

Holdings

ST OF AZ POOL 700 LGIP MD FF&C
 STATE OF ARIZONA
 FUND: ATZ8
 View Date: February 8, 2019



STATE STREET

As of: January 31, 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								
	651,446.440	Local	1.000000	651,446.44	1.000000	651,446.44	0.00	0.47	
		Base	1.000000	651,446.44	1.000000	651,446.44	0.00	0.47	
US DOLLAR Total									
	651,446.440	Local		651,446.44		651,446.44	0.00	0.47	
		Base		651,446.44		651,446.44	0.00	0.47	
CASH Total									
	651,446.440	Base		651,446.44		651,446.44	0.00	0.47	
CASH EQUIVALENT									
US DOLLAR									
							Exchange Rate:	1.000000	
7426M5QD9	PRIVATE EXP. FUNDING				2.6	13 Mar 2019			
	2,000,000.000	Local	99.711111	1,994,222.22	99.711111	1,994,222.22	0.00	1.45	
		Base	99.711111	1,994,222.22	99.711111	1,994,222.22	0.00	1.45	
912796PX1	TREASURY BILL 03/19 0.00000				2.3064	28 Mar 2019			
	2,000,000.000	Local	99.647634	1,992,952.67	99.647634	1,992,952.67	0.00	1.45	
		Base	99.647634	1,992,952.67	99.647634	1,992,952.67	0.00	1.45	
912796RT8	TREASURY BILL 01/20 0.00000				2.52	02 Jan 2020			
	2,000,000.000	Local	97.655000	1,953,100.00	97.723264	1,954,465.28	1,365.28	1.42	
		Base	97.655000	1,953,100.00	97.723264	1,954,465.28	1,365.28	1.42	
912796RZ4	TREASURY BILL 07/19 0.00000				2.4718	11 Jul 2019			
	1,000,000.000	Local	98.901422	989,014.22	98.954424	989,544.24	530.02	0.72	
		Base	98.901422	989,014.22	98.954424	989,544.24	530.02	0.72	
926NKW009	AMHERST PIERPONT 04/15 VAR				2.49	01 Feb 2019			
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	10.91	
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	10.91	

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926NKW009	AMHERST PIERPONT 04/15 VAR				2.64	01 Feb 2019		
		7,000,000.000	Local 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	5.09
			Base 100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	5.09
US DOLLAR Total								
		29,000,000.000	Local	28,929,289.11		28,931,184.41	1,895.30	21.04
			Base	28,929,289.11		28,931,184.41	1,895.30	21.04
CASH EQUIVALENT Total								
		29,000,000.000	Base	28,929,289.11		28,931,184.41	1,895.30	21.04

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOV'T GUAR 08/21 1.859				1.859	28 Aug 2021		
		361,248.350	Local 100.450798	362,876.85	98.802628	356,922.86	-5,953.99	0.26
Original Face:		1,000,000.000	Base 100.450798	362,876.85	98.802628	356,922.86	-5,953.99	0.26
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000				0.01	26 Sep 2019		
		1,000,000.000	Local 98.904704	989,047.04	98.260898	982,608.98	-6,438.06	0.71
			Base 98.904704	989,047.04	98.260898	982,608.98	-6,438.06	0.71
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4				4.0	15 Sep 2041		
		1,961,997.900	Local 105.583750	2,071,550.95	104.063041	2,041,714.68	-29,836.27	1.48
Original Face:		5,000,000.000	Base 105.583750	2,071,550.95	104.063041	2,041,714.68	-29,836.27	1.48
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.0	15 Aug 2027		
		1,404,101.750	Local 103.958805	1,459,687.40	100.347759	1,408,984.64	-50,702.76	1.02
Original Face:		5,000,000.000	Base 103.958805	1,459,687.40	100.347759	1,408,984.64	-50,702.76	1.02
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.5	20 Apr 2027		
		1,249,489.580	Local 103.076447	1,287,929.47	99.312925	1,240,904.65	-47,024.82	0.90
Original Face:		4,372,786.000	Base 103.076447	1,287,929.47	99.312925	1,240,904.65	-47,024.82	0.90
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3				3.0	20 Apr 2027		
		1,156,558.800	Local 103.659647	1,198,884.77	100.692512	1,164,568.11	-34,316.66	0.85
Original Face:		5,000,000.000	Base 103.659647	1,198,884.77	100.692512	1,164,568.11	-34,316.66	0.85

