

Holdings

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



STATE STREET

As of: March 31, 2019

View Date: April 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							
	412,918.650	Local	1.000000	412,918.65	1.000000	412,918.65	0.00	0.30
		Base	1.000000	412,918.65	1.000000	412,918.65	0.00	0.30
US DOLLAR Total								
	412,918.650	Local		412,918.65		412,918.65	0.00	0.30
		Base		412,918.65		412,918.65	0.00	0.30
CASH Total								
	412,918.650	Base		412,918.65		412,918.65	0.00	0.30
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
912796RT8	TREASURY BILL 01/20 0.00000				2.520000	02 Jan 2020		
	2,000,000.000	Local	98.068000	1,961,360.00	98.194167	1,963,883.34	2,523.34	1.42
		Base	98.068000	1,961,360.00	98.194167	1,963,883.34	2,523.34	1.42
912796RZ4	TREASURY BILL 07/19 0.00000				2.471800	11 Jul 2019		
	1,000,000.000	Local	99.306523	993,065.23	99.345000	993,450.00	384.77	0.72
		Base	99.306523	993,065.23	99.345000	993,450.00	384.77	0.72
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				2.500000	01 Apr 2019		
	3,493,927.080	Local	100.000000	3,493,927.08	100.000000	3,493,927.08	0.00	2.53
		Base	100.000000	3,493,927.08	100.000000	3,493,927.08	0.00	2.53
926NKW009	AMHERST PIERPONT 04/15 VAR				2.480000	01 Apr 2019		
	12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	8.67
		Base	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	8.67
926NKW009	AMHERST PIERPONT 04/15 VAR				2.580000	22 Apr 2019		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.17
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.17

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US DOLLAR Total

	21,493,927.080	Local		21,448,352.31		21,451,260.42	2,908.11	15.50
		Base		21,448,352.31		21,451,260.42	2,908.11	15.50

CASH EQUIVALENT Total

	21,493,927.080	Base		21,448,352.31		21,451,260.42	2,908.11	15.50
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FIXED INCOME

US DOLLAR						Exchange Rate:	1.000000	
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30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	327,663.760	Local	100.422470	329,048.04	98.954613	324,238.41	-4,809.63	0.23
Original Face:	1,000,000.000	Base	100.422470	329,048.04	98.954613	324,238.41	-4,809.63	0.23
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000				0.010000	26 Sep 2019		
	1,000,000.000	Local	99.177372	991,773.72	98.717500	987,175.00	-4,598.72	0.71
		Base	99.177372	991,773.72	98.717500	987,175.00	-4,598.72	0.71
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4				4.000000	15 Sep 2041		
	1,890,622.350	Local	105.543876	1,995,436.10	104.411702	1,974,030.97	-21,405.13	1.43
Original Face:	5,000,000.000	Base	105.543876	1,995,436.10	104.411702	1,974,030.97	-21,405.13	1.43
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	1,358,418.700	Local	103.883870	1,411,177.92	101.087756	1,373,194.98	-37,982.94	0.99
Original Face:	5,000,000.000	Base	103.883870	1,411,177.92	101.087756	1,373,194.98	-37,982.94	0.99
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	1,206,491.410	Local	103.015944	1,242,878.52	100.281991	1,209,893.61	-32,984.91	0.87
Original Face:	4,372,786.000	Base	103.015944	1,242,878.52	100.281991	1,209,893.61	-32,984.91	0.87
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3				3.000000	20 Apr 2027		
	1,115,638.650	Local	103.587675	1,155,664.14	101.450597	1,131,822.07	-23,842.07	0.82
Original Face:	5,000,000.000	Base	103.587675	1,155,664.14	101.450597	1,131,822.07	-23,842.07	0.82
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5				3.500000	20 Apr 2027		
	1,248,982.500	Local	103.737521	1,295,663.48	102.234102	1,276,886.04	-18,777.44	0.92
Original Face:	7,500,000.000	Base	103.737521	1,295,663.48	102.234102	1,276,886.04	-18,777.44	0.92

