

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: February 28, 2019

View Date: March 8, 2019

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		696,156.900	Local	1.000000	696,156.90	1.000000	696,156.90	0.00	0.51
			Base	1.000000	696,156.90	1.000000	696,156.90	0.00	0.51

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	696,156.900	Local	696,156.90		696,156.90	0.00	0.51
		Base	696,156.90		696,156.90	0.00	0.51

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	696,156.900	Base	696,156.90		696,156.90	0.00	0.51

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7426M5QD9	PRIVATE EXP. FUNDING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,000,000.000	Local	99.913334	1,998,266.67	99.913334	1,998,266.67	0.00	1.45
			Base	99.913334	1,998,266.67	99.913334	1,998,266.67	0.00	1.45

912796PX1	TREASURY BILL 03/19 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,000,000.000	Local	99.827020	1,996,540.40	99.827020	1,996,540.40	0.00	1.45
			Base	99.827020	1,996,540.40	99.827020	1,996,540.40	0.00	1.45

912796RT8	TREASURY BILL 01/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,000,000.000	Local	97.851000	1,957,020.00	97.927311	1,958,546.22	1,526.22	1.42
			Base	97.851000	1,957,020.00	97.927311	1,958,546.22	1,526.22	1.42

912796RZ4	TREASURY BILL 07/19 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,000,000.000	Local	99.093673	990,936.73	99.140000	991,400.00	463.27	0.72
			Base	99.093673	990,936.73	99.140000	991,400.00	463.27	0.72

926NKW009	AMHERST PIERPONT 04/15 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	10.90
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	10.90

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926NKW009	AMHERST PIERPONT 04/15 VAR				2.580000	01 Mar 2019		
		2,074,981.980	Local 100.000000	2,074,981.98	100.000000	2,074,981.98	0.00	1.51
			Base 100.000000	2,074,981.98	100.000000	2,074,981.98	0.00	1.51
<b>US DOLLAR Total</b>								
		24,074,981.980	Local	24,017,745.78		24,019,735.27	1,989.49	17.45
			Base	24,017,745.78		24,019,735.27	1,989.49	17.45
<b>CASH EQUIVALENT Total</b>								
		24,074,981.980	Base	24,017,745.78		24,019,735.27	1,989.49	17.45
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOV'T GUAR 08/21 1.859				1.859000	28 Aug 2021		
		327,663.760	Local 100.437354	329,096.81	98.776137	323,653.60	-5,443.21	0.24
Original Face:		1,000,000.000	Base 100.437354	329,096.81	98.776137	323,653.60	-5,443.21	0.24
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000				0.010000	26 Sep 2019		
		1,000,000.000	Local 99.034106	990,341.06	98.481424	984,814.24	-5,526.82	0.72
			Base 99.034106	990,341.06	98.481424	984,814.24	-5,526.82	0.72
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4				4.000000	15 Sep 2041		
		1,955,674.400	Local 105.564826	2,064,504.27	103.855083	2,031,067.27	-33,437.00	1.48
Original Face:		5,000,000.000	Base 105.564826	2,064,504.27	103.855083	2,031,067.27	-33,437.00	1.48
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		1,380,340.900	Local 103.923243	1,434,495.03	100.075982	1,381,389.71	-53,105.32	1.00
Original Face:		5,000,000.000	Base 103.923243	1,434,495.03	100.075982	1,381,389.71	-53,105.32	1.00
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		1,230,496.690	Local 103.047734	1,267,998.96	98.998061	1,218,167.86	-49,831.10	0.89
Original Face:		4,372,786.000	Base 103.047734	1,267,998.96	98.998061	1,218,167.86	-49,831.10	0.89
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3				3.000000	20 Apr 2027		
		1,135,637.750	Local 103.625491	1,176,810.19	100.412637	1,140,323.81	-36,486.38	0.83
Original Face:		5,000,000.000	Base 103.625491	1,176,810.19	100.412637	1,140,323.81	-36,486.38	0.83