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36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
	1,300,519.430	Local	103.812500	1,350,101.73	102.646344	1,334,935.65	-15,166.08	0.97	
Original Face:	7,500,000.000	Base	103.812500	1,350,101.73	102.646344	1,334,935.65	-15,166.08	0.97	
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
	1,497,731.400	Local	102.700820	1,538,182.43	99.312700	1,487,437.49	-50,744.94	1.08	
Original Face:	5,000,000.000	Base	102.700820	1,538,182.43	99.312700	1,487,437.49	-50,744.94	1.08	
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
	1,353,709.300	Local	103.809656	1,405,280.97	100.692894	1,363,089.07	-42,191.90	0.99	
Original Face:	5,000,000.000	Base	103.809656	1,405,280.97	100.692894	1,363,089.07	-42,191.90	0.99	
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
	849,029.640	Local	104.380105	886,218.03	102.654043	871,563.25	-14,654.78	0.63	
Original Face:	4,169,641.000	Base	104.380105	886,218.03	102.654043	871,563.25	-14,654.78	0.63	
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
	3,754,473.900	Local	102.108181	3,833,624.99	98.413253	3,694,899.90	-138,725.09	2.69	
Original Face:	7,500,000.000	Base	102.108181	3,833,624.99	98.413253	3,694,899.90	-138,725.09	2.69	
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
	762,836.080	Local	101.230977	772,226.42	98.413180	750,731.24	-21,495.18	0.55	
Original Face:	2,000,000.000	Base	101.230977	772,226.42	98.413180	750,731.24	-21,495.18	0.55	
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
	511,608.450	Local	102.941419	526,657.00	100.846413	515,938.77	-10,718.23	0.38	
Original Face:	2,910,888.000	Base	102.941419	526,657.00	100.846413	515,938.77	-10,718.23	0.38	
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
	1,477,858.060	Local	105.298729	1,556,165.76	102.035822	1,507,944.62	-48,221.14	1.10	
Original Face:	12,190,366.000	Base	105.298729	1,556,165.76	102.035822	1,507,944.62	-48,221.14	1.10	
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
	723,121.700	Local	107.261775	775,633.17	104.856145	758,237.54	-17,395.63	0.55	
Original Face:	5,000,000.000	Base	107.261775	775,633.17	104.856145	758,237.54	-17,395.63	0.55	
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.75	20 Sep 2040		
	1,100,527.060	Local	103.320735	1,137,072.65	103.977404	1,144,299.47	7,226.82	0.83	
Original Face:	9,450,000.000	Base	103.320735	1,137,072.65	103.977404	1,144,299.47	7,226.82	0.83	

