

Holdings

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7



STATE STREET

As of: January 31, 2019

View Date: February 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		958,133.620	Local	1.000000	958,133.62	1.000000	958,133.62	0.27
			Base	1.000000	958,133.62	1.000000	958,133.62	0.27
US DOLLAR Total								
		958,133.620	Local		958,133.62		958,133.62	0.27
			Base		958,133.62		958,133.62	0.27
CASH Total								
		958,133.620	Base		958,133.62		958,133.62	0.27
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
0347M3R14	ANGLESEA FDG PLC and ANG				2.72	01 Apr 2019		
		3,000,000.000	Local	99.554222	2,986,626.67	99.554222	2,986,626.67	0.84
			Base	99.554222	2,986,626.67	99.554222	2,986,626.67	0.84
04821UQN5	ATLANTIC ASSET SECUR				2.8	22 Mar 2019		
		1,735,000.000	Local	99.618889	1,728,387.72	99.618889	1,728,387.72	0.49
			Base	99.618889	1,728,387.72	99.618889	1,728,387.72	0.49
07644BPLO	BEDFORD ROW FDG CORP				2.75	20 Feb 2019		
		1,500,000.000	Local	99.854861	1,497,822.92	99.854861	1,497,822.92	0.42
			Base	99.854861	1,497,822.92	99.854861	1,497,822.92	0.42
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.55	16 Jun 2022		
		3,000,000.000	Local	99.937304	2,998,119.11	100.000000	3,000,000.00	1,880.89
			Base	99.937304	2,998,119.11	100.000000	3,000,000.00	1,880.89
2284K1QU0	CROWN POINT CAP CO.				2.86	28 Mar 2019		
		2,000,000.000	Local	99.563056	1,991,261.11	99.563056	1,991,261.11	0.56
			Base	99.563056	1,991,261.11	99.563056	1,991,261.11	0.56

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38346MQ15	GOTHAM FDG CORP	1,500,000.000	Local	99.787667	1,496,815.00	99.787667	1,496,815.00	0.00	0.42
			Base	99.787667	1,496,815.00	99.787667	1,496,815.00	0.00	0.42
38346MR14	GOTHAM FDG CORP	5,000,000.000	Local	99.541111	4,977,055.56	99.541111	4,977,055.56	0.00	1.40
			Base	99.541111	4,977,055.56	99.541111	4,977,055.56	0.00	1.40
40588MR58	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.506500	4,975,325.00	99.506500	4,975,325.00	0.00	1.40
			Base	99.506500	4,975,325.00	99.506500	4,975,325.00	0.00	1.40
45779QP42	INSTITUTIONAL SECURED	2,000,000.000	Local	99.977417	1,999,548.33	99.977417	1,999,548.33	0.00	0.56
			Base	99.977417	1,999,548.33	99.977417	1,999,548.33	0.00	0.56
52952MP12	LEXINGTN PKR CAP CO LL	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.84
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.84
53127UQ11	LIBERTY FUNDING LLC	5,000,000.000	Local	99.786111	4,989,305.55	99.786111	4,989,305.55	0.00	1.40
			Base	99.786111	4,989,305.55	99.786111	4,989,305.55	0.00	1.40
67983UPN7	OLD LINE FUNDING LLC	2,087,000.000	Local	99.845417	2,083,773.85	99.845417	2,083,773.85	0.00	0.59
			Base	99.845417	2,083,773.85	99.845417	2,083,773.85	0.00	0.59
67983UPU1	OLD LINE FUNDING LLC	2,000,000.000	Local	99.799000	1,995,980.00	99.799000	1,995,980.00	0.00	0.56
			Base	99.799000	1,995,980.00	99.799000	1,995,980.00	0.00	0.56
86563HQ11	SUMITOMO MITSUI TRUST NY	1,500,000.000	Local	99.786111	1,496,791.67	99.786111	1,496,791.67	0.00	0.42
			Base	99.786111	1,496,791.67	99.786111	1,496,791.67	0.00	0.42
92646LP12	VICTORY RECEIVABLES	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.40
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.40

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926NKW009	AMHERST PIERPONT 04/15 VAR				2.64	01 Feb 2019		
		3,000,000.000	Local 100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.84
			Base 100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.84
US DOLLAR Total								
		46,322,000.000	Local	46,216,812.49		46,218,693.38	1,880.89	12.98
			Base	46,216,812.49		46,218,693.38	1,880.89	12.98
CASH EQUIVALENT Total								
		46,322,000.000	Base	46,216,812.49		46,218,693.38	1,880.89	12.98
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR				3.44106	11 Mar 2019		
		500,000.000	Local 100.000000	500,000.00	100.055034	500,275.17	275.17	0.14
			Base 100.000000	500,000.00	100.055034	500,275.17	275.17	0.14
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.8	17 Feb 2021		
		2,000,000.000	Local 100.945321	2,018,906.42	99.488063	1,989,761.26	-29,145.16	0.56
			Base 100.945321	2,018,906.42	99.488063	1,989,761.26	-29,145.16	0.56
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				2.82894	15 Oct 2025		
		4,000,000.000	Local 100.000000	4,000,000.00	99.290580	3,971,623.20	-28,376.80	1.12
Original Face:		4,000,000.000	Base 100.000000	4,000,000.00	99.290580	3,971,623.20	-28,376.80	1.12
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7				1.7	30 Oct 2019		
		2,000,000.000	Local 99.970522	1,999,410.44	99.212890	1,984,257.80	-15,152.64	0.56
			Base 99.970522	1,999,410.44	99.212890	1,984,257.80	-15,152.64	0.56
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR				3.3205	30 Oct 2019		
		2,000,000.000	Local 100.000000	2,000,000.00	100.033012	2,000,660.24	660.24	0.56
			Base 100.000000	2,000,000.00	100.033012	2,000,660.24	660.24	0.56
0258M0EJ4	AMERICAN EXPRESS CREDIT SR UNSECURED 05/19 VAR				2.9115	03 May 2019		
		3,000,000.000	Local 100.000000	3,000,000.00	100.030314	3,000,909.42	909.42	0.84
			Base 100.000000	3,000,000.00	100.030314	3,000,909.42	909.42	0.84