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36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5				3.500000	20 Apr 2027		
		1,282,140.230	Local 103.776916	1,330,565.59	101.620444	1,302,916.59	-27,649.00	0.95
Original Face:		7,500,000.000	Base 103.776916	1,330,565.59	101.620444	1,302,916.59	-27,649.00	0.95
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		1,472,507.800	Local 102.675862	1,511,910.07	98.997701	1,457,748.87	-54,161.20	1.06
Original Face:		5,000,000.000	Base 102.675862	1,511,910.07	98.997701	1,457,748.87	-54,161.20	1.06
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3				3.000000	20 Jul 2027		
		1,322,457.850	Local 103.775146	1,372,382.57	100.412934	1,327,918.73	-44,463.84	0.96
Original Face:		5,000,000.000	Base 103.775146	1,372,382.57	100.412934	1,327,918.73	-44,463.84	0.96
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		840,639.240	Local 104.340429	877,126.59	101.625892	854,307.13	-22,819.46	0.62
Original Face:		4,169,641.000	Base 104.340429	877,126.59	101.625892	854,307.13	-22,819.46	0.62
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3				3.000000	20 Jul 2042		
		3,745,005.450	Local 102.101293	3,823,698.98	97.912516	3,666,829.06	-156,869.92	2.66
Original Face:		7,500,000.000	Base 102.101293	3,823,698.98	97.912516	3,666,829.06	-156,869.92	2.66
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		755,423.500	Local 101.227093	764,693.25	97.912416	739,653.40	-25,039.85	0.54
Original Face:		2,000,000.000	Base 101.227093	764,693.25	97.912416	739,653.40	-25,039.85	0.54
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		506,840.620	Local 102.913413	521,606.98	100.582932	509,795.16	-11,811.82	0.37
Original Face:		2,910,888.000	Base 102.913413	521,606.98	100.582932	509,795.16	-11,811.82	0.37
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4				4.000000	20 Nov 2040		
		1,474,023.950	Local 105.280097	1,551,853.85	101.843235	1,501,193.68	-50,660.17	1.09
Original Face:		12,190,366.000	Base 105.280097	1,551,853.85	101.843235	1,501,193.68	-50,660.17	1.09
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5				4.500000	15 Sep 2040		
		721,266.600	Local 107.236028	773,457.65	104.627494	754,643.17	-18,814.48	0.55
Original Face:		5,000,000.000	Base 107.236028	773,457.65	104.627494	754,643.17	-18,814.48	0.55
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.750000	20 Sep 2040		
		1,083,083.590	Local 103.308969	1,118,922.49	104.065703	1,127,118.55	8,196.06	0.82
Original Face:		9,450,000.000	Base 103.308969	1,118,922.49	104.065703	1,127,118.55	8,196.06	0.82

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3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		837,227.300	Local 101.325547	848,325.14	98.641029	825,849.62	-22,475.52	0.60
Original Face:		2,500,000.000	Base 101.325547	848,325.14	98.641029	825,849.62	-22,475.52	0.60
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		588,410.360	Local 101.255102	595,795.51	97.338138	572,747.69	-23,047.82	0.42
Original Face:		1,500,000.000	Base 101.255102	595,795.51	97.338138	572,747.69	-23,047.82	0.42
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		947,566.200	Local 105.792162	1,002,450.77	103.356553	979,371.76	-23,079.01	0.71
Original Face:		5,872,458.000	Base 105.792162	1,002,450.77	103.356553	979,371.76	-23,079.01	0.71
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		36,342.810	Local 102.644870	37,304.03	103.781056	37,716.95	412.92	0.03
Original Face:		1,000,000.000	Base 102.644870	37,304.03	103.781056	37,716.95	412.92	0.03
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		41,889.590	Local 105.077013	44,016.33	105.467581	44,179.94	163.61	0.03
Original Face:		1,000,000.000	Base 105.077013	44,016.33	105.467581	44,179.94	163.61	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		474.450	Local 101.559701	481.85	103.716541	492.08	10.23	0.00
Original Face:		25,000.000	Base 101.559701	481.85	103.716541	492.08	10.23	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		110,369.540	Local 103.460212	114,188.56	107.118381	118,226.06	4,037.50	0.09
Original Face:		2,000,000.000	Base 103.460212	114,188.56	107.118381	118,226.06	4,037.50	0.09
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		6,119.450	Local 100.000000	6,119.45	100.633090	6,158.19	38.74	0.00
Original Face:		410,000.000	Base 100.000000	6,119.45	100.633090	6,158.19	38.74	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				2.727130	20 Apr 2067		
		1,974,350.740	Local 100.000000	1,974,350.74	99.801780	1,970,437.18	-3,913.56	1.43
Original Face:		4,006,379.000	Base 100.000000	1,974,350.74	99.801780	1,970,437.18	-3,913.56	1.43
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				2.707130	20 Jun 2063		
		1,773,960.290	Local 100.000000	1,773,960.29	99.810810	1,770,604.13	-3,356.16	1.29
Original Face:		4,967,302.000	Base 100.000000	1,773,960.29	99.810810	1,770,604.13	-3,356.16	1.29