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3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.5	15 Dec 2027		
		852,489.830	Local 101.337105	863,888.51	98.939395	843,448.28	-20,440.23	0.61
Original Face:		2,500,000.000	Base 101.337105	863,888.51	98.939395	843,448.28	-20,440.23	0.61
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.5	20 Jun 2028		
		593,941.520	Local 101.265441	601,457.50	97.654626	580,011.37	-21,446.13	0.42
Original Face:		1,500,000.000	Base 101.265441	601,457.50	97.654626	580,011.37	-21,446.13	0.42
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.0	15 Nov 2040		
		950,109.970	Local 105.812613	1,005,336.19	103.536416	983,709.81	-21,626.38	0.72
Original Face:		5,872,458.000	Base 105.812613	1,005,336.19	103.536416	983,709.81	-21,626.38	0.72
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.5	15 Feb 2024		
		36,998.820	Local 102.685707	37,992.50	103.886833	38,436.90	444.40	0.03
Original Face:		1,000,000.000	Base 102.685707	37,992.50	103.886833	38,436.90	444.40	0.03
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.0	15 Dec 2035		
		42,073.590	Local 105.100230	44,219.44	105.690118	44,467.63	248.19	0.03
Original Face:		1,000,000.000	Base 105.100230	44,219.44	105.690118	44,467.63	248.19	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.0	15 Sep 2022		
		484.950	Local 101.596041	492.69	103.823798	503.49	10.80	0.00
Original Face:		25,000.000	Base 101.596041	492.69	103.823798	503.49	10.80	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.0	15 Oct 2039		
		110,776.560	Local 103.473072	114,623.91	107.341761	118,909.51	4,285.60	0.09
Original Face:		2,000,000.000	Base 103.473072	114,623.91	107.341761	118,909.51	4,285.60	0.09
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.0	20 Mar 2033		
		6,432.860	Local 100.000000	6,432.86	100.570560	6,469.56	36.70	0.00
Original Face:		410,000.000	Base 100.000000	6,432.86	100.570560	6,469.56	36.70	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				2.56694	20 Apr 2067		
		2,107,601.710	Local 100.000000	2,107,601.71	99.807370	2,103,541.84	-4,059.87	1.53
Original Face:		4,006,379.000	Base 100.000000	2,107,601.71	99.807370	2,103,541.84	-4,059.87	1.53
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				2.54694	20 Jun 2063		
		2,006,654.700	Local 100.000000	2,006,654.70	99.825300	2,003,149.07	-3,505.63	1.46
Original Face:		4,967,302.000	Base 100.000000	2,006,654.70	99.825300	2,003,149.07	-3,505.63	1.46

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38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC						2.0	16 Aug 2039		
	663,144.840	Local		101.118425	670,561.62	98.113150		650,632.29	-19,929.33	0.47
Original Face:	2,720,000.000	Base		101.118425	670,561.62	98.113150		650,632.29	-19,929.33	0.47
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C						2.637	16 May 2051		
	763,811.680	Local		101.584140	775,911.53	98.605000		753,156.51	-22,755.02	0.55
Original Face:	4,000,000.000	Base		101.584140	775,911.53	98.605000		753,156.51	-22,755.02	0.55
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB						2.0	20 Jul 2042		
	1,847,021.660	Local		102.214450	1,887,923.03	97.475330		1,800,390.46	-87,532.57	1.31
Original Face:	4,400,000.000	Base		102.214450	1,887,923.03	97.475330		1,800,390.46	-87,532.57	1.31
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.5	16 May 2042		
	1,798,861.890	Local		99.311734	1,786,480.94	94.254710		1,695,512.06	-90,968.88	1.23
Original Face:	3,000,000.000	Base		99.311734	1,786,480.94	94.254710		1,695,512.06	-90,968.88	1.23
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB						1.45	16 Apr 2039		
	669,550.120	Local		99.725287	667,710.78	97.041850		649,743.82	-17,966.96	0.47
Original Face:	2,000,000.000	Base		99.725287	667,710.78	97.041850		649,743.82	-17,966.96	0.47
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC						1.65	16 Aug 2048		
	1,214,459.960	Local		97.529328	1,184,454.64	94.111260		1,142,943.57	-41,511.07	0.83
Original Face:	2,000,000.000	Base		97.529328	1,184,454.64	94.111260		1,142,943.57	-41,511.07	0.83
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF						2.42618	16 Mar 2048		
	589,919.080	Local		100.637657	593,680.74	96.256380		567,834.75	-25,845.99	0.41
Original Face:	1,000,000.000	Base		100.637657	593,680.74	96.256380		567,834.75	-25,845.99	0.41
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A						2.5	16 Dec 2044		
	1,269,313.720	Local		101.283817	1,285,609.38	98.564560		1,251,093.48	-34,515.90	0.91
Original Face:	2,000,000.000	Base		101.283817	1,285,609.38	98.564560		1,251,093.48	-34,515.90	0.91
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD						3.0	16 Jul 2050		
	588,768.020	Local		101.357327	596,759.53	99.435090		585,442.01	-11,317.52	0.43
Original Face:	1,000,000.000	Base		101.357327	596,759.53	99.435090		585,442.01	-11,317.52	0.43
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC						2.154	16 May 2054		
	2,435,080.310	Local		98.878640	2,407,774.30	97.796690		2,381,427.94	-26,346.36	1.73
Original Face:	4,270,000.000	Base		98.878640	2,407,774.30	97.796690		2,381,427.94	-26,346.36	1.73

