,368.91	100.757370	5,037,868.50	38,499.59	0.20	
		Base	99.987378	4,999,368.91	100.757370	5,037,868.50	38,499.59	0.20	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	3,000,000.000	Local	99.886398	2,996,591.95	104.557794	3,136,733.82	140,141.87	0.12	
		Base	99.886398	2,996,591.95	104.557794	3,136,733.82	140,141.87	0.12	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.111000	11 Feb 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.576046	4,023,041.84	23,041.84	0.16	
		Base	100.000000	4,000,000.00	100.576046	4,023,041.84	23,041.84	0.16	
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.150000	06 Dec 2019		
	5,000,000.000	Local	99.987879	4,999,393.96	100.003411	5,000,170.55	776.59	0.20	
		Base	99.987879	4,999,393.96	100.003411	5,000,170.55	776.59	0.20	
94988J5L7	WELLS FARGO BANK NA SR UNSECURED 01/20 2.4					2.400000	15 Jan 2020		
	10,000,000.000	Local	99.767496	9,976,749.59	100.090608	10,009,060.80	32,311.21	0.39	
		Base	99.767496	9,976,749.59	100.090608	10,009,060.80	32,311.21	0.39	
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.600000	25 Mar 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.122000	10,012,200.00	12,200.00	0.39	
		Base	100.000000	10,000,000.00	100.122000	10,012,200.00	12,200.00	0.39	
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
	5,000,000.000	Local	99.965629	4,998,281.46	103.166115	5,158,305.75	160,024.29	0.20	
		Base	99.965629	4,998,281.46	103.166115	5,158,305.75	160,024.29	0.20	

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024			
		5,000,000.000	Local	99.840807	4,992,040.36	106.483011	5,324,150.55	332,110.19	0.21
			Base	99.840807	4,992,040.36	106.483011	5,324,150.55	332,110.19	0.21
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	100.482000	5,024,100.00	24,100.00	0.20
			Base	100.000000	5,000,000.00	100.482000	5,024,100.00	24,100.00	0.20
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR				2.300000	28 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.877909	9,987,790.90	-12,209.10	0.39
			Base	100.000000	10,000,000.00	99.877909	9,987,790.90	-12,209.10	0.39
US DOLLAR Total									
	1,046,689,781.010	Local		1,046,970,484.09		1,052,840,080.03	5,869,595.94	41.19	
Original Face:	537,701,117.000	Base		1,046,970,484.09		1,052,840,080.03	5,869,595.94	41.19	
FIXED INCOME Total									
	1,046,689,781.010	Base		1,046,970,484.09		1,052,840,080.03	5,869,595.94	41.19	
Original Face:	537,701,117.000								

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: August 31, 2019

View Date: September 10, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,551,301,999.340	Base	2,549,970,739.92		2,555,914,969.53	5,944,229.61	100.00
Original Face:		537,701,117.000						

Holdings

Currency Summary

As of: August 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 10, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-162,912.270	Local	-162,912.27	-162,912.27	0.01	0.00		0.00
		Base	-162,912.27	-162,912.27	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,504,775,130.600	Local	1,503,163,168.10	1,503,237,801.77	58.81	74,633.67		74,633.67
		Base	1,503,163,168.10	1,503,237,801.77	58.81	74,633.67	0.00	74,633.67
FIXED INCOME								
	1,046,689,781.010	Local	1,046,970,484.09	1,052,840,080.03	41.19	5,869,595.94		5,869,595.94
Original Face:	537,701,117.000	Base	1,046,970,484.09	1,052,840,080.03	41.19	5,869,595.94	0.00	5,869,595.94
US DOLLAR Total								
	2,551,301,999.340	Local	2,549,970,739.92	2,555,914,969.53	100.00	5,944,229.61		5,944,229.61
Original Face:	537,701,117.000	Base	2,549,970,739.92	2,555,914,969.53	100.00	5,944,229.61	0.00	5,944,229.61
FUND Total								
	2,551,301,999.340	Base	2,549,970,739.92	2,555,914,969.53	100.00	5,944,229.61	0.00	5,944,229.61
Original Face:	537,701,117.000							

Holdings

Asset Summary

As of: August 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 10, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-162,912.270	-162,912.27	-162,912.27	0.01	0.00	0.00	0.00
CASH Total	-162,912.270	-162,912.27	-162,912.27	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: August 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 10, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,504,775,130.600	1,503,163,168.10	1,503,237,801.77	58.81	74,633.67	0.00	74,633.67
CASH EQUIVALENT Total							
	1,504,775,130.600	1,503,163,168.10	1,503,237,801.77	58.81	74,633.67	0.00	74,633.67

Holdings

Asset Summary

As of: August 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 10, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,046,689,781.010	1,046,970,484.09	1,052,840,080.03	41.19	5,869,595.94	0.00	5,869,595.94
FIXED INCOME Total	1,046,689,781.010	1,046,970,484.09	1,052,840,080.03	41.19	5,869,595.94	0.00	5,869,595.94

Holdings

Asset Summary

As of: August 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 10, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,551,301,999.340	2,549,970,739.92	2,555,914,969.53	100.00	5,944,229.61	0.00	5,944,229.61

Holdings

Fund Summary

As of: August 31, 2019

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: September 10, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-162,912.270	-162,912.27	-162,912.27	0.01	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		1,504,775,130.600	1,503,163,168.10	1,503,237,801.77	58.81	74,633.67 78,744.78 GN -4,111.11 LS	0.00 0.00 GN 0.00 LS	74,633.67 78,744.78 GN -4,111.11 LS
FIXED INCOME		1,046,689,781.010	1,046,970,484.09	1,052,840,080.03	41.19	5,869,595.94 7,709,703.84 GN -1,840,107.90 LS	0.00 0.00 GN 0.00 LS	5,869,595.94 7,709,703.84 GN -1,840,107.90 LS
Original Face:	537,701,117.000							
<hr/>								
FUND Total	0.000	2,551,301,999.340	2,549,970,739.92	2,555,914,969.53	100.00	5,944,229.61 7,788,448.62 GN -1,844,219.01 LS	0.00 0.00 GN 0.00 LS	5,944,229.61 7,788,448.62 GN -1,844,219.01 LS
Original Face:	537,701,117.000							