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02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				2.82813	12 Feb 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	99.235097	4,961,754.85	-38,245.15	1.39
			Base	100.000000	5,000,000.00	99.235097	4,961,754.85	-38,245.15	1.39
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR				2.93463	10 May 2019			
		2,000,000.000	Local	100.000000	2,000,000.00	100.056237	2,001,124.74	1,124.74	0.56
			Base	100.000000	2,000,000.00	100.056237	2,001,124.74	1,124.74	0.56
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR				2.941	01 Feb 2019			
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.56
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.56
037833BE9	APPLE INC SR UNSECURED 05/20 VAR				2.91813	06 May 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.208845	5,010,442.25	10,442.25	1.41
			Base	100.000000	5,000,000.00	100.208845	5,010,442.25	10,442.25	1.41
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				2.96463	11 May 2022			
		7,000,000.000	Local	100.000000	7,000,000.00	100.068869	7,004,820.83	4,820.83	1.97
			Base	100.000000	7,000,000.00	100.068869	7,004,820.83	4,820.83	1.97
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.97	21 Dec 2020			
		4,000,000.000	Local	99.992271	3,999,690.82	100.047530	4,001,901.20	2,210.38	1.12
		Original Face: 4,000,000.000	Base	99.992271	3,999,690.82	100.047530	4,001,901.20	2,210.38	1.12
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.82	26 Sep 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	101.124000	2,022,480.00	22,480.00	0.57
			Base	100.000000	2,000,000.00	101.124000	2,022,480.00	22,480.00	0.57
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625	19 Oct 2020			
		5,810,000.000	Local	100.285566	5,826,591.37	99.543363	5,783,469.39	-43,121.98	1.62
			Base	100.285566	5,826,591.37	99.543363	5,783,469.39	-43,121.98	1.62
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR				3.43031	18 Jul 2019			
		3,000,000.000	Local	100.000000	3,000,000.00	100.283190	3,008,495.70	8,495.70	0.84
			Base	100.000000	3,000,000.00	100.283190	3,008,495.70	8,495.70	0.84
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1				2.1	12 Dec 2019			
		500,000.000	Local	99.987668	499,938.34	99.483000	497,415.00	-2,523.34	0.14
			Base	99.987668	499,938.34	99.483000	497,415.00	-2,523.34	0.14

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06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.1	15 Jun 2020		
		3,000,000.000	Local 99.995894	2,999,876.82	99.044556	2,971,336.68	-28,540.14	0.83
			Base 99.995894	2,999,876.82	99.044556	2,971,336.68	-28,540.14	0.83
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR				3.22819	15 Jun 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	100.290900	5,014,545.00	14,545.00	1.41
			Base 100.000000	5,000,000.00	100.290900	5,014,545.00	14,545.00	1.41
06741VK76	BARCLAYS BANK PLC SR UNSECURED 02/20 VAR				2.25	21 Feb 2020		
		4,000,000.000	Local 100.000000	4,000,000.00	100.002017	4,000,080.68	80.68	1.12
			Base 100.000000	4,000,000.00	100.002017	4,000,080.68	80.68	1.12
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2				1.678	10 Dec 2045		
		74,840.070	Local 100.077084	74,897.76	99.916730	74,777.75	-120.01	0.02
Original Face:		3,737,000.000	Base 100.077084	74,897.76	99.916730	74,777.75	-120.01	0.02
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125	01 Jun 2021		
		2,000,000.000	Local 99.873041	1,997,460.81	97.818503	1,956,370.06	-41,090.75	0.55
			Base 99.873041	1,997,460.81	97.818503	1,956,370.06	-41,090.75	0.55
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR				3.39713	09 Mar 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	100.207300	5,010,365.00	10,365.00	1.41
			Base 100.000000	5,000,000.00	100.207300	5,010,365.00	10,365.00	1.41
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.25	17 Jul 2023		
		1,000,000.000	Local 99.977860	999,778.60	99.108730	991,087.30	-8,691.30	0.28
Original Face:		1,000,000.000	Base 99.977860	999,778.60	99.108730	991,087.30	-8,691.30	0.28
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				3.17894	17 Jul 2023		
		2,000,000.000	Local 100.000000	2,000,000.00	100.460020	2,009,200.40	9,200.40	0.56
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	100.460020	2,009,200.40	9,200.40	0.56
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				3.50819	16 Jun 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.186564	3,005,596.92	5,596.92	0.84
			Base 100.000000	3,000,000.00	100.186564	3,005,596.92	5,596.92	0.84
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR				3.25888	06 Sep 2019		
		4,000,000.000	Local 100.000000	4,000,000.00	100.206258	4,008,250.32	8,250.32	1.13
			Base 100.000000	4,000,000.00	100.206258	4,008,250.32	8,250.32	1.13

