

Holdings

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



STATE STREET

As of: February 28, 2019

View Date: March 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		574,807.120	Local	1.000000	574,807.12	1.000000	574,807.12	0.17
			Base	1.000000	574,807.12	1.000000	574,807.12	0.17
US DOLLAR Total								
		574,807.120	Local		574,807.12		574,807.12	0.17
			Base		574,807.12		574,807.12	0.17
CASH Total								
		574,807.120	Base		574,807.12		574,807.12	0.17
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
0347M3R14	ANGLESEA FDG PLC and ANG				2.720000	01 Apr 2019		
		3,000,000.000	Local	99.765778	2,992,973.33	99.765778	2,992,973.33	0.86
			Base	99.765778	2,992,973.33	99.765778	2,992,973.33	0.86
04821UQN5	ATLANTIC ASSET SECUR				2.800000	22 Mar 2019		
		1,735,000.000	Local	99.836667	1,732,166.17	99.836667	1,732,166.17	0.50
			Base	99.836667	1,732,166.17	99.836667	1,732,166.17	0.50
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
		3,000,000.000	Local	99.938730	2,998,161.89	99.938730	2,998,161.89	0.86
			Base	99.938730	2,998,161.89	99.938730	2,998,161.89	0.86
2284K1QU0	CROWN POINT CAP CO.				2.860000	28 Mar 2019		
		2,000,000.000	Local	99.785500	1,995,710.00	99.785500	1,995,710.00	0.57
			Base	99.785500	1,995,710.00	99.785500	1,995,710.00	0.57
38346MQ15	GOTHAM FDG CORP				2.730000	01 Mar 2019		
		1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.43
			Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.43

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38346MR14	GOTHAM FDG CORP					2.800000	01 Apr 2019		
	5,000,000.000	Local	99.758889	4,987,944.44	99.758889	4,987,944.44	0.00	1.43	
		Base	99.758889	4,987,944.44	99.758889	4,987,944.44	0.00	1.43	
40588MR58	HALKIN FINANCE LLC USC					2.820000	05 Apr 2019		
	5,000,000.000	Local	99.725833	4,986,291.67	99.725833	4,986,291.67	0.00	1.43	
		Base	99.725833	4,986,291.67	99.725833	4,986,291.67	0.00	1.43	
40588MS16	HALKIN FINANCE LLC USC					2.700000	01 May 2019		
	2,000,000.000	Local	99.542500	1,990,850.00	99.542500	1,990,850.00	0.00	0.57	
		Base	99.542500	1,990,850.00	99.542500	1,990,850.00	0.00	0.57	
40588MT31	HALKIN FINANCE LLC USC					2.720000	03 Jun 2019		
	2,000,000.000	Local	99.289778	1,985,795.56	99.319806	1,986,396.12	600.56	0.57	
		Base	99.289778	1,985,795.56	99.319806	1,986,396.12	600.56	0.57	
53127UQ11	LIBERTY FUNDING LLC					2.750000	01 Mar 2019		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44	
62455BT39	MOUNTCLIFF					2.640000	03 Jun 2019		
	3,000,000.000	Local	99.310667	2,979,320.00	99.319806	2,979,594.18	274.18	0.86	
		Base	99.310667	2,979,320.00	99.319806	2,979,594.18	274.18	0.86	
86563HQ11	SUMITOMO MITSUI TRUST NY					2.750000	01 Mar 2019		
	1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.43	
		Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.43	
926NKW009	AMHERST PIERPONT 04/15 VAR					2.580000	01 Mar 2019		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	2.01	
		Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	2.01	
US DOLLAR Total									
	41,735,000.000	Local		41,649,213.06			41,650,087.80	874.74	11.97
		Base		41,649,213.06			41,650,087.80	874.74	11.97
CASH EQUIVALENT Total									
	41,735,000.000	Base		41,649,213.06			41,650,087.80	874.74	11.97

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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCD2	AT+T INC SR UNSECURED 03/19 VAR				3.441060	11 Mar 2019		
	500,000.000	Local	100.000000	500,000.00	100.016649	500,083.25	83.25	0.14
		Base	100.000000	500,000.00	100.016649	500,083.25	83.25	0.14
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
	2,000,000.000	Local	100.908353	2,018,167.06	99.375583	1,987,511.66	-30,655.40	0.57
		Base	100.908353	2,018,167.06	99.375583	1,987,511.66	-30,655.40	0.57
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				2.808750	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.658930	3,986,357.20	-13,642.80	1.15
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.658930	3,986,357.20	-13,642.80	1.15
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7				1.700000	30 Oct 2019		
	2,000,000.000	Local	99.973568	1,999,471.35	99.286625	1,985,732.50	-13,738.85	0.57
		Base	99.973568	1,999,471.35	99.286625	1,985,732.50	-13,738.85	0.57
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR				3.320500	30 Oct 2019		
	2,000,000.000	Local	100.000000	2,000,000.00	100.242873	2,004,857.46	4,857.46	0.58
		Base	100.000000	2,000,000.00	100.242873	2,004,857.46	4,857.46	0.58
0258M0EJ4	AMERICAN EXPRESS CREDIT SR UNSECURED 05/19 VAR				3.067500	03 May 2019		
	3,000,000.000	Local	100.000000	3,000,000.00	100.030973	3,000,929.19	929.19	0.86
		Base	100.000000	3,000,000.00	100.030973	3,000,929.19	929.19	0.86
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				2.907750	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.772365	4,988,618.25	-11,381.75	1.43
		Base	100.000000	5,000,000.00	99.772365	4,988,618.25	-11,381.75	1.43
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR				3.017000	10 May 2019		
	2,000,000.000	Local	100.000000	2,000,000.00	100.048432	2,000,968.64	968.64	0.58
		Base	100.000000	2,000,000.00	100.048432	2,000,968.64	968.64	0.58
037833BE9	APPLE INC SR UNSECURED 05/20 VAR				2.988000	06 May 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.308393	5,015,419.65	15,419.65	1.44
		Base	100.000000	5,000,000.00	100.308393	5,015,419.65	15,419.65	1.44