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38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		650,602.080	Local 101.114251	657,851.42	98.062210	637,994.78	-19,856.64	0.46
Original Face:		2,720,000.000	Base 101.114251	657,851.42	98.062210	637,994.78	-19,856.64	0.46
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		760,563.320	Local 101.580379	772,583.10	98.543720	749,487.39	-23,095.71	0.54
Original Face:		4,000,000.000	Base 101.580379	772,583.10	98.543720	749,487.39	-23,095.71	0.54
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,835,659.980	Local 102.207215	1,876,176.94	97.398160	1,787,899.04	-88,277.90	1.30
Original Face:		4,400,000.000	Base 102.207215	1,876,176.94	97.398160	1,787,899.04	-88,277.90	1.30
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,791,864.600	Local 99.313994	1,779,572.31	94.219260	1,688,281.57	-91,290.74	1.23
Original Face:		3,000,000.000	Base 99.313994	1,779,572.31	94.219260	1,688,281.57	-91,290.74	1.23
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		665,264.040	Local 99.726330	663,443.41	97.077830	645,823.89	-17,619.52	0.47
Original Face:		2,000,000.000	Base 99.726330	663,443.41	97.077830	645,823.89	-17,619.52	0.47
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC				1.650000	16 Aug 2048		
		1,210,738.480	Local 97.535740	1,180,902.74	94.026720	1,138,417.68	-42,485.06	0.83
Original Face:		2,000,000.000	Base 97.535740	1,180,902.74	94.026720	1,138,417.68	-42,485.06	0.83
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		588,452.540	Local 100.635980	592,194.98	96.070090	565,326.88	-26,868.10	0.41
Original Face:		1,000,000.000	Base 100.635980	592,194.98	96.070090	565,326.88	-26,868.10	0.41
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		1,266,073.100	Local 101.280013	1,282,279.00	98.529950	1,247,461.19	-34,817.81	0.91
Original Face:		2,000,000.000	Base 101.280013	1,282,279.00	98.529950	1,247,461.19	-34,817.81	0.91
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		587,690.830	Local 101.354018	595,648.27	99.229030	583,159.91	-12,488.36	0.42
Original Face:		1,000,000.000	Base 101.354018	595,648.27	99.229030	583,159.91	-12,488.36	0.42
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		2,429,033.400	Local 98.881077	2,401,854.38	97.703190	2,373,243.12	-28,611.26	1.72
Original Face:		4,270,000.000	Base 98.881077	2,401,854.38	97.703190	2,373,243.12	-28,611.26	1.72