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14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35				2.35	31 Jan 2020			
	5,000,000.000	Local	99.890820	4,994,540.98	99.365000	4,968,250.00	-26,290.98		1.40
		Base	99.890820	4,994,540.98	99.365000	4,968,250.00	-26,290.98		1.40
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65				2.65	08 Aug 2022			
	4,000,000.000	Local	99.839676	3,993,587.03	97.163803	3,886,552.12	-107,034.91		1.09
		Base	99.839676	3,993,587.03	97.163803	3,886,552.12	-107,034.91		1.09
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.11	15 Feb 2022			
	3,000,000.000	Local	99.999211	2,999,976.33	100.246360	3,007,390.80	7,414.47		0.84
Original Face:	3,000,000.000	Base	99.999211	2,999,976.33	100.246360	3,007,390.80	7,414.47		0.84
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.7	30 Mar 2021			
	2,370,000.000	Local	100.226849	2,375,376.31	99.322021	2,353,931.90	-21,444.41		0.66
		Base	100.226849	2,375,376.31	99.322021	2,353,931.90	-21,444.41		0.66
278642AR4	EBAY INC SR UNSECURED 06/20 2.15				2.15	05 Jun 2020			
	2,000,000.000	Local	99.954804	1,999,096.07	98.802830	1,976,056.60	-23,039.47		0.55
		Base	99.954804	1,999,096.07	98.802830	1,976,056.60	-23,039.47		0.55
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A				1.97	20 Jan 2023			
	1,995,677.150	Local	100.179640	1,999,262.19	99.321610	1,982,138.68	-17,123.51		0.56
Original Face:	3,000,000.000	Base	100.179640	1,999,262.19	99.321610	1,982,138.68	-17,123.51		0.56
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8				1.8	07 Feb 2020			
	4,000,000.000	Local	99.995248	3,999,809.92	99.020681	3,960,827.24	-38,982.68		1.11
		Base	99.995248	3,999,809.92	99.020681	3,960,827.24	-38,982.68		1.11
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708				1.708	01 Mar 2019			
	2,000,000.000	Local	100.000000	2,000,000.00	99.953533	1,999,070.66	-929.34		0.56
		Base	100.000000	2,000,000.00	99.953533	1,999,070.66	-929.34		0.56
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.25	25 Jun 2022			
	5,066,693.810	Local	100.000000	5,066,693.81	98.235220	4,977,277.81	-89,416.00		1.40
Original Face:	5,126,000.000	Base	100.000000	5,066,693.81	98.235220	4,977,277.81	-89,416.00		1.40
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5				4.5	01 Apr 2020			
	5,930.000	Local	100.361383	5,951.43	101.708421	6,031.31	79.88		0.00
Original Face:	1,100,000.000	Base	100.361383	5,951.43	101.708421	6,031.31	79.88		0.00

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3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
	748,761.640	Local	103.503304	774,993.04	103.353559	773,871.80	-1,121.24	0.22	
Original Face:	2,090,000.000	Base	103.503304	774,993.04	103.353559	773,871.80	-1,121.24	0.22	
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
	3,069.970	Local	100.906198	3,097.79	103.021967	3,162.74	64.95	0.00	
Original Face:	250,000.000	Base	100.906198	3,097.79	103.021967	3,162.74	64.95	0.00	
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
	42,714.930	Local	100.100925	42,758.04	103.049478	44,017.51	1,259.47	0.01	
Original Face:	1,000,000.000	Base	100.100925	42,758.04	103.049478	44,017.51	1,259.47	0.01	
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
	49,684.730	Local	100.599138	49,982.41	103.044387	51,197.33	1,214.92	0.01	
Original Face:	2,206,300.000	Base	100.599138	49,982.41	103.044387	51,197.33	1,214.92	0.01	
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
	777,384.950	Local	101.394030	788,221.93	100.527923	781,488.94	-6,732.99	0.22	
Original Face:	5,000,000.000	Base	101.394030	788,221.93	100.527923	781,488.94	-6,732.99	0.22	
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
	2,051,000.750	Local	102.030192	2,092,640.00	98.909719	2,028,639.08	-64,000.92	0.57	
Original Face:	5,000,000.000	Base	102.030192	2,092,640.00	98.909719	2,028,639.08	-64,000.92	0.57	
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
	40,981.620	Local	101.026582	41,402.33	103.030961	42,223.76	821.43	0.01	
Original Face:	1,000,000.000	Base	101.026582	41,402.33	103.030961	42,223.76	821.43	0.01	
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
	404,698.440	Local	101.263482	409,811.73	102.977904	416,749.97	6,938.24	0.12	
Original Face:	6,000,000.000	Base	101.263482	409,811.73	102.977904	416,749.97	6,938.24	0.12	
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
	412,109.600	Local	101.658338	418,943.77	101.843592	419,707.22	763.45	0.12	
Original Face:	5,000,000.000	Base	101.658338	418,943.77	101.843592	419,707.22	763.45	0.12	
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
	1,934,021.850	Local	103.864869	2,008,769.26	101.339217	1,959,922.60	-48,846.66	0.55	
Original Face:	5,000,000.000	Base	103.864869	2,008,769.26	101.339217	1,959,922.60	-48,846.66	0.55	