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36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
	1,444,889.850	Local		102.648229	1,483,153.84	100.282312	1,448,968.95	-34,184.89	1.05
Original Face:	5,000,000.000	Base		102.648229	1,483,153.84	100.282312	1,448,968.95	-34,184.89	1.05
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.000000	20 Jul 2027		
	1,301,095.400	Local		103.736939	1,349,716.54	101.454411	1,320,018.67	-29,697.87	0.95
Original Face:	5,000,000.000	Base		103.736939	1,349,716.54	101.454411	1,320,018.67	-29,697.87	0.95
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
	832,287.280	Local		104.296500	868,046.50	102.244178	850,965.29	-17,081.21	0.62
Original Face:	4,169,641.000	Base		104.296500	868,046.50	102.244178	850,965.29	-17,081.21	0.62
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.000000	20 Jul 2042		
	3,735,480.230	Local		102.093667	3,813,688.76	99.562171	3,719,125.21	-94,563.55	2.69
Original Face:	7,500,000.000	Base		102.093667	3,813,688.76	99.562171	3,719,125.21	-94,563.55	2.69
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
	748,296.980	Local		101.222794	757,447.11	99.562170	745,020.71	-12,426.40	0.54
Original Face:	2,000,000.000	Base		101.222794	757,447.11	99.562170	745,020.71	-12,426.40	0.54
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
	502,084.110	Local		102.882409	516,556.23	101.203331	508,125.84	-8,430.39	0.37
Original Face:	2,910,888.000	Base		102.882409	516,556.23	101.203331	508,125.84	-8,430.39	0.37
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.000000	20 Nov 2040		
	1,470,298.690	Local		105.259469	1,547,628.60	102.398903	1,505,569.73	-42,058.87	1.09
Original Face:	12,190,366.000	Base		105.259469	1,547,628.60	102.398903	1,505,569.73	-42,058.87	1.09
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.500000	15 Sep 2040		
	719,173.250	Local		107.207522	771,007.82	105.215648	756,682.80	-14,325.02	0.55
Original Face:	5,000,000.000	Base		107.207522	771,007.82	105.215648	756,682.80	-14,325.02	0.55
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.750000	20 Sep 2040		
	1,043,785.580	Local		103.295940	1,078,188.13	104.153976	1,087,144.18	8,956.05	0.79
Original Face:	9,450,000.000	Base		103.295940	1,078,188.13	104.153976	1,087,144.18	8,956.05	0.79
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
	825,027.250	Local		101.312749	835,857.79	99.876919	824,011.80	-11,845.99	0.60
Original Face:	2,500,000.000	Base		101.312749	835,857.79	99.876919	824,011.80	-11,845.99	0.60

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		582,593.630	Local 101.243654	589,839.08	98.620897	574,559.06	-15,280.02	0.42
Original Face:		1,500,000.000	Base 101.243654	589,839.08	98.620897	574,559.06	-15,280.02	0.42
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		944,880.020	Local 105.769520	999,395.06	103.938003	982,089.42	-17,305.64	0.71
Original Face:		5,872,458.000	Base 105.769520	999,395.06	103.938003	982,089.42	-17,305.64	0.71
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		34,127.650	Local 102.599593	35,014.83	103.753439	35,408.61	393.78	0.03
Original Face:		1,000,000.000	Base 102.599593	35,014.83	103.753439	35,408.61	393.78	0.03
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		41,704.750	Local 105.051367	43,811.41	105.722536	44,091.32	279.91	0.03
Original Face:		1,000,000.000	Base 105.051367	43,811.41	105.722536	44,091.32	279.91	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		463.910	Local 101.524003	470.98	103.667619	480.92	9.94	0.00
Original Face:		25,000.000	Base 101.524003	470.98	103.667619	480.92	9.94	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		109,858.860	Local 103.445967	113,644.56	107.357976	117,942.25	4,297.69	0.09
Original Face:		2,000,000.000	Base 103.445967	113,644.56	107.357976	117,942.25	4,297.69	0.09
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		5,947.560	Local 100.000000	5,947.56	100.684040	5,988.24	40.68	0.00
Original Face:		410,000.000	Base 100.000000	5,947.56	100.684040	5,988.24	40.68	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				2.729130	20 Apr 2067		
		1,865,828.430	Local 100.000000	1,865,828.43	99.778710	1,861,699.54	-4,128.89	1.35
Original Face:		4,006,379.000	Base 100.000000	1,865,828.43	99.778710	1,861,699.54	-4,128.89	1.35
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				2.707130	20 Jun 2063		
		1,580,687.290	Local 100.000000	1,580,687.29	99.792520	1,577,407.68	-3,279.61	1.14
Original Face:		4,967,302.000	Base 100.000000	1,580,687.29	99.792520	1,577,407.68	-3,279.61	1.14
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		627,189.730	Local 101.109629	634,149.21	98.353960	616,865.94	-17,283.27	0.45
Original Face:		2,720,000.000	Base 101.109629	634,149.21	98.353960	616,865.94	-17,283.27	0.45