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ						3.028000	16 Aug 2052		
	657,559.090	Local		100.755491	662,526.89	98.236590	645,963.63		-16,563.26	0.47
Original Face:	1,000,000.000	Base		100.755491	662,526.89	98.236590	645,963.63		-16,563.26	0.47
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD						2.850000	16 Feb 2049		
	613,776.120	Local		100.855968	619,029.85	98.589790	605,120.59		-13,909.26	0.44
Original Face:	1,000,000.000	Base		100.855968	619,029.85	98.589790	605,120.59		-13,909.26	0.44
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A						2.200000	16 Aug 2055		
	705,310.980	Local		99.886028	704,507.12	97.011460	684,232.48		-20,274.64	0.50
Original Face:	1,000,000.000	Base		99.886028	704,507.12	97.011460	684,232.48		-20,274.64	0.50
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A						2.100000	15 Jun 2044		
	722,654.550	Local		100.324851	725,002.10	96.909170	700,318.53		-24,683.57	0.51
Original Face:	1,000,000.000	Base		100.324851	725,002.10	96.909170	700,318.53		-24,683.57	0.51
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB						2.600000	16 Dec 2049		
	804,861.610	Local		100.936122	812,396.10	98.281480	791,029.90		-21,366.20	0.57
Original Face:	1,000,000.000	Base		100.936122	812,396.10	98.281480	791,029.90		-21,366.20	0.57
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC						2.300000	16 Mar 2057		
	7,243,316.630	Local		98.439479	7,130,283.15	94.912180	6,874,789.72		-255,493.43	5.00
Original Face:	7,500,000.000	Base		98.439479	7,130,283.15	94.912180	6,874,789.72		-255,493.43	5.00
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC						3.500000	20 May 2039		
	2,590,931.820	Local		101.193231	2,621,847.61	101.314340	2,624,985.47		3,137.86	1.91
Original Face:	3,000,000.000	Base		101.193231	2,621,847.61	101.314340	2,624,985.47		3,137.86	1.91
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503						2.503000	30 Oct 2020		
	6,280,000.000	Local		100.786564	6,329,396.23	99.771774	6,265,667.41		-63,728.82	4.55
		Base		100.786564	6,329,396.23	99.771774	6,265,667.41		-63,728.82	4.55
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3						3.000000	12 Jun 2019		
	1,000,000.000	Local		100.458170	1,004,581.70	100.092000	1,000,920.00		-3,661.70	0.73
		Base		100.458170	1,004,581.70	100.092000	1,000,920.00		-3,661.70	0.73
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001							26 Jan 2021		
	5,000,000.000	Local		102.886923	5,144,346.17	102.197142	5,109,857.10		-34,489.07	3.71
		Base		102.886923	5,144,346.17	102.197142	5,109,857.10		-34,489.07	3.71

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Books Open

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



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	
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		2,500,000.000	Local 105.261529	2,631,538.22	102.860000	2,571,500.00	-60,038.22		1.87
			Base 105.261529	2,631,538.22	102.860000	2,571,500.00	-60,038.22		1.87
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000				0.010000	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
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25				2.250000	15 Mar 2020			
		3,440,000.000	Local 100.312928	3,450,764.72	99.654600	3,428,118.24	-22,646.48		2.49
			Base 100.312928	3,450,764.72	99.654600	3,428,118.24	-22,646.48		2.49
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021			
		975,147.000	Local 101.600158	990,750.89	100.145650	976,567.30	-14,183.59		0.71
Original Face:		4,000,000.000	Base 101.600158	990,750.89	100.145650	976,567.30	-14,183.59		0.71
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022			
		479,808.810	Local 101.341443	486,245.17	99.989350	479,757.71	-6,487.46		0.35
Original Face:		1,000,000.000	Base 101.341443	486,245.17	99.989350	479,757.71	-6,487.46		0.35
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844				1.844000	16 May 2019			
		2,270,000.000	Local 99.999880	2,269,997.27	99.873100	2,267,119.37	-2,877.90		1.65
			Base 99.999880	2,269,997.27	99.873100	2,267,119.37	-2,877.90		1.65
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847000	29 May 2020			
		1,000,000.000	Local 100.128343	1,001,283.43	99.210300	992,103.00	-9,180.43		0.72
			Base 100.128343	1,001,283.43	99.210300	992,103.00	-9,180.43		0.72
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021			
		3,000,000.000	Local 99.104203	2,973,126.09	97.187000	2,915,610.00	-57,516.09		2.12
			Base 99.104203	2,973,126.09	97.187000	2,915,610.00	-57,516.09		2.12
912796QV4	TREASURY BILL 08/19 0.00000					15 Aug 2019			
		2,000,000.000	Local 98.867462	1,977,349.24	98.872750	1,977,455.00	105.76		1.44
			Base 98.867462	1,977,349.24	98.872750	1,977,455.00	105.76		1.44
912796SD2	TREASURY BILL 02/20 0.00000					27 Feb 2020			
		2,000,000.000	Local 97.502963	1,950,059.26	97.519500	1,950,390.00	330.74		1.42
			Base 97.502963	1,950,059.26	97.519500	1,950,390.00	330.74		1.42