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
	658,683.880	Local	100.757224	663,671.59	98.543730	649,091.66	-14,579.93	0.47	
Original Face:	1,000,000.000	Base	100.757224	663,671.59	98.543730	649,091.66	-14,579.93	0.47	
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
	615,238.010	Local	100.858159	620,517.73	98.773590	607,692.67	-12,825.06	0.44	
Original Face:	1,000,000.000	Base	100.858159	620,517.73	98.773590	607,692.67	-12,825.06	0.44	
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
	706,805.070	Local	99.885789	705,997.82	97.090100	686,237.75	-19,760.07	0.50	
Original Face:	1,000,000.000	Base	99.885789	705,997.82	97.090100	686,237.75	-19,760.07	0.50	
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
	724,525.970	Local	100.325835	726,886.73	96.967050	702,551.46	-24,335.27	0.51	
Original Face:	1,000,000.000	Base	100.325835	726,886.73	96.967050	702,551.46	-24,335.27	0.51	
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
	817,806.710	Local	100.938454	825,481.45	98.375980	804,525.37	-20,956.08	0.59	
Original Face:	1,000,000.000	Base	100.938454	825,481.45	98.375980	804,525.37	-20,956.08	0.59	
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.3	16 Mar 2057		
	7,255,444.130	Local	98.436334	7,141,993.24	95.073170	6,897,980.73	-244,012.51	5.02	
Original Face:	7,500,000.000	Base	98.436334	7,141,993.24	95.073170	6,897,980.73	-244,012.51	5.02	
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
	2,627,547.330	Local	101.197755	2,659,018.90	101.358480	2,663,242.03	4,223.13	1.94	
Original Face:	3,000,000.000	Base	101.197755	2,659,018.90	101.358480	2,663,242.03	4,223.13	1.94	
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
	6,280,000.000	Local	100.822728	6,331,667.32	99.806055	6,267,820.25	-63,847.07	4.56	
		Base	100.822728	6,331,667.32	99.806055	6,267,820.25	-63,847.07	4.56	
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
	1,000,000.000	Local	100.582721	1,005,827.21	100.140000	1,001,400.00	-4,427.21	0.73	
		Base	100.582721	1,005,827.21	100.140000	1,001,400.00	-4,427.21	0.73	
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001						26 Jan 2021		
	5,000,000.000	Local	102.684332	5,134,216.61	102.097208	5,104,860.40	-29,356.21	3.71	
		Base	102.684332	5,134,216.61	102.097208	5,104,860.40	-29,356.21	3.71	

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Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