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312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4				4.0	01 Oct 2039			
		1,267,115.810	Local	103.766456	1,314,841.17	103.248680	1,308,280.35	-6,560.82	0.37
Original Face:		5,700,000.000	Base	103.766456	1,314,841.17	103.248680	1,308,280.35	-6,560.82	0.37
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4				4.0	01 Dec 2040			
		551,080.520	Local	103.492448	570,326.72	103.356073	569,575.18	-751.54	0.16
Original Face:		2,000,000.000	Base	103.492448	570,326.72	103.356073	569,575.18	-751.54	0.16
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375				2.375	13 Dec 2019			
		5,000,000.000	Local	100.227632	5,011,381.61	99.827900	4,991,395.00	-19,986.61	1.40
			Base	100.227632	5,011,381.61	99.827900	4,991,395.00	-19,986.61	1.40
3130AAL55	FEDERAL HOME LOAN BANK BONDS 07/21 2				2.0	26 Jul 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	98.269300	1,965,386.00	-34,614.00	0.55
			Base	100.000000	2,000,000.00	98.269300	1,965,386.00	-34,614.00	0.55
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52				1.52	24 Jun 2019			
		2,900,000.000	Local	100.043721	2,901,267.91	99.659500	2,890,125.50	-11,142.41	0.81
			Base	100.043721	2,901,267.91	99.659500	2,890,125.50	-11,142.41	0.81
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15				2.15	27 Jul 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	98.387200	4,919,360.00	-80,640.00	1.38
			Base	100.000000	5,000,000.00	98.387200	4,919,360.00	-80,640.00	1.38
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625	11 Jan 2022			
		2,000,000.000	Local	99.929380	1,998,587.59	100.305700	2,006,114.00	7,526.41	0.56
			Base	99.929380	1,998,587.59	100.305700	2,006,114.00	7,526.41	0.56
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2				2.17135	25 Sep 2019			
		819,383.650	Local	100.328313	822,073.79	99.500450	815,290.42	-6,783.37	0.23
Original Face:		1,000,000.000	Base	100.328313	822,073.79	99.500450	815,290.42	-6,783.37	0.23
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA				2.64088	25 Apr 2020			
		101,685.950	Local	99.991307	101,677.11	99.879240	101,563.15	-113.96	0.03
Original Face:		1,000,000.000	Base	99.991307	101,677.11	99.879240	101,563.15	-113.96	0.03
3136G4ST1	FANNIE MAE NOTES 06/21 2.8				2.8	28 Jun 2021			
		1,000,000.000	Local	100.000000	1,000,000.00	100.016200	1,000,162.00	162.00	0.28
			Base	100.000000	1,000,000.00	100.016200	1,000,162.00	162.00	0.28

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3136G4TN3	FANNIE MAE NOTES 12/21 3.05				3.05	28 Dec 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	100.058600	2,001,172.00	1,172.00	0.56
			Base	100.000000	2,000,000.00	100.058600	2,001,172.00	1,172.00	0.56
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2				1.869	25 Nov 2019			
		2,139,459.200	Local	100.092089	2,141,429.41	99.269130	2,123,822.53	-17,606.88	0.60
Original Face:		2,500,000.000	Base	100.092089	2,141,429.41	99.269130	2,123,822.53	-17,606.88	0.60
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.0	15 Mar 2026			
		838,236.600	Local	105.706178	886,067.87	104.189490	873,354.44	-12,713.43	0.25
Original Face:		1,212,000.000	Base	105.706178	886,067.87	104.189490	873,354.44	-12,713.43	0.25
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125	12 Aug 2021			
		2,000,000.000	Local	99.743218	1,994,864.36	96.858200	1,937,164.00	-57,700.36	0.54
			Base	99.743218	1,994,864.36	96.858200	1,937,164.00	-57,700.36	0.54
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39				3.39	01 Nov 2020			
		397,276.820	Local	102.162628	405,868.44	100.751608	400,262.78	-5,605.66	0.11
Original Face:		500,000.000	Base	102.162628	405,868.44	100.751608	400,262.78	-5,605.66	0.11
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48				2.48	01 Sep 2021			
		1,884,794.950	Local	101.129701	1,906,087.49	99.085176	1,867,552.39	-38,535.10	0.52
Original Face:		2,000,000.000	Base	101.129701	1,906,087.49	99.085176	1,867,552.39	-38,535.10	0.52
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.5	01 Nov 2027			
		543,573.360	Local	101.333879	550,823.97	98.972483	537,988.05	-12,835.92	0.15
Original Face:		1,500,000.000	Base	101.333879	550,823.97	98.972483	537,988.05	-12,835.92	0.15
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.0	01 May 2021			
		29,073.930	Local	100.368371	29,181.03	102.024950	29,662.66	481.63	0.01
Original Face:		2,500,000.000	Base	100.368371	29,181.03	102.024950	29,662.66	481.63	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.5	01 Jul 2039			
		76,171.950	Local	101.534239	77,340.61	105.083550	80,044.19	2,703.58	0.02
Original Face:		983,845.000	Base	101.534239	77,340.61	105.083550	80,044.19	2,703.58	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.0	01 Aug 2022			
		42,211.120	Local	100.488686	42,417.40	102.218631	43,147.63	730.23	0.01
Original Face:		1,800,000.000	Base	100.488686	42,417.40	102.218631	43,147.63	730.23	0.01