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037833CP3	APPLE INC SR UNSECURED 05/22 VAR				3.047000	11 May 2022		
		7,000,000.000	Local 100.000000	7,000,000.00	100.226188	7,015,833.16	15,833.16	2.02
			Base 100.000000	7,000,000.00	100.226188	7,015,833.16	15,833.16	2.02
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
		4,000,000.000	Local 99.992585	3,999,703.38	100.172100	4,006,884.00	7,180.62	1.15
Original Face:		4,000,000.000	Base 99.992585	3,999,703.38	100.172100	4,006,884.00	7,180.62	1.15
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.820000	26 Sep 2021		
		2,000,000.000	Local 100.000000	2,000,000.00	100.856000	2,017,120.00	17,120.00	0.58
			Base 100.000000	2,000,000.00	100.856000	2,017,120.00	17,120.00	0.58
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020		
		5,810,000.000	Local 100.272793	5,825,849.27	99.506885	5,781,350.02	-44,499.25	1.66
			Base 100.272793	5,825,849.27	99.506885	5,781,350.02	-44,499.25	1.66
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR				3.430310	18 Jul 2019		
		3,000,000.000	Local 100.000000	3,000,000.00	100.263501	3,007,905.03	7,905.03	0.86
			Base 100.000000	3,000,000.00	100.263501	3,007,905.03	7,905.03	0.86
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1				2.100000	12 Dec 2019		
		500,000.000	Local 99.988768	499,943.84	99.515083	497,575.42	-2,368.42	0.14
			Base 99.988768	499,943.84	99.515083	497,575.42	-2,368.42	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020		
		3,000,000.000	Local 99.996124	2,999,883.72	99.233000	2,976,990.00	-22,893.72	0.86
			Base 99.996124	2,999,883.72	99.233000	2,976,990.00	-22,893.72	0.86
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR				3.228190	15 Jun 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	100.287720	5,014,386.00	14,386.00	1.44
			Base 100.000000	5,000,000.00	100.287720	5,014,386.00	14,386.00	1.44
06741VK76	BARCLAYS BANK PLC SR UNSECURED 02/20 VAR				2.250000	21 Feb 2020		
		4,000,000.000	Local 100.000000	4,000,000.00	99.998589	3,999,943.56	-56.44	1.15
			Base 100.000000	4,000,000.00	99.998589	3,999,943.56	-56.44	1.15
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2				1.678000	10 Dec 2045		
		74,723.380	Local 100.076857	74,780.81	99.935070	74,674.86	-105.95	0.02
Original Face:		3,737,000.000	Base 100.076857	74,780.81	99.935070	74,674.86	-105.95	0.02

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021			
		2,000,000.000	Local	99.877376	1,997,547.52	97.520422	1,950,408.44	-47,139.08	0.56
			Base	99.877376	1,997,547.52	97.520422	1,950,408.44	-47,139.08	0.56
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR				3.397130	09 Mar 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.200248	5,010,012.40	10,012.40	1.44
			Base	100.000000	5,000,000.00	100.200248	5,010,012.40	10,012.40	1.44
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023			
		1,000,000.000	Local	99.978241	999,782.41	99.236450	992,364.50	-7,417.91	0.29
		Original Face: 1,000,000.000	Base	99.978241	999,782.41	99.236450	992,364.50	-7,417.91	0.29
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				3.158750	17 Jul 2023			
		2,000,000.000	Local	100.000000	2,000,000.00	100.505080	2,010,101.60	10,101.60	0.58
		Original Face: 2,000,000.000	Base	100.000000	2,000,000.00	100.505080	2,010,101.60	10,101.60	0.58
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				3.508190	16 Jun 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	100.171108	3,005,133.24	5,133.24	0.86
			Base	100.000000	3,000,000.00	100.171108	3,005,133.24	5,133.24	0.86
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR				3.258880	06 Sep 2019			
		4,000,000.000	Local	100.000000	4,000,000.00	100.192910	4,007,716.40	7,716.40	1.15
			Base	100.000000	4,000,000.00	100.192910	4,007,716.40	7,716.40	1.15
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35				2.350000	31 Jan 2020			
		5,000,000.000	Local	99.900000	4,995,000.00	99.399609	4,969,980.45	-25,019.55	1.43
			Base	99.900000	4,995,000.00	99.399609	4,969,980.45	-25,019.55	1.43
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65				2.650000	08 Aug 2022			
		4,000,000.000	Local	99.843172	3,993,726.88	97.376144	3,895,045.76	-98,681.12	1.12
			Base	99.843172	3,993,726.88	97.376144	3,895,045.76	-98,681.12	1.12
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022			
		3,000,000.000	Local	99.999231	2,999,976.93	100.250120	3,007,503.60	7,526.67	0.86
		Original Face: 3,000,000.000	Base	99.999231	2,999,976.93	100.250120	3,007,503.60	7,526.67	0.86
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021			
		2,370,000.000	Local	100.218788	2,375,185.28	99.471551	2,357,475.76	-17,709.52	0.68
			Base	100.218788	2,375,185.28	99.471551	2,357,475.76	-17,709.52	0.68