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38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		757,300.400	Local 101.576215	769,237.08	98.563690	746,423.22	-22,813.86	0.54
Original Face:		4,000,000.000	Base 101.576215	769,237.08	98.563690	746,423.22	-22,813.86	0.54
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,816,593.900	Local 102.199205	1,856,544.53	98.274480	1,785,248.21	-71,296.32	1.29
Original Face:		4,400,000.000	Base 102.199205	1,856,544.53	98.274480	1,785,248.21	-71,296.32	1.29
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,769,258.490	Local 99.316490	1,757,165.44	95.122730	1,682,966.98	-74,198.46	1.22
Original Face:		3,000,000.000	Base 99.316490	1,757,165.44	95.122730	1,682,966.98	-74,198.46	1.22
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		660,967.820	Local 99.727484	659,166.58	97.315860	643,226.52	-15,940.06	0.46
Original Face:		2,000,000.000	Base 99.727484	659,166.58	97.315860	643,226.52	-15,940.06	0.46
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC				1.650000	16 Aug 2048		
		1,207,007.680	Local 97.542838	1,177,349.55	94.498300	1,140,601.74	-36,747.81	0.82
Original Face:		2,000,000.000	Base 97.542838	1,177,349.55	94.498300	1,140,601.74	-36,747.81	0.82
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		582,987.780	Local 100.634121	586,684.63	95.293300	555,548.29	-31,136.34	0.40
Original Face:		1,000,000.000	Base 100.634121	586,684.63	95.293300	555,548.29	-31,136.34	0.40
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		1,168,478.960	Local 101.275801	1,183,386.43	98.587140	1,151,969.99	-31,416.44	0.83
Original Face:		2,000,000.000	Base 101.275801	1,183,386.43	98.587140	1,151,969.99	-31,416.44	0.83
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		586,609.950	Local 101.350357	594,531.28	98.230060	576,227.31	-18,303.97	0.42
Original Face:		1,000,000.000	Base 101.350357	594,531.28	98.230060	576,227.31	-18,303.97	0.42
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		2,422,966.620	Local 98.883774	2,395,920.84	96.591360	2,340,376.41	-55,544.43	1.69
Original Face:		4,270,000.000	Base 98.883774	2,395,920.84	96.591360	2,340,376.41	-55,544.43	1.69
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		656,430.590	Local 100.753575	661,377.29	97.754170	641,688.27	-19,689.02	0.46
Original Face:		1,000,000.000	Base 100.753575	661,377.29	97.754170	641,688.27	-19,689.02	0.46