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	
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		2,500,000.000	Local 105.116669	2,627,916.72	102.520000	2,563,000.00	-64,916.72		1.86
			Base 105.116669	2,627,916.72	102.520000	2,563,000.00	-64,916.72		1.86
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000				0.01	15 Nov 2018			
		0.000	Local 0.000000	13,473.36	0.000000	0.00	-13,473.36		0.00
			Base 0.000000	13,473.36	0.000000	0.00	-13,473.36		0.00
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000				0.01	11 Feb 2020			
		2,000,000.000	Local 102.640647	2,052,812.93	102.620000	2,052,400.00	-412.93		1.49
			Base 102.640647	2,052,812.93	102.620000	2,052,400.00	-412.93		1.49
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25				2.25	15 Mar 2020			
		3,440,000.000	Local 100.335986	3,451,557.91	99.593700	3,426,023.28	-25,534.63		2.49
			Base 100.335986	3,451,557.91	99.593700	3,426,023.28	-25,534.63		2.49
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877	10 Sep 2021			
		975,147.000	Local 101.648647	991,223.73	100.157490	976,682.76	-14,540.97		0.71
Original Face:		4,000,000.000	Base 101.648647	991,223.73	100.157490	976,682.76	-14,540.97		0.71
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766	10 Mar 2022			
		479,808.810	Local 101.375433	486,408.26	100.022170	479,915.18	-6,493.08		0.35
Original Face:		1,000,000.000	Base 101.375433	486,408.26	100.022170	479,915.18	-6,493.08		0.35
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844				1.844	16 May 2019			
		2,270,000.000	Local 99.999835	2,269,996.26	99.833000	2,266,209.10	-3,787.16		1.65
			Base 99.999835	2,269,996.26	99.833000	2,266,209.10	-3,787.16		1.65
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847	29 May 2020			
		1,000,000.000	Local 100.136241	1,001,362.41	99.218200	992,182.00	-9,180.41		0.72
			Base 100.136241	1,001,362.41	99.218200	992,182.00	-9,180.41		0.72
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471	29 Sep 2021			
		3,000,000.000	Local 99.077605	2,972,328.14	97.218500	2,916,555.00	-55,773.14		2.12
			Base 99.077605	2,972,328.14	97.218500	2,916,555.00	-55,773.14		2.12
912796PT0	TREASURY BILL 02/19 0.00000					28 Feb 2019			
		2,000,000.000	Local 99.822910	1,996,458.20	99.822750	1,996,455.00	-3.20		1.45
			Base 99.822910	1,996,458.20	99.822750	1,996,455.00	-3.20		1.45

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STATE OF ARIZONA

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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	
912796QW2	TREASURY BILL 02/19 0.00000					07 Feb 2019			
		2,000,000.000	Local	99.961375	1,999,227.50	99.962167	1,999,243.34	15.84	1.45
			Base	99.961375	1,999,227.50	99.962167	1,999,243.34	15.84	1.45
9128283G3	US TREASURY N/B 11/20 1.75				1.75	15 Nov 2020			
		5,000,000.000	Local	99.285384	4,964,269.21	98.718750	4,935,937.50	-28,331.71	3.59
			Base	99.285384	4,964,269.21	98.718750	4,935,937.50	-28,331.71	3.59
9128284J6	US TREASURY N/B 04/20 2.375				2.375	30 Apr 2020			
		2,000,000.000	Local	99.678947	1,993,578.93	99.820312	1,996,406.24	2,827.31	1.45
			Base	99.678947	1,993,578.93	99.820312	1,996,406.24	2,827.31	1.45
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	0.73
			Base	99.805102	998,051.02	100.191406	1,001,914.06	3,863.04	0.73
912828F62	US TREASURY N/B 10/19 1.5				1.5	31 Oct 2019			
		5,000,000.000	Local	99.818671	4,990,933.53	99.230469	4,961,523.45	-29,410.08	3.61
			Base	99.818671	4,990,933.53	99.230469	4,961,523.45	-29,410.08	3.61
912828L32	US TREASURY N/B 08/20 1.375				1.375	31 Aug 2020			
		5,000,000.000	Local	98.658274	4,932,913.71	98.269531	4,913,476.55	-19,437.16	3.57
			Base	98.658274	4,932,913.71	98.269531	4,913,476.55	-19,437.16	3.57
912828M64	US TREASURY N/B 11/18 1.25				1.25	15 Nov 2018			
		0.000	Local	0.000000	-146.84	0.000000	0.00	146.84	0.00
			Base	0.000000	-146.84	0.000000	0.00	146.84	0.00
912828P87	US TREASURY N/B 02/21 1.125				1.125	28 Feb 2021			
		1,000,000.000	Local	99.550093	995,500.93	97.292969	972,929.69	-22,571.24	0.71
			Base	99.550093	995,500.93	97.292969	972,929.69	-22,571.24	0.71
912828U73	US TREASURY N/B 12/19 1.375				1.375	15 Dec 2019			
		5,000,000.000	Local	99.866224	4,993,311.22	98.992188	4,949,609.40	-43,701.82	3.60
			Base	99.866224	4,993,311.22	98.992188	4,949,609.40	-43,701.82	3.60
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.75	15 Dec 2033			
		321,894.760	Local	102.291777	329,271.87	99.754910	321,105.83	-8,166.04	0.23
Original Face:		2,000,000.000	Base	102.291777	329,271.87	99.754910	321,105.83	-8,166.04	0.23