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278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.150000	05 Jun 2020		
	2,000,000.000	Local		99.957386	1,999,147.72	98.899040	1,977,980.80	-21,166.92	0.57
		Base		99.957386	1,999,147.72	98.899040	1,977,980.80	-21,166.92	0.57
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.970000	20 Jan 2023		
	1,862,503.100	Local		100.176170	1,865,784.27	99.414270	1,851,593.86	-14,190.41	0.53
	Original Face: 3,000,000.000	Base		100.176170	1,865,784.27	99.414270	1,851,593.86	-14,190.41	0.53
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
	4,000,000.000	Local		99.995607	3,999,824.26	99.128902	3,965,156.08	-34,668.18	1.14
		Base		99.995607	3,999,824.26	99.128902	3,965,156.08	-34,668.18	1.14
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708000	01 Mar 2019		
	2,000,000.000	Local		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.250000	25 Jun 2022		
	5,059,934.810	Local		100.000000	5,059,934.81	98.264420	4,972,115.59	-87,819.22	1.43
	Original Face: 5,126,000.000	Base		100.000000	5,059,934.81	98.264420	4,972,115.59	-87,819.22	1.43
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.500000	01 Apr 2020		
	5,224.490	Local		100.337832	5,242.14	101.619141	5,309.08	66.94	0.00
	Original Face: 1,100,000.000	Base		100.337832	5,242.14	101.619141	5,309.08	66.94	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
	740,434.140	Local		103.491140	766,283.73	102.929907	762,128.17	-4,155.56	0.22
	Original Face: 2,090,000.000	Base		103.491140	766,283.73	102.929907	762,128.17	-4,155.56	0.22
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
	2,964.170	Local		100.888950	2,990.52	102.913485	3,050.53	60.01	0.00
	Original Face: 250,000.000	Base		100.888950	2,990.52	102.913485	3,050.53	60.01	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	41,560.010	Local		100.099471	41,601.35	102.936867	42,780.57	1,179.22	0.01
	Original Face: 1,000,000.000	Base		100.099471	41,601.35	102.936867	42,780.57	1,179.22	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
	47,997.110	Local		100.589973	48,280.28	102.917658	49,397.50	1,117.22	0.01
	Original Face: 2,206,300.000	Base		100.589973	48,280.28	102.917658	49,397.50	1,117.22	0.01

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3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3						3.000000	01 Nov 2026		
	763,923.250	Local		101.380237	774,467.20	100.293087	766,162.21	-8,304.99	0.22	
Original Face:	5,000,000.000	Base		101.380237	774,467.20	100.293087	766,162.21	-8,304.99	0.22	
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5						2.500000	01 May 2028		
	2,017,597.450	Local		102.013359	2,058,218.92	98.706193	1,991,493.63	-66,725.29	0.57	
Original Face:	5,000,000.000	Base		102.013359	2,058,218.92	98.706193	1,991,493.63	-66,725.29	0.57	
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
	39,893.350	Local		101.011823	40,297.00	102.847239	41,029.21	732.21	0.01	
Original Face:	1,000,000.000	Base		101.011823	40,297.00	102.847239	41,029.21	732.21	0.01	
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
	396,322.380	Local		101.248378	401,269.98	102.781032	407,344.23	6,074.25	0.12	
Original Face:	6,000,000.000	Base		101.248378	401,269.98	102.781032	407,344.23	6,074.25	0.12	
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5						3.500000	01 Sep 2025		
	403,889.550	Local		101.639020	410,509.38	101.704323	410,773.13	263.75	0.12	
Original Face:	5,000,000.000	Base		101.639020	410,509.38	101.704323	410,773.13	263.75	0.12	
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5						3.500000	01 Feb 2042		
	1,903,238.150	Local		103.851988	1,976,550.65	100.927518	1,920,891.03	-55,659.62	0.55	
Original Face:	5,000,000.000	Base		103.851988	1,976,550.65	100.927518	1,920,891.03	-55,659.62	0.55	
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4						4.000000	01 Oct 2039		
	1,262,287.690	Local		103.752483	1,309,654.82	102.906957	1,298,981.85	-10,672.97	0.37	
Original Face:	5,700,000.000	Base		103.752483	1,309,654.82	102.906957	1,298,981.85	-10,672.97	0.37	
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4						4.000000	01 Dec 2040		
	549,555.940	Local		103.480183	568,681.49	102.931775	565,667.68	-3,013.81	0.16	
Original Face:	2,000,000.000	Base		103.480183	568,681.49	102.931775	565,667.68	-3,013.81	0.16	
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375						2.375000	13 Dec 2019		
	5,000,000.000	Local		100.207398	5,010,369.91	99.873100	4,993,655.00	-16,714.91	1.44	
		Base		100.207398	5,010,369.91	99.873100	4,993,655.00	-16,714.91	1.44	
3130AAL55	FEDERAL HOME LOAN BANK BONDS 07/21 2						2.000000	26 Jul 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	98.630500	1,972,610.00	-27,390.00	0.57	
		Base		100.000000	2,000,000.00	98.630500	1,972,610.00	-27,390.00	0.57	