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Books Open

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



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
912796SE0	TREASURY BILL 08/19 0.00000					0.010000	22 Aug 2019		
	2,000,000.000	Local		98.813417	1,976,268.33	98.823083	1,976,461.66	193.33	1.44
		Base		98.813417	1,976,268.33	98.823083	1,976,461.66	193.33	1.44
912796SF7	TREASURY BILL 08/19 0.00000					0.010000	29 Aug 2019		
	2,000,000.000	Local		98.761659	1,975,233.17	98.771965	1,975,439.30	206.13	1.44
		Base		98.761659	1,975,233.17	98.771965	1,975,439.30	206.13	1.44
9128283G3	US TREASURY N/B 11/20 1.75					1.750000	15 Nov 2020		
	5,000,000.000	Local		99.316026	4,965,801.31	98.675781	4,933,789.05	-32,012.26	3.59
		Base		99.316026	4,965,801.31	98.675781	4,933,789.05	-32,012.26	3.59
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
	2,000,000.000	Local		99.698748	1,993,974.95	99.796875	1,995,937.50	1,962.55	1.45
		Base		99.698748	1,993,974.95	99.796875	1,995,937.50	1,962.55	1.45
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
	2,000,000.000	Local		99.923054	1,998,461.07	99.929688	1,998,593.76	132.69	1.45
		Base		99.923054	1,998,461.07	99.929688	1,998,593.76	132.69	1.45
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	0.73
		Base		99.814560	998,145.60	100.105469	1,001,054.69	2,909.09	0.73
912828F62	US TREASURY N/B 10/19 1.5					1.500000	31 Oct 2019		
	5,000,000.000	Local		99.837337	4,991,866.84	99.308594	4,965,429.70	-26,437.14	3.61
		Base		99.837337	4,991,866.84	99.308594	4,965,429.70	-26,437.14	3.61
912828J50	US TREASURY N/B 02/20 1.375					1.375000	29 Feb 2020		
	2,000,000.000	Local		98.832761	1,976,655.21	98.839844	1,976,796.88	141.67	1.44
		Base		98.832761	1,976,655.21	98.839844	1,976,796.88	141.67	1.44
912828L32	US TREASURY N/B 08/20 1.375					1.375000	31 Aug 2020		
	5,000,000.000	Local		98.723384	4,936,169.20	98.281250	4,914,062.50	-22,106.70	3.57
		Base		98.723384	4,936,169.20	98.281250	4,914,062.50	-22,106.70	3.57
912828M64	US TREASURY N/B 11/18 1.25					1.250000	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

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# Holdings

ST OF AZ POOL 700 LGIP MD FF&C  
STATE OF ARIZONA  
FUND: ATZ8



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	
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021			
		1,000,000.000	Local	99.566713	995,667.13	97.277344	972,773.44	-22,893.69	0.71
			Base	99.566713	995,667.13	97.277344	972,773.44	-22,893.69	0.71
912828U73	US TREASURY N/B 12/19 1.375				1.375000	15 Dec 2019			
		5,000,000.000	Local	99.878041	4,993,902.03	99.093750	4,954,687.50	-39,214.53	3.60
			Base	99.878041	4,993,902.03	99.093750	4,954,687.50	-39,214.53	3.60
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033			
		308,142.500	Local	102.279961	315,168.03	99.777670	307,457.41	-7,710.62	0.22
		Original Face: 2,000,000.000	Base	102.279961	315,168.03	99.777670	307,457.41	-7,710.62	0.22
<b>US DOLLAR Total</b>									
		113,927,364.540	Local			114,724,634.16	112,898,408.72	-1,826,225.44	82.04
Original Face:		153,264,820.000	Base			114,724,634.16	112,898,408.72	-1,826,225.44	82.04
<b>FIXED INCOME Total</b>									
		113,927,364.540	Base			114,724,634.16	112,898,408.72	-1,826,225.44	82.04
Original Face:		153,264,820.000							