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31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
	43,945.030	Local		101.252770	44,495.56	101.819707	44,744.70	249.14	0.01
Original Face:	3,350,000.000	Base		101.252770	44,495.56	101.819707	44,744.70	249.14	0.01
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
	1,701,525.900	Local		103.854831	1,767,116.84	103.233604	1,756,546.51	-10,570.33	0.49
Original Face:	5,200,000.000	Base		103.854831	1,767,116.84	103.233604	1,756,546.51	-10,570.33	0.49
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
	695,868.660	Local		101.510656	706,380.84	98.973691	688,726.90	-17,653.94	0.19
Original Face:	2,680,283.000	Base		101.510656	706,380.84	98.973691	688,726.90	-17,653.94	0.19
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
	4,950,105.000	Local		102.244154	5,061,193.00	98.973141	4,899,274.40	-161,918.60	1.38
Original Face:	15,000,000.000	Base		102.244154	5,061,193.00	98.973141	4,899,274.40	-161,918.60	1.38
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.5	01 May 2028		
	1,830,716.370	Local		101.236383	1,853,351.03	98.972467	1,811,905.16	-41,445.87	0.51
Original Face:	4,200,000.000	Base		101.236383	1,853,351.03	98.972467	1,811,905.16	-41,445.87	0.51
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
	116,193.380	Local		102.056322	118,582.69	102.157227	118,699.93	117.24	0.03
Original Face:	1,500,000.000	Base		102.056322	118,582.69	102.157227	118,699.93	117.24	0.03
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
	198,503.420	Local		101.257470	200,999.54	102.894773	204,249.64	3,250.10	0.06
Original Face:	3,200,000.000	Base		101.257470	200,999.54	102.894773	204,249.64	3,250.10	0.06
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
	174,033.140	Local		102.935366	179,141.65	101.882803	177,309.84	-1,831.81	0.05
Original Face:	765,534.000	Base		102.935366	179,141.65	101.882803	177,309.84	-1,831.81	0.05
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
	1,479,162.680	Local		102.240056	1,512,296.75	98.973042	1,463,972.30	-48,324.45	0.41
Original Face:	5,157,070.000	Base		102.240056	1,512,296.75	98.973042	1,463,972.30	-48,324.45	0.41
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
	225,057.100	Local		101.487023	228,403.75	102.884092	231,547.95	3,144.20	0.07
Original Face:	5,000,000.000	Base		101.487023	228,403.75	102.884092	231,547.95	3,144.20	0.07

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31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR						4.0	01 Aug 2025		
	415,721.400	Local		102.052853	424,255.55	102.885094		427,715.35	3,459.80	0.12
Original Face:	5,000,000.000	Base		102.052853	424,255.55	102.885094		427,715.35	3,459.80	0.12
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR						4.0	01 Feb 2041		
	439,298.820	Local		103.632058	455,254.41	103.295947		453,777.88	-1,476.53	0.13
Original Face:	2,000,000.000	Base		103.632058	455,254.41	103.295947		453,777.88	-1,476.53	0.13
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5						4.5	01 Sep 2040		
	261,917.350	Local		103.458774	270,976.48	105.111031		275,304.03	4,327.55	0.08
Original Face:	5,000,000.000	Base		103.458774	270,976.48	105.111031		275,304.03	4,327.55	0.08
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5						4.5	01 Nov 2040		
	2,522,355.460	Local		106.844139	2,694,988.98	105.111985		2,651,297.89	-43,691.09	0.74
Original Face:	14,750,000.000	Base		106.844139	2,694,988.98	105.111985		2,651,297.89	-43,691.09	0.74
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3						3.0	01 Nov 2025		
	256,690.760	Local		101.159726	259,667.67	100.536611		258,068.19	-1,599.48	0.07
Original Face:	2,000,000.000	Base		101.159726	259,667.67	100.536611		258,068.19	-1,599.48	0.07
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875						2.875	27 Jul 2020		
	4,000,000.000	Local		100.253044	4,010,121.76	99.876660		3,995,066.40	-15,055.36	1.12
		Base		100.253044	4,010,121.76	99.876660		3,995,066.40	-15,055.36	1.12
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597						2.597	04 Nov 2019		
	5,000,000.000	Local		99.836769	4,991,838.47	99.476865		4,973,843.25	-17,995.22	1.40
		Base		99.836769	4,991,838.47	99.476865		4,973,843.25	-17,995.22	1.40
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR						2.0	31 Jan 2020		
	8,000,000.000	Local		99.991690	7,999,335.16	99.396693		7,951,735.44	-47,599.72	2.23
		Base		99.991690	7,999,335.16	99.396693		7,951,735.44	-47,599.72	2.23
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.5	16 May 2042		
	2,398,482.520	Local		98.824711	2,370,293.42	94.254710		2,260,682.74	-109,610.68	0.63
Original Face:	4,000,000.000	Base		98.824711	2,370,293.42	94.254710		2,260,682.74	-109,610.68	0.63
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB						1.723	16 Aug 2042		
	745,018.420	Local		99.112062	738,403.12	95.501980		711,507.34	-26,895.78	0.20
Original Face:	1,900,000.000	Base		99.112062	738,403.12	95.501980		711,507.34	-26,895.78	0.20