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ST OF AZ POOL 500 LGIP MED
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As of: February 28, 2019

View Date: March 8, 2019

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3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52				1.520000	24 Jun 2019		
		2,900,000.000	Local 100.035160	2,901,019.65	99.717100	2,891,795.90	-9,223.75	0.83
			Base 100.035160	2,901,019.65	99.717100	2,891,795.90	-9,223.75	0.83
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15				2.150000	27 Jul 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	98.217200	4,910,860.00	-89,140.00	1.41
			Base 100.000000	5,000,000.00	98.217200	4,910,860.00	-89,140.00	1.41
3134GSY82	FREDDIE MAC NOTES 02/22 2.875				2.875000	15 Feb 2022		
		2,000,000.000	Local 100.000000	2,000,000.00	100.028900	2,000,578.00	578.00	0.58
			Base 100.000000	2,000,000.00	100.028900	2,000,578.00	578.00	0.58
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022		
		2,000,000.000	Local 99.931219	1,998,624.38	100.153700	2,003,074.00	4,449.62	0.58
			Base 99.931219	1,998,624.38	100.153700	2,003,074.00	4,449.62	0.58
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2				2.171350	25 Sep 2019		
		817,707.500	Local 100.289359	820,073.61	99.558740	814,099.28	-5,974.33	0.23
Original Face:		1,000,000.000	Base 100.289359	820,073.61	99.558740	814,099.28	-5,974.33	0.23
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA				2.843000	25 Apr 2020		
		72,034.040	Local 99.991837	72,028.16	99.876910	71,945.37	-82.79	0.02
Original Face:		1,000,000.000	Base 99.991837	72,028.16	99.876910	71,945.37	-82.79	0.02
3136G4ST1	FANNIE MAE NOTES 06/21 2.8				2.800000	28 Jun 2021		
		1,000,000.000	Local 100.000000	1,000,000.00	99.964600	999,646.00	-354.00	0.29
			Base 100.000000	1,000,000.00	99.964600	999,646.00	-354.00	0.29
3136G4TN3	FANNIE MAE NOTES 12/21 3.05				3.050000	28 Dec 2021		
		2,000,000.000	Local 100.000000	2,000,000.00	100.023400	2,000,468.00	468.00	0.57
			Base 100.000000	2,000,000.00	100.023400	2,000,468.00	468.00	0.57
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2				1.869000	25 Nov 2019		
		2,134,589.550	Local 100.083408	2,136,369.96	99.399960	2,121,781.16	-14,588.80	0.61
Original Face:		2,500,000.000	Base 100.083408	2,136,369.96	99.399960	2,121,781.16	-14,588.80	0.61
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026		
		829,797.380	Local 105.644702	876,636.97	103.980350	862,826.22	-13,810.75	0.25
Original Face:		1,212,000.000	Base 105.644702	876,636.97	103.980350	862,826.22	-13,810.75	0.25