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C  
 STATE OF ARIZONA  
 FUND: ATZ8



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
<b>FUND Total</b>								
		138,698,503.420	Base	139,438,536.84		137,614,300.89	-1,824,235.95	100.00
Original Face:		153,264,820.000						

# Holdings

Currency Summary

As of: February 28, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	696,156.900	Local	696,156.90	696,156.90	0.51	0.00		0.00
		Base	696,156.90	696,156.90	0.51	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	24,074,981.980	Local	24,017,745.78	24,019,735.27	17.45	1,989.49		1,989.49
		Base	24,017,745.78	24,019,735.27	17.45	1,989.49	0.00	1,989.49
<b>FIXED INCOME</b>								
	113,927,364.540	Local	114,724,634.16	112,898,408.72	82.04	-1,826,225.44		-1,826,225.44
Original Face:	153,264,820.000	Base	114,724,634.16	112,898,408.72	82.04	-1,826,225.44	0.00	-1,826,225.44
<b>US DOLLAR Total</b>								
	138,698,503.420	Local	139,438,536.84	137,614,300.89	100.00	-1,824,235.95		-1,824,235.95
Original Face:	153,264,820.000	Base	139,438,536.84	137,614,300.89	100.00	-1,824,235.95	0.00	-1,824,235.95
<b>FUND Total</b>								
	138,698,503.420	Base	139,438,536.84	137,614,300.89	100.00	-1,824,235.95	0.00	-1,824,235.95
Original Face:	153,264,820.000							

# Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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
<b>CASH</b>							
US DOLLAR	696,156.900	696,156.90	696,156.90	0.51	0.00	0.00	0.00
<b>CASH Total</b>	696,156.900	696,156.90	696,156.90	0.51	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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
<b>CASH EQUIVALENT</b>							
US DOLLAR	24,074,981.980	24,017,745.78	24,019,735.27	17.45	1,989.49	0.00	1,989.49
<b>CASH EQUIVALENT Total</b>	24,074,981.980	24,017,745.78	24,019,735.27	17.45	1,989.49	0.00	1,989.49

# Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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
<b>FIXED INCOME</b>							
US DOLLAR	113,927,364.540	114,724,634.16	112,898,408.72	82.04	-1,826,225.44	0.00	-1,826,225.44
<b>FIXED INCOME Total</b>	113,927,364.540	114,724,634.16	112,898,408.72	82.04	-1,826,225.44	0.00	-1,826,225.44

# Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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
<b>FUND Total</b>	138,698,503.420	139,438,536.84	137,614,300.89	100.00	-1,824,235.95	0.00	-1,824,235.95

# Holdings

## Fund Summary

As of: February 28, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

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	696,156.900	696,156.90	696,156.90	0.51	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	24,074,981.980	24,017,745.78	24,019,735.27	17.45	1,989.49 1,989.49 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,989.49 1,989.49 GN 0.00 LS
FIXED INCOME	113,927,364.540	114,724,634.16	112,898,408.72	82.04	-1,826,225.44 22,125.72 GN -1,848,351.16 LS	0.00 0.00 GN 0.00 LS	-1,826,225.44 22,125.72 GN -1,848,351.16 LS
Original Face:	153,264,820.000						
<hr/>							
<b>FUND Total</b>	0.000	138,698,503.420	137,614,300.89	100.00	-1,824,235.95 24,115.21 GN -1,848,351.16 LS	0.00 0.00 GN 0.00 LS	-1,824,235.95 24,115.21 GN -1,848,351.16 LS
Original Face:	153,264,820.000						