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38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	612,309.500	Local		100.853544	617,535.83	97.648280	597,909.70	-19,626.13	0.43
Original Face:	1,000,000.000	Base		100.853544	617,535.83	97.648280	597,909.70	-19,626.13	0.43
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
	703,812.540	Local		99.886292	703,012.25	97.161080	683,831.87	-19,180.38	0.49
Original Face:	1,000,000.000	Base		99.886292	703,012.25	97.161080	683,831.87	-19,180.38	0.49
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
	720,777.440	Local		100.323762	723,111.04	97.033840	699,398.03	-23,713.01	0.51
Original Face:	1,000,000.000	Base		100.323762	723,111.04	97.033840	699,398.03	-23,713.01	0.51
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
	782,645.540	Local		100.933543	789,951.87	98.360540	769,814.38	-20,137.49	0.56
Original Face:	1,000,000.000	Base		100.933543	789,951.87	98.360540	769,814.38	-20,137.49	0.56
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
	7,231,154.400	Local		98.442961	7,118,562.48	95.930570	6,936,887.63	-181,674.85	5.01
Original Face:	7,500,000.000	Base		98.442961	7,118,562.48	95.930570	6,936,887.63	-181,674.85	5.01
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.500000	20 May 2039		
	2,550,333.750	Local		101.188222	2,580,637.38	101.691520	2,593,473.16	12,835.78	1.87
Original Face:	3,000,000.000	Base		101.188222	2,580,637.38	101.691520	2,593,473.16	12,835.78	1.87
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	2,000,000.000	Local		100.070301	2,001,406.02	100.070313	2,001,406.26	0.24	1.45
Original Face:	2,000,000.000	Base		100.070301	2,001,406.02	100.070313	2,001,406.26	0.24	1.45
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503000	30 Oct 2020		
	6,280,000.000	Local		100.746526	6,326,881.81	100.177540	6,291,149.51	-35,732.30	4.55
		Base		100.746526	6,326,881.81	100.177540	6,291,149.51	-35,732.30	4.55
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.000000	12 Jun 2019		
	1,000,000.000	Local		100.320275	1,003,202.75	100.067000	1,000,670.00	-2,532.75	0.72
		Base		100.320275	1,003,202.75	100.067000	1,000,670.00	-2,532.75	0.72
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001						26 Jan 2021		
	5,000,000.000	Local		103.111221	5,155,561.03	102.455977	5,122,798.85	-32,762.18	3.70
		Base		103.111221	5,155,561.03	102.455977	5,122,798.85	-32,762.18	3.70

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2019

View Date: April 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 105.421910	2,635,547.75	103.510000	2,587,750.00	-47,797.75		1.87
			Base 105.421910	2,635,547.75	103.510000	2,587,750.00	-47,797.75		1.87
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25				2.250000	15 Mar 2020			
		3,440,000.000	Local 100.287400	3,449,886.55	99.717853	3,430,294.14	-19,592.41		2.48
			Base 100.287400	3,449,886.55	99.717853	3,430,294.14	-19,592.41		2.48
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021			
		597,474.430	Local 101.546473	606,714.21	100.469320	600,278.50	-6,435.71		0.43
Original Face:		4,000,000.000	Base 101.546473	606,714.21	100.469320	600,278.50	-6,435.71		0.43
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022			
		364,185.480	Local 101.303808	368,933.76	100.365040	365,514.90	-3,418.86		0.26
Original Face:		1,000,000.000	Base 101.303808	368,933.76	100.365040	365,514.90	-3,418.86		0.26
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844				1.844000	16 May 2019			
		2,270,000.000	Local 99.999929	2,269,998.38	99.953000	2,268,933.10	-1,065.28		1.64
			Base 99.999929	2,269,998.38	99.953000	2,268,933.10	-1,065.28		1.64
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847000	29 May 2020			
		1,000,000.000	Local 100.119599	1,001,195.99	99.583600	995,836.00	-5,359.99		0.72
			Base 100.119599	1,001,195.99	99.583600	995,836.00	-5,359.99		0.72
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021			
		3,000,000.000	Local 99.133651	2,974,009.54	97.951000	2,938,530.00	-35,479.54		2.12
			Base 99.133651	2,974,009.54	97.951000	2,938,530.00	-35,479.54		2.12
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57				2.570000	01 Aug 2021			
		500,000.000	Local 100.000000	500,000.00	100.374960	501,874.80	1,874.80		0.36
			Base 100.000000	500,000.00	100.374960	501,874.80	1,874.80		0.36
912796QV4	TREASURY BILL 08/19 0.00000					15 Aug 2019			
		2,000,000.000	Local 99.077694	1,981,553.87	99.099944	1,981,998.88	445.01		1.43
			Base 99.077694	1,981,553.87	99.099944	1,981,998.88	445.01		1.43
912796SD2	TREASURY BILL 02/20 0.00000					27 Feb 2020			
		2,000,000.000	Local 97.716209	1,954,324.17	97.851222	1,957,024.44	2,700.27		1.41
			Base 97.716209	1,954,324.17	97.851222	1,957,024.44	2,700.27		1.41