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ST OF AZ POOL 500 LGIP MED

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As of: February 28, 2019

View Date: March 8, 2019

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021		
		2,000,000.000	Local 99.751008	1,995,020.15	96.766600	1,935,332.00	-59,688.15	0.56
			Base 99.751008	1,995,020.15	96.766600	1,935,332.00	-59,688.15	0.56
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39				3.390000	01 Nov 2020		
		396,042.860	Local 102.067865	404,232.49	100.737000	398,961.70	-5,270.79	0.11
Original Face:		500,000.000	Base 102.067865	404,232.49	100.737000	398,961.70	-5,270.79	0.11
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48				2.480000	01 Sep 2021		
		0.010	Local -5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
Original Face:		2,000,000.000	Base -5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
		535,787.600	Local 101.322190	542,871.73	98.657285	528,593.50	-14,278.23	0.15
Original Face:		1,500,000.000	Base 101.322190	542,871.73	98.657285	528,593.50	-14,278.23	0.15
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
		27,354.130	Local 100.355778	27,451.45	102.013325	27,904.86	453.41	0.01
Original Face:		2,500,000.000	Base 100.355778	27,451.45	102.013325	27,904.86	453.41	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
		75,408.880	Local 101.528480	76,561.49	105.055367	79,221.08	2,659.59	0.02
Original Face:		983,845.000	Base 101.528480	76,561.49	105.055367	79,221.08	2,659.59	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
		41,199.970	Local 100.477986	41,396.90	102.201315	42,106.91	710.01	0.01
Original Face:		1,800,000.000	Base 100.477986	41,396.90	102.201315	42,106.91	710.01	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR				4.500000	01 Nov 2021		
		40,354.700	Local 101.217851	40,846.16	101.710390	41,044.92	198.76	0.01
Original Face:		3,350,000.000	Base 101.217851	40,846.16	101.710390	41,044.92	198.76	0.01
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
		1,666,934.830	Local 103.841295	1,730,966.71	102.852954	1,714,491.71	-16,475.00	0.49
Original Face:		5,200,000.000	Base 103.841295	1,730,966.71	102.852954	1,714,491.71	-16,475.00	0.49
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
		683,082.910	Local 101.496025	693,302.00	98.659544	673,926.48	-19,375.52	0.19
Original Face:		2,680,283.000	Base 101.496025	693,302.00	98.659544	673,926.48	-19,375.52	0.19

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Holdings

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View Date: March 8, 2019

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31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	4,860,877.950	Local	102.223904	4,968,979.22	98.658073	4,795,648.52	-173,330.70	1.38	
Original Face:	15,000,000.000	Base	102.223904	4,968,979.22	98.658073	4,795,648.52	-173,330.70	1.38	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,799,565.810	Local	101.226131	1,821,630.85	98.656619	1,775,390.78	-46,240.07	0.51	
Original Face:	4,200,000.000	Base	101.226131	1,821,630.85	98.656619	1,775,390.78	-46,240.07	0.51	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	114,567.810	Local	102.028903	116,892.28	102.410104	117,329.01	436.73	0.03	
Original Face:	1,500,000.000	Base	102.028903	116,892.28	102.410104	117,329.01	436.73	0.03	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	195,181.660	Local	101.241172	197,604.20	102.663375	200,380.08	2,775.88	0.06	
Original Face:	3,200,000.000	Base	101.241172	197,604.20	102.663375	200,380.08	2,775.88	0.06	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	171,736.540	Local	102.907238	176,729.33	101.653410	174,576.05	-2,153.28	0.05	
Original Face:	765,534.000	Base	102.907238	176,729.33	101.653410	174,576.05	-2,153.28	0.05	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,455,626.220	Local	102.219843	1,487,938.83	98.657632	1,436,086.36	-51,852.47	0.41	
Original Face:	5,157,070.000	Base	102.219843	1,487,938.83	98.657632	1,436,086.36	-51,852.47	0.41	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	221,513.450	Local	101.468272	224,765.87	102.768895	227,646.92	2,881.05	0.07	
Original Face:	5,000,000.000	Base	101.468272	224,765.87	102.768895	227,646.92	2,881.05	0.07	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	401,221.450	Local	102.028630	409,360.75	102.617599	411,723.82	2,363.07	0.12	
Original Face:	5,000,000.000	Base	102.028630	409,360.75	102.617599	411,723.82	2,363.07	0.12	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	435,532.120	Local	103.619405	451,295.79	102.926938	448,279.88	-3,015.91	0.13	
Original Face:	2,000,000.000	Base	103.619405	451,295.79	102.926938	448,279.88	-3,015.91	0.13	
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	261,147.050	Local	103.446491	270,147.46	105.079652	274,412.41	4,264.95	0.08	
Original Face:	5,000,000.000	Base	103.446491	270,147.46	105.079652	274,412.41	4,264.95	0.08	