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38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.4	16 May 2044		
	2,153,665.910	Local		99.550754	2,143,990.65	98.425630	2,119,759.24	-24,231.41	0.60
Original Face:	3,050,000.000	Base		99.550754	2,143,990.65	98.425630	2,119,759.24	-24,231.41	0.60
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
	2,879,344.230	Local		99.295450	2,859,057.81	94.907170	2,732,704.12	-126,353.69	0.77
Original Face:	3,000,000.000	Base		99.295450	2,859,057.81	94.907170	2,732,704.12	-126,353.69	0.77
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.25	20 Nov 2042		
	4,462,949.100	Local		99.862251	4,456,801.42	98.710560	4,405,402.05	-51,399.37	1.24
Original Face:	5,000,000.000	Base		99.862251	4,456,801.42	98.710560	4,405,402.05	-51,399.37	1.24
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2					2.2	08 Sep 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	96.207181	2,886,215.43	-113,784.57	0.81
		Base		100.000000	3,000,000.00	96.207181	2,886,215.43	-113,784.57	0.81
459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.2	30 Sep 2019		
	4,000,000.000	Local		99.747644	3,989,905.75	99.015000	3,960,600.00	-29,305.75	1.11
		Base		99.747644	3,989,905.75	99.015000	3,960,600.00	-29,305.75	1.11
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.98813	12 Feb 2019		
	500,000.000	Local		100.000000	500,000.00	100.010785	500,053.93	53.93	0.14
		Base		100.000000	500,000.00	100.010785	500,053.93	53.93	0.14
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
	2,000,000.000	Local		99.996361	1,999,927.22	99.705702	1,994,114.04	-5,813.18	0.56
		Base		99.996361	1,999,927.22	99.705702	1,994,114.04	-5,813.18	0.56
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					3.18713	10 Sep 2019		
	500,000.000	Local		100.000000	500,000.00	100.063497	500,317.49	317.49	0.14
		Base		100.000000	500,000.00	100.063497	500,317.49	317.49	0.14
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.05	17 Aug 2020		
	2,000,000.000	Local		99.956850	1,999,137.00	98.554222	1,971,084.44	-28,052.56	0.55
		Base		99.956850	1,999,137.00	98.554222	1,971,084.44	-28,052.56	0.55
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					3.04063	25 Jan 2021		
	7,000,000.000	Local		100.000000	7,000,000.00	99.538114	6,967,667.98	-32,332.02	1.96
		Base		100.000000	7,000,000.00	99.538114	6,967,667.98	-32,332.02	1.96

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					2.98963	10 Feb 2020		
	5,500,000.000	Local	100.000000	5,500,000.00	100.331698	5,518,243.39	18,243.39	1.55	
		Base	100.000000	5,500,000.00	100.331698	5,518,243.39	18,243.39	1.55	
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
	3,000,000.000	Local	99.996108	2,999,883.24	99.223018	2,976,690.54	-23,192.70	0.84	
		Base	99.996108	2,999,883.24	99.223018	2,976,690.54	-23,192.70	0.84	
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
	8,000,000.000	Local	100.200381	8,016,030.47	99.190025	7,935,202.00	-80,828.47	2.23	
		Base	100.200381	8,016,030.47	99.190025	7,935,202.00	-80,828.47	2.23	
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
	2,000,000.000	Local	99.982316	1,999,646.31	99.272330	1,985,446.60	-14,199.71	0.56	
		Base	99.982316	1,999,646.31	99.272330	1,985,446.60	-14,199.71	0.56	
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342	01 Sep 2020		
	2,000,000.000	Local	100.218475	2,004,369.50	100.478560	2,009,571.20	5,201.70	0.56	
		Base	100.218475	2,004,369.50	100.478560	2,009,571.20	5,201.70	0.56	
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
	917,536.420	Local	99.991702	917,460.28	99.550200	913,409.34	-4,050.94	0.26	
Original Face:	3,000,000.000	Base	99.991702	917,460.28	99.550200	913,409.34	-4,050.94	0.26	
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.45	05 Nov 2020		
	3,790,000.000	Local	99.915620	3,786,801.98	99.087537	3,755,417.65	-31,384.33	1.05	
		Base	99.915620	3,786,801.98	99.087537	3,755,417.65	-31,384.33	1.05	
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
	2,000,000.000	Local	99.951233	1,999,024.65	98.934833	1,978,696.66	-20,327.99	0.56	
		Base	99.951233	1,999,024.65	98.934833	1,978,696.66	-20,327.99	0.56	
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					3.0	19 May 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.126088	2,002,521.76	2,521.76	0.56	
		Base	100.000000	2,000,000.00	100.126088	2,002,521.76	2,521.76	0.56	
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
	3,000,000.000	Local	100.048800	3,001,464.00	99.672248	2,990,167.44	-11,296.56	0.84	
		Base	100.048800	3,001,464.00	99.672248	2,990,167.44	-11,296.56	0.84	