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STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
	108,685,208.860	Local		109,672,433.73		107,932,575.97	-1,739,857.76	78.49
Original Face:	153,264,820.000	Base		109,672,433.73		107,932,575.97	-1,739,857.76	78.49
FIXED INCOME Total								
	108,685,208.860	Base		109,672,433.73		107,932,575.97	-1,739,857.76	78.49
Original Face:	153,264,820.000							

Holdings

ST OF AZ POOL 700 LGIP MD FF&C
 STATE OF ARIZONA
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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
FUND Total								
		138,336,655.300	Base	139,253,169.28		137,515,206.82	-1,737,962.46	100.00
Original Face:		153,264,820.000						

Holdings

Currency Summary

As of: *January 31, 2019*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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								
	651,446.440	Local	651,446.44	651,446.44	0.47	0.00		0.00
		Base	651,446.44	651,446.44	0.47	0.00	0.00	0.00
CASH EQUIVALENT								
	29,000,000.000	Local	28,929,289.11	28,931,184.41	21.04	1,895.30		1,895.30
		Base	28,929,289.11	28,931,184.41	21.04	1,895.30	0.00	1,895.30
FIXED INCOME								
	108,685,208.860	Local	109,672,433.73	107,932,575.97	78.49	-1,739,857.76		-1,739,857.76
Original Face:	153,264,820.000	Base	109,672,433.73	107,932,575.97	78.49	-1,739,857.76	0.00	-1,739,857.76
US DOLLAR Total								
	138,336,655.300	Local	139,253,169.28	137,515,206.82	100.00	-1,737,962.46		-1,737,962.46
Original Face:	153,264,820.000	Base	139,253,169.28	137,515,206.82	100.00	-1,737,962.46	0.00	-1,737,962.46
FUND Total								
	138,336,655.300	Base	139,253,169.28	137,515,206.82	100.00	-1,737,962.46	0.00	-1,737,962.46
Original Face:	153,264,820.000							

Holdings

Asset Summary

As of: *January 31, 2019*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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	651,446.440	651,446.44	651,446.44	0.47	0.00	0.00	0.00
CASH Total	651,446.440	651,446.44	651,446.44	0.47	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2019*

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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 EQUIVALENT							
US DOLLAR							
	29,000,000.000	28,929,289.11	28,931,184.41	21.04	1,895.30	0.00	1,895.30
CASH EQUIVALENT Total							
	29,000,000.000	28,929,289.11	28,931,184.41	21.04	1,895.30	0.00	1,895.30

Holdings

Asset Summary

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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	108,685,208.860	109,672,433.73	107,932,575.97	78.49	-1,739,857.76	0.00	-1,739,857.76
FIXED INCOME Total	108,685,208.860	109,672,433.73	107,932,575.97	78.49	-1,739,857.76	0.00	-1,739,857.76

Holdings

Asset Summary

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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	138,336,655.300	139,253,169.28	137,515,206.82	100.00	-1,737,962.46	0.00	-1,737,962.46

Holdings

Fund Summary

As of: *January 31, 2019*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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	651,446.440	651,446.44	651,446.44	0.47	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	29,000,000.000	28,929,289.11	28,931,184.41	21.04	1,895.30 1,895.30 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,895.30 1,895.30 GN 0.00 LS
FIXED INCOME	108,685,208.860	109,672,433.73	107,932,575.97	78.49	-1,739,857.76 23,328.67 GN -1,763,186.43 LS	0.00 0.00 GN 0.00 LS	-1,739,857.76 23,328.67 GN -1,763,186.43 LS
Original Face:	153,264,820.000						
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FUND Total	0.000	138,336,655.300	137,515,206.82	100.00	-1,737,962.46 25,223.97 GN -1,763,186.43 LS	0.00 0.00 GN 0.00 LS	-1,737,962.46 25,223.97 GN -1,763,186.43 LS
Original Face:	153,264,820.000						