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View Date: March 8, 2019

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	2,516,198.370	Local	106.820016	2,687,803.49	105.081256	2,644,052.85	-43,750.64	0.76	
Original Face:	14,750,000.000	Base	106.820016	2,687,803.49	105.081256	2,644,052.85	-43,750.64	0.76	
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	250,798.520	Local	101.146558	253,674.07	100.257466	251,444.24	-2,229.83	0.07	
Original Face:	2,000,000.000	Base	101.146558	253,674.07	100.257466	251,444.24	-2,229.83	0.07	
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875000	27 Jul 2020		
	4,000,000.000	Local	100.239206	4,009,568.22	99.855544	3,994,221.76	-15,346.46	1.15	
		Base	100.239206	4,009,568.22	99.855544	3,994,221.76	-15,346.46	1.15	
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597000	04 Nov 2019		
	5,000,000.000	Local	99.853329	4,992,666.45	99.731428	4,986,571.40	-6,095.05	1.43	
		Base	99.853329	4,992,666.45	99.731428	4,986,571.40	-6,095.05	1.43	
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.014360	2,000,287.20	287.20	0.57	
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.014360	2,000,287.20	287.20	0.57	
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.000000	31 Jan 2020		
	8,000,000.000	Local	99.992329	7,999,386.30	98.241652	7,859,332.16	-140,054.14	2.26	
		Base	99.992329	7,999,386.30	98.241652	7,859,332.16	-140,054.14	2.26	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	2,389,152.800	Local	98.828580	2,361,165.79	94.219260	2,251,042.09	-110,123.70	0.65	
Original Face:	4,000,000.000	Base	98.828580	2,361,165.79	94.219260	2,251,042.09	-110,123.70	0.65	
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	742,245.560	Local	99.114955	735,676.35	95.438000	708,384.32	-27,292.03	0.20	
Original Face:	1,900,000.000	Base	99.114955	735,676.35	95.438000	708,384.32	-27,292.03	0.20	
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	2,147,276.400	Local	99.552116	2,137,659.09	98.373970	2,112,361.04	-25,298.05	0.61	
Original Face:	3,050,000.000	Base	99.552116	2,137,659.09	98.373970	2,112,361.04	-25,298.05	0.61	
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	2,873,604.360	Local	99.297279	2,853,410.93	94.811100	2,724,495.90	-128,915.03	0.78	
Original Face:	3,000,000.000	Base	99.297279	2,853,410.93	94.811100	2,724,495.90	-128,915.03	0.78	

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38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
	4,407,588.150	Local		99.862694	4,401,536.28	98.703000	4,350,421.73	-51,114.55	1.25
Original Face:	5,000,000.000	Base		99.862694	4,401,536.28	98.703000	4,350,421.73	-51,114.55	1.25
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2					2.200000	08 Sep 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	96.979081	2,909,372.43	-90,627.57	0.84
		Base		100.000000	3,000,000.00	96.979081	2,909,372.43	-90,627.57	0.84
459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.200000	30 Sep 2019		
	4,000,000.000	Local		99.776963	3,991,078.53	99.145400	3,965,816.00	-25,262.53	1.14
		Base		99.776963	3,991,078.53	99.145400	3,965,816.00	-25,262.53	1.14
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.800000	17 May 2019		
	2,000,000.000	Local		99.997331	1,999,946.62	99.836955	1,996,739.10	-3,207.52	0.57
		Base		99.997331	1,999,946.62	99.836955	1,996,739.10	-3,207.52	0.57
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	3,000,000.000	Local		98.284376	2,948,531.29	98.236973	2,947,109.19	-1,422.10	0.85
		Base		98.284376	2,948,531.29	98.236973	2,947,109.19	-1,422.10	0.85
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					3.187130	10 Sep 2019		
	500,000.000	Local		100.000000	500,000.00	100.134186	500,670.93	670.93	0.14
		Base		100.000000	500,000.00	100.134186	500,670.93	670.93	0.14
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.050000	17 Aug 2020		
	2,000,000.000	Local		99.958996	1,999,179.92	98.732135	1,974,642.70	-24,537.22	0.57
		Base		99.958996	1,999,179.92	98.732135	1,974,642.70	-24,537.22	0.57
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					3.040630	25 Jan 2021		
	7,000,000.000	Local		100.000000	7,000,000.00	99.544888	6,968,142.16	-31,857.84	2.00
		Base		100.000000	7,000,000.00	99.544888	6,968,142.16	-31,857.84	2.00
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					3.072000	10 Feb 2020		
	5,500,000.000	Local		100.000000	5,500,000.00	100.322285	5,517,725.68	17,725.68	1.59
		Base		100.000000	5,500,000.00	100.322285	5,517,725.68	17,725.68	1.59
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.850000	10 Feb 2020		
	3,000,000.000	Local		99.996399	2,999,891.98	99.249584	2,977,487.52	-22,404.46	0.86
		Base		99.996399	2,999,891.98	99.249584	2,977,487.52	-22,404.46	0.86