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

Books Open

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2019

View Date: April 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	2,000,000.000	Local	99.024820	1,980,496.39	99.056101	1,981,122.02	625.63	1.43
			Base	99.024820	1,980,496.39	99.056101	1,981,122.02	625.63	1.43
912796SF7	TREASURY BILL 08/19 0.00000	2,000,000.000	Local	98.973751	1,979,475.01	99.017708	1,980,354.16	879.15	1.43
			Base	98.973751	1,979,475.01	99.017708	1,980,354.16	879.15	1.43
9128283G3	US TREASURY N/B 11/20 1.75	5,000,000.000	Local	99.349951	4,967,497.56	99.058594	4,952,929.70	-14,567.86	3.58
			Base	99.349951	4,967,497.56	99.058594	4,952,929.70	-14,567.86	3.58
9128284J6	US TREASURY N/B 04/20 2.375	2,000,000.000	Local	99.720670	1,994,413.39	99.964844	1,999,296.88	4,883.49	1.45
			Base	99.720670	1,994,413.39	99.964844	1,999,296.88	4,883.49	1.45
9128284Q0	US TREASURY N/B 05/20 2.5	2,000,000.000	Local	99.928273	1,998,565.46	100.125000	2,002,500.00	3,934.54	1.45
			Base	99.928273	1,998,565.46	100.125000	2,002,500.00	3,934.54	1.45
9128284Y3	US TREASURY N/B 08/20 2.625	1,000,000.000	Local	99.825031	998,250.31	100.327654	1,003,276.54	5,026.23	0.73
			Base	99.825031	998,250.31	100.327654	1,003,276.54	5,026.23	0.73
912828F62	US TREASURY N/B 10/19 1.5	5,000,000.000	Local	99.858003	4,992,900.15	99.441406	4,972,070.30	-20,829.85	3.59
			Base	99.858003	4,992,900.15	99.441406	4,972,070.30	-20,829.85	3.59
912828J50	US TREASURY N/B 02/20 1.375	2,000,000.000	Local	98.931896	1,978,637.92	99.046875	1,980,937.50	2,299.58	1.43
			Base	98.931896	1,978,637.92	99.046875	1,980,937.50	2,299.58	1.43
912828L32	US TREASURY N/B 08/20 1.375	5,000,000.000	Local	98.795470	4,939,773.48	98.593750	4,929,687.50	-10,085.98	3.56
			Base	98.795470	4,939,773.48	98.593750	4,929,687.50	-10,085.98	3.56
912828P87	US TREASURY N/B 02/21 1.125	1,000,000.000	Local	99.585112	995,851.12	97.800781	978,007.81	-17,843.31	0.71
			Base	99.585112	995,851.12	97.800781	978,007.81	-17,843.31	0.71

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2019

View Date: April 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	
912828U73	US TREASURY N/B 12/19 1.375				1.375000	15 Dec 2019			
		5,000,000.000	Local	99.891123	4,994,556.14	99.257812	4,962,890.60	-31,665.54	3.59
			Base	99.891123	4,994,556.14	99.257812	4,962,890.60	-31,665.54	3.59
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020			
		2,000,000.000	Local	99.904313	1,998,086.26	100.125000	2,002,500.00	4,413.74	1.45
			Base	99.904313	1,998,086.26	100.125000	2,002,500.00	4,413.74	1.45
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033			
		299,420.630	Local	102.265322	306,203.47	99.865080	299,016.65	-7,186.82	0.22
		Original Face: 2,000,000.000	Base	102.265322	306,203.47	99.865080	299,016.65	-7,186.82	0.22
US DOLLAR Total									
	117,044,233.720	Local		117,839,818.64		116,493,647.99	-1,346,170.65	84.20	
Original Face:	155,264,820.000	Base		117,839,818.64		116,493,647.99	-1,346,170.65	84.20	
FIXED INCOME Total									
	117,044,233.720	Base		117,839,818.64		116,493,647.99	-1,346,170.65	84.20	
Original Face:	155,264,820.000								