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Books Closed

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					2.25	08 Apr 2019		
	4,000,000.000	Local	100.000000	4,000,000.00	99.794565	3,991,782.60	-8,217.40	1.12	
		Base	100.000000	4,000,000.00	99.794565	3,991,782.60	-8,217.40	1.12	
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
	4,000,000.000	Local	99.905285	3,996,211.39	100.242320	4,009,692.80	13,481.41	1.13	
		Base	99.905285	3,996,211.39	100.242320	4,009,692.80	13,481.41	1.13	
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					3.0	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	102.082999	5,104,149.95	104,149.95	1.43	
		Base	100.000000	5,000,000.00	102.082999	5,104,149.95	104,149.95	1.43	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.0	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	98.936000	1,978,720.00	-21,280.00	0.56	
		Base	100.000000	2,000,000.00	98.936000	1,978,720.00	-21,280.00	0.56	
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.1	01 Mar 2023		
	3,000,000.000	Local	99.974012	2,999,220.36	99.498283	2,984,948.49	-14,271.87	0.84	
		Base	99.974012	2,999,220.36	99.498283	2,984,948.49	-14,271.87	0.84	
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
	500,000.000	Local	99.997412	499,987.06	98.483080	492,415.40	-7,571.66	0.14	
	Original Face: 500,000.000	Base	99.997412	499,987.06	98.483080	492,415.40	-7,571.66	0.14	
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.25	15 Mar 2020		
	5,000,000.000	Local	99.880585	4,994,029.27	99.713300	4,985,665.00	-8,364.27	1.40	
		Base	99.880585	4,994,029.27	99.713300	4,985,665.00	-8,364.27	1.40	
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
	3,000,000.000	Local	100.155989	3,004,679.68	99.578704	2,987,361.12	-17,318.56	0.84	
		Base	100.155989	3,004,679.68	99.578704	2,987,361.12	-17,318.56	0.84	
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					3.01813	13 Feb 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	99.660994	4,983,049.70	-16,950.30	1.40	
		Base	100.000000	5,000,000.00	99.660994	4,983,049.70	-16,950.30	1.40	
89236TDE2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4					1.4	20 May 2019		
	5,000,000.000	Local	99.699642	4,984,982.09	99.622043	4,981,102.15	-3,879.94	1.40	
		Base	99.699642	4,984,982.09	99.622043	4,981,102.15	-3,879.94	1.40	

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Books Closed

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Holdings

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7



STATE STREET

As of: January 31, 2019

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR				2.771	01 Feb 2019			
		5,000,000.000	Local 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		1.40
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		1.40
9128283B4	US TREASURY FRN 10/19 VAR				2.4525266	31 Oct 2019			
		5,000,000.000	Local 100.002237	5,000,111.85	100.030377	5,001,518.85	1,407.00		1.40
			Base 100.002237	5,000,111.85	100.030377	5,001,518.85	1,407.00		1.40
9128284Y3	US TREASURY N/B 08/20 2.625				2.625	31 Aug 2020			
		1,000,000.000	Local 99.805102	998,051.02	100.191406	1,001,914.06	3,863.04		0.28
			Base 99.805102	998,051.02	100.191406	1,001,914.06	3,863.04		0.28
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.15	15 Jun 2021			
		2,000,000.000	Local 99.957226	1,999,144.51	100.537788	2,010,755.76	11,611.25		0.56
			Base 99.957226	1,999,144.51	100.537788	2,010,755.76	11,611.25		0.56
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR				2.32	01 Aug 2045			
		4,000,000.000	Local 100.000000	4,000,000.00	100.000000	4,000,000.00	0.00		1.12
			Base 100.000000	4,000,000.00	100.000000	4,000,000.00	0.00		1.12
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.23	20 Apr 2023			
		1,000,000.000	Local 99.998548	999,985.48	100.781470	1,007,814.70	7,829.22		0.28
Original Face:		1,000,000.000	Base 99.998548	999,985.48	100.781470	1,007,814.70	7,829.22		0.28
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.5	04 Mar 2021			
		3,000,000.000	Local 99.990402	2,999,712.05	98.963088	2,968,892.64	-30,819.41		0.83
			Base 99.990402	2,999,712.05	98.963088	2,968,892.64	-30,819.41		0.83
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1				2.1	26 Jul 2021			
		1,000,000.000	Local 98.771053	987,710.53	97.763813	977,638.13	-10,072.40		0.27
			Base 98.771053	987,710.53	97.763813	977,638.13	-10,072.40		0.27
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				3.54813	11 Feb 2022			
		3,000,000.000	Local 100.000000	3,000,000.00	100.279653	3,008,389.59	8,389.59		0.84
			Base 100.000000	3,000,000.00	100.279653	3,008,389.59	8,389.59		0.84
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR				3.01731	15 Jan 2020			
		5,000,000.000	Local 100.000000	5,000,000.00	100.030071	5,001,503.55	1,503.55		1.40
			Base 100.000000	5,000,000.00	100.030071	5,001,503.55	1,503.55		1.40