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Books Open

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2019

View Date: March 8, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.850000	12 Feb 2020		
	8,000,000.000	Local	100.184118	8,014,729.45	99.250661	7,940,052.88	-74,676.57	2.28	
		Base	100.184118	8,014,729.45	99.250661	7,940,052.88	-74,676.57	2.28	
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.100000	08 Aug 2019		
	2,000,000.000	Local	99.984950	1,999,698.99	99.399148	1,987,982.96	-11,716.03	0.57	
		Base	99.984950	1,999,698.99	99.399148	1,987,982.96	-11,716.03	0.57	
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	2,000,000.000	Local	100.207892	2,004,157.83	100.462325	2,009,246.50	5,088.67	0.58	
		Base	100.207892	2,004,157.83	100.462325	2,009,246.50	5,088.67	0.58	
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.340000	15 Oct 2020		
	780,936.510	Local	99.992060	780,874.50	99.696930	778,569.73	-2,304.77	0.22	
	Original Face: 3,000,000.000	Base	99.992060	780,874.50	99.696930	778,569.73	-2,304.77	0.22	
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
	3,790,000.000	Local	99.919474	3,786,948.05	99.132636	3,757,126.90	-29,821.15	1.08	
		Base	99.919474	3,786,948.05	99.132636	3,757,126.90	-29,821.15	1.08	
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
	2,000,000.000	Local	99.954120	1,999,082.39	98.937645	1,978,752.90	-20,329.49	0.57	
		Base	99.954120	1,999,082.39	98.937645	1,978,752.90	-20,329.49	0.57	
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					3.042880	19 May 2020		
	2,000,000.000	Local	100.000000	2,000,000.00	100.155792	2,003,115.84	3,115.84	0.58	
		Base	100.000000	2,000,000.00	100.155792	2,003,115.84	3,115.84	0.58	
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.450000	03 Jun 2019		
	3,000,000.000	Local	100.037600	3,001,128.00	99.702949	2,991,088.47	-10,039.53	0.86	
		Base	100.037600	3,001,128.00	99.702949	2,991,088.47	-10,039.53	0.86	
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					2.250000	08 Apr 2019		
	4,000,000.000	Local	100.000000	4,000,000.00	99.912954	3,996,518.16	-3,481.84	1.15	
		Base	100.000000	4,000,000.00	99.912954	3,996,518.16	-3,481.84	1.15	
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.150000	30 Mar 2022		
	4,000,000.000	Local	99.907585	3,996,303.39	100.164766	4,006,590.64	10,287.25	1.15	
		Base	99.907585	3,996,303.39	100.164766	4,006,590.64	10,287.25	1.15	

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Books Open

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Holdings

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



STATE STREET

As of: February 28, 2019

View Date: March 8, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					3.000000	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	101.532912	5,076,645.60	76,645.60	1.46	
		Base	100.000000	5,000,000.00	101.532912	5,076,645.60	76,645.60	1.46	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.191000	1,983,820.00	-16,180.00	0.57	
		Base	100.000000	2,000,000.00	99.191000	1,983,820.00	-16,180.00	0.57	
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local	99.974510	2,999,235.30	99.759551	2,992,786.53	-6,448.77	0.86	
		Base	99.974510	2,999,235.30	99.759551	2,992,786.53	-6,448.77	0.86	
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.210000	15 May 2024		
	500,000.000	Local	99.997450	499,987.25	98.536210	492,681.05	-7,306.20	0.14	
	Original Face: 500,000.000	Base	99.997450	499,987.25	98.536210	492,681.05	-7,306.20	0.14	
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.250000	15 Mar 2020		
	5,000,000.000	Local	99.888780	4,994,439.02	99.690700	4,984,535.00	-9,904.02	1.43	
		Base	99.888780	4,994,439.02	99.690700	4,984,535.00	-9,904.02	1.43	
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625000	15 Jun 2019		
	3,000,000.000	Local	100.123395	3,003,701.84	99.723084	2,991,692.52	-12,009.32	0.86	
		Base	100.123395	3,003,701.84	99.723084	2,991,692.52	-12,009.32	0.86	
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					3.088000	13 Feb 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	99.999748	4,999,987.40	-12.60	1.44	
		Base	100.000000	5,000,000.00	99.999748	4,999,987.40	-12.60	1.44	
89236TDE2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4					1.400000	20 May 2019		
	5,000,000.000	Local	99.777512	4,988,875.62	99.777393	4,988,869.65	-5.97	1.43	
		Base	99.777512	4,988,875.62	99.777393	4,988,869.65	-5.97	1.43	
9128283B4	US TREASURY FRN 10/19 VAR					2.467710	31 Oct 2019		
	5,000,000.000	Local	100.002007	5,000,100.34	100.012945	5,000,647.25	546.91	1.44	
		Base	100.002007	5,000,100.34	100.012945	5,000,647.25	546.91	1.44	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local	99.814560	998,145.60	100.105469	1,001,054.69	2,909.09	0.29	
		Base	99.814560	998,145.60	100.105469	1,001,054.69	2,909.09	0.29	