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: March 31, 2019

View Date: April 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								
		138,951,079.450	Base	139,701,089.60		138,357,827.06	-1,343,262.54	100.00
Original Face:		155,264,820.000						

Holdings

Currency Summary

As of: *March 31, 2019*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *April 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								
	412,918.650	Local	412,918.65	412,918.65	0.30	0.00		0.00
		Base	412,918.65	412,918.65	0.30	0.00	0.00	0.00
CASH EQUIVALENT								
	21,493,927.080	Local	21,448,352.31	21,451,260.42	15.50	2,908.11		2,908.11
		Base	21,448,352.31	21,451,260.42	15.50	2,908.11	0.00	2,908.11
FIXED INCOME								
	117,044,233.720	Local	117,839,818.64	116,493,647.99	84.20	-1,346,170.65		-1,346,170.65
Original Face:	155,264,820.000	Base	117,839,818.64	116,493,647.99	84.20	-1,346,170.65	0.00	-1,346,170.65
US DOLLAR Total								
	138,951,079.450	Local	139,701,089.60	138,357,827.06	100.00	-1,343,262.54		-1,343,262.54
Original Face:	155,264,820.000	Base	139,701,089.60	138,357,827.06	100.00	-1,343,262.54	0.00	-1,343,262.54
FUND Total								
	138,951,079.450	Base	139,701,089.60	138,357,827.06	100.00	-1,343,262.54	0.00	-1,343,262.54
Original Face:	155,264,820.000							

Holdings

Asset Summary

As of: *March 31, 2019*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

April 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	412,918.650	412,918.65	412,918.65	0.30	0.00	0.00	0.00
CASH Total	412,918.650	412,918.65	412,918.65	0.30	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2019*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

April 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	21,493,927.080	21,448,352.31	21,451,260.42	15.50	2,908.11	0.00	2,908.11
CASH EQUIVALENT Total	21,493,927.080	21,448,352.31	21,451,260.42	15.50	2,908.11	0.00	2,908.11

Holdings

Asset Summary

As of: *March 31, 2019*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

April 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							
	117,044,233.720	117,839,818.64	116,493,647.99	84.20	-1,346,170.65	0.00	-1,346,170.65
FIXED INCOME Total							
	117,044,233.720	117,839,818.64	116,493,647.99	84.20	-1,346,170.65	0.00	-1,346,170.65

Holdings

Asset Summary

As of: *March 31, 2019*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

April 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	138,951,079.450	139,701,089.60	138,357,827.06	100.00	-1,343,262.54	0.00	-1,343,262.54

Holdings

Fund Summary

As of: *March 31, 2019*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

April 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	412,918.650	412,918.65	412,918.65	0.30	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	21,493,927.080	21,448,352.31	21,451,260.42	15.50	2,908.11 2,908.11 GN 0.00 LS	0.00 0.00 GN 0.00 LS	2,908.11 2,908.11 GN 0.00 LS
FIXED INCOME	117,044,233.720	117,839,818.64	116,493,647.99	84.20	-1,346,170.65 53,896.51 GN -1,400,067.16 LS	0.00 0.00 GN 0.00 LS	-1,346,170.65 53,896.51 GN -1,400,067.16 LS
Original Face:	155,264,820.000						
<hr/>							
FUND Total	0.000	138,951,079.450	138,357,827.06	100.00	-1,343,262.54 56,804.62 GN -1,400,067.16 LS	0.00 0.00 GN 0.00 LS	-1,343,262.54 56,804.62 GN -1,400,067.16 LS
Original Face:	155,264,820.000						