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Holdings

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7



STATE STREET

As of: January 31, 2019

View Date: February 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1				1.531	15 May 2048			
		113,069.970	Local	99.997771	113,067.45	99.633580	112,655.66	-411.79	0.03
Original Face:		1,000,000.000	Base	99.997771	113,067.45	99.633580	112,655.66	-411.79	0.03
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.5	28 Jun 2022			
		2,000,000.000	Local	99.889042	1,997,780.84	97.838116	1,956,762.32	-41,018.52	0.55
			Base	99.889042	1,997,780.84	97.838116	1,956,762.32	-41,018.52	0.55
US DOLLAR Total									
		310,148,794.410	Local		310,870,972.76		308,886,925.11	-1,984,047.65	86.75
Original Face:		179,458,032.000	Base		310,870,972.76		308,886,925.11	-1,984,047.65	86.75
FIXED INCOME Total									
		310,148,794.410	Base		310,870,972.76		308,886,925.11	-1,984,047.65	86.75
Original Face:		179,458,032.000							

Holdings

ST OF AZ POOL 500 LGIP MED
 STATE OF ARIZONA
 FUND: ATZ7



STATE STREET

As of: January 31, 2019

View Date: February 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		357,428,928.030	Base	358,045,918.87		356,063,752.11	-1,982,166.76	100.00
Original Face:		179,458,032.000						

Holdings

Currency Summary

As of: *January 31, 2019*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 8, 2019*



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	958,133.620	Local	958,133.62	958,133.62	0.27	0.00		0.00
		Base	958,133.62	958,133.62	0.27	0.00	0.00	0.00
CASH EQUIVALENT								
	46,322,000.000	Local	46,216,812.49	46,218,693.38	12.98	1,880.89		1,880.89
		Base	46,216,812.49	46,218,693.38	12.98	1,880.89	0.00	1,880.89
FIXED INCOME								
	310,148,794.410	Local	310,870,972.76	308,886,925.11	86.75	-1,984,047.65		-1,984,047.65
Original Face:	179,458,032.000	Base	310,870,972.76	308,886,925.11	86.75	-1,984,047.65	0.00	-1,984,047.65
US DOLLAR Total								
	357,428,928.030	Local	358,045,918.87	356,063,752.11	100.00	-1,982,166.76		-1,982,166.76
Original Face:	179,458,032.000	Base	358,045,918.87	356,063,752.11	100.00	-1,982,166.76	0.00	-1,982,166.76
FUND Total								
	357,428,928.030	Base	358,045,918.87	356,063,752.11	100.00	-1,982,166.76	0.00	-1,982,166.76
Original Face:	179,458,032.000							

Holdings

Asset Summary

As of: *January 31, 2019*

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: *February 8, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	958,133.620	958,133.62	958,133.62	0.27	0.00	0.00	0.00
CASH Total	958,133.620	958,133.62	958,133.62	0.27	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2019*

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STATE OF ARIZONA

FUND: ATZ7

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STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	46,322,000.000	46,216,812.49	46,218,693.38	12.98	1,880.89	0.00	1,880.89
CASH EQUIVALENT Total							
	46,322,000.000	46,216,812.49	46,218,693.38	12.98	1,880.89	0.00	1,880.89

Holdings

Asset Summary

As of: *January 31, 2019*

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

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STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	310,148,794.410	310,870,972.76	308,886,925.11	86.75	-1,984,047.65	0.00	-1,984,047.65
FIXED INCOME Total							
	310,148,794.410	310,870,972.76	308,886,925.11	86.75	-1,984,047.65	0.00	-1,984,047.65

Holdings

Asset Summary

As of: *January 31, 2019*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

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STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	357,428,928.030	358,045,918.87	356,063,752.11	100.00	-1,982,166.76	0.00	-1,982,166.76

Holdings

Fund Summary

As of: *January 31, 2019*

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: *February 8, 2019*



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	958,133.620	958,133.62	958,133.62	0.27	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	46,322,000.000	46,216,812.49	46,218,693.38	12.98	1,880.89 1,880.89 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,880.89 1,880.89 GN 0.00 LS	
FIXED INCOME	310,148,794.410	310,870,972.76	308,886,925.11	86.75	-1,984,047.65 323,911.02 GN -2,307,958.67 LS	0.00 0.00 GN 0.00 LS	-1,984,047.65 323,911.02 GN -2,307,958.67 LS	
Original Face:	179,458,032.000							
<hr/>								
FUND Total	0.000	357,428,928.030	358,045,918.87	356,063,752.11	100.00	-1,982,166.76 325,791.91 GN -2,307,958.67 LS	0.00 0.00 GN 0.00 LS	-1,982,166.76 325,791.91 GN -2,307,958.67 LS
Original Face:	179,458,032.000							