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Books Open

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: February 28, 2019

View Date: March 8, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local	99.958610	1,999,172.20	100.752722	2,015,054.44	15,882.24	0.58	
		Base	99.958610	1,999,172.20	100.752722	2,015,054.44	15,882.24	0.58	
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					2.380000	01 Aug 2045		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.15	
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.15	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,000,000.000	Local	99.998574	999,985.74	100.804220	1,008,042.20	8,056.46	0.29	
Original Face:	1,000,000.000	Base	99.998574	999,985.74	100.804220	1,008,042.20	8,056.46	0.29	
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local	99.990754	2,999,722.63	98.942978	2,968,289.34	-31,433.29	0.85	
		Base	99.990754	2,999,722.63	98.942978	2,968,289.34	-31,433.29	0.85	
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local	98.809033	988,090.33	97.934973	979,349.73	-8,740.60	0.28	
		Base	98.809033	988,090.33	97.934973	979,349.73	-8,740.60	0.28	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.627000	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.704000	3,021,120.00	21,120.00	0.87	
		Base	100.000000	3,000,000.00	100.704000	3,021,120.00	21,120.00	0.87	
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR					3.017310	15 Jan 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.134834	5,006,741.70	6,741.70	1.44	
		Base	100.000000	5,000,000.00	100.134834	5,006,741.70	6,741.70	1.44	
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531000	15 May 2048		
	93,087.000	Local	99.997776	93,084.93	99.736410	92,841.63	-243.30	0.03	
Original Face:	1,000,000.000	Base	99.997776	93,084.93	99.736410	92,841.63	-243.30	0.03	
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
	2,000,000.000	Local	99.891542	1,997,830.83	98.042542	1,960,850.84	-36,979.99	0.56	
		Base	99.891542	1,997,830.83	98.042542	1,960,850.84	-36,979.99	0.56	
US DOLLAR Total									
	306,980,201.060	Local		307,616,778.33		305,701,508.03	-1,915,270.30	87.86	
Original Face:	181,458,032.000	Base		307,616,778.33		305,701,508.03	-1,915,270.30	87.86	

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Books Open

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Holdings

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



STATE STREET

As of: February 28, 2019

View Date: March 8, 2019

Base Currency: USD - US DOLLAR

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

	306,980,201.060	Base		307,616,778.33		305,701,508.03	-1,915,270.30	87.86
Original Face:	181,458,032.000							

Holdings

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



STATE STREET

As of: February 28, 2019

View Date: March 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		349,290,008.180	Base	349,840,798.51		347,926,402.95	-1,914,395.56	100.00
Original Face:		181,458,032.000						

Holdings

Currency Summary

As of: February 28, 2019

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

View Date: March 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	574,807.120	Local	574,807.12	574,807.12	0.17	0.00		0.00
		Base	574,807.12	574,807.12	0.17	0.00	0.00	0.00
CASH EQUIVALENT								
	41,735,000.000	Local	41,649,213.06	41,650,087.80	11.97	874.74		874.74
		Base	41,649,213.06	41,650,087.80	11.97	874.74	0.00	874.74
FIXED INCOME								
	306,980,201.060	Local	307,616,778.33	305,701,508.03	87.86	-1,915,270.30		-1,915,270.30
Original Face:	181,458,032.000	Base	307,616,778.33	305,701,508.03	87.86	-1,915,270.30	0.00	-1,915,270.30
US DOLLAR Total								
	349,290,008.180	Local	349,840,798.51	347,926,402.95	100.00	-1,914,395.56		-1,914,395.56
Original Face:	181,458,032.000	Base	349,840,798.51	347,926,402.95	100.00	-1,914,395.56	0.00	-1,914,395.56
FUND Total								
	349,290,008.180	Base	349,840,798.51	347,926,402.95	100.00	-1,914,395.56	0.00	-1,914,395.56
Original Face:	181,458,032.000							

Holdings

Asset Summary

As of: February 28, 2019

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

View Date: March 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	574,807.120	574,807.12	574,807.12	0.17	0.00	0.00	0.00
CASH Total	574,807.120	574,807.12	574,807.12	0.17	0.00	0.00	0.00

Holdings

Asset Summary

As of: February 28, 2019

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

View Date: March 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	41,735,000.000	41,649,213.06	41,650,087.80	11.97	874.74	0.00	874.74
CASH EQUIVALENT Total							
	41,735,000.000	41,649,213.06	41,650,087.80	11.97	874.74	0.00	874.74

Holdings

Asset Summary

As of: February 28, 2019

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

View Date: March 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	306,980,201.060	307,616,778.33	305,701,508.03	87.86	-1,915,270.30	0.00	-1,915,270.30
FIXED INCOME Total	306,980,201.060	307,616,778.33	305,701,508.03	87.86	-1,915,270.30	0.00	-1,915,270.30

Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

March 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	349,290,008.180	349,840,798.51	347,926,402.95	100.00	-1,914,395.56	0.00	-1,914,395.56

Holdings

Fund Summary

As of: February 28, 2019

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

View Date: March 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	574,807.120	574,807.12	574,807.12	0.17	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	41,735,000.000	41,649,213.06	41,650,087.80	11.97	874.74 874.74 GN 0.00 LS	0.00 0.00 GN 0.00 LS	874.74 874.74 GN 0.00 LS	
FIXED INCOME	306,980,201.060	307,616,778.33	305,701,508.03	87.86	-1,915,270.30 326,548.04 GN -2,241,818.34 LS	0.00 0.00 GN 0.00 LS	-1,915,270.30 326,548.04 GN -2,241,818.34 LS	
Original Face:	181,458,032.000							
<hr/>								
FUND Total	0.000	349,290,008.180	349,840,798.51	347,926,402.95	100.00	-1,914,395.56 327,422.78 GN -2,241,818.34 LS	0.00 0.00 GN 0.00 LS	-1,914,395.56 327,422.78 GN -2,241,818.34 LS
Original Face:	181,458,032.000							