

Holdings

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



STATE STREET

As of: April 30, 2019

View Date: May 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
		207,302.800	Local 1.000000	207,302.80	1.000000	207,302.80	0.00	0.15
			Base 1.000000	207,302.80	1.000000	207,302.80	0.00	0.15

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	207,302.800	Local	207,302.80		207,302.80	0.00	0.15
		Base	207,302.80		207,302.80	0.00	0.15

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	207,302.800	Base	207,302.80		207,302.80	0.00	0.15

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

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 98.278000	1,965,560.00	98.422642	1,968,452.84	2,892.84	1.42
			Base 98.278000	1,965,560.00	98.422642	1,968,452.84	2,892.84	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 99.512506	995,125.06	99.542051	995,420.51	295.45	0.72
			Base 99.512506	995,125.06	99.542051	995,420.51	295.45	0.72

921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,000,000.000	Local 100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.16
			Base 100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.16

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	10.82
			Base 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	10.82

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	21,000,000.000	Local	20,960,685.06		20,963,873.35	3,188.29	15.12
		Base	20,960,685.06		20,963,873.35	3,188.29	15.12

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CASH EQUIVALENT Total

21,000,000.000	Base			20,960,685.06		20,963,873.35	3,188.29	15.12
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	327,663.760	Local	100.408068	329,000.85	99.115599	324,765.90	-4,234.95	0.23
Original Face:	1,000,000.000	Base	100.408068	329,000.85	99.115599	324,765.90	-4,234.95	0.23
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000				0.010000	26 Sep 2019		
	1,000,000.000	Local	99.316017	993,160.17	98.936925	989,369.25	-3,790.92	0.71
		Base	99.316017	993,160.17	98.936925	989,369.25	-3,790.92	0.71
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4				4.000000	15 Sep 2041		
	1,843,205.100	Local	105.523600	1,945,016.38	104.197423	1,920,572.21	-24,444.17	1.38
Original Face:	5,000,000.000	Base	105.523600	1,945,016.38	104.197423	1,920,572.21	-24,444.17	1.38
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	1,334,535.700	Local	103.845768	1,385,858.85	100.687408	1,343,709.41	-42,149.44	0.97
Original Face:	5,000,000.000	Base	103.845768	1,385,858.85	100.687408	1,343,709.41	-42,149.44	0.97
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	1,189,405.360	Local	102.985179	1,224,911.24	99.848806	1,187,607.05	-37,304.19	0.86
Original Face:	4,372,786.000	Base	102.985179	1,224,911.24	99.848806	1,187,607.05	-37,304.19	0.86
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3				3.000000	20 Apr 2027		
	1,094,726.250	Local	103.551078	1,133,600.83	101.053047	1,106,254.23	-27,346.60	0.80
Original Face:	5,000,000.000	Base	103.551078	1,133,600.83	101.053047	1,106,254.23	-27,346.60	0.80
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5				3.500000	20 Apr 2027		
	1,212,637.880	Local	103.699395	1,257,498.15	102.082618	1,237,892.49	-19,605.66	0.89
Original Face:	7,500,000.000	Base	103.699395	1,257,498.15	102.082618	1,237,892.49	-19,605.66	0.89
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	1,417,816.100	Local	102.621489	1,454,983.99	99.848795	1,415,672.29	-39,311.70	1.02
Original Face:	5,000,000.000	Base	102.621489	1,454,983.99	99.848795	1,415,672.29	-39,311.70	1.02

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36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.000000	20 Jul 2027		
	1,277,088.300	Local	103.699964	1,324,340.11	101.055261	1,290,564.91	-33,775.20	0.93	
Original Face:	5,000,000.000	Base	103.699964	1,324,340.11	101.055261	1,290,564.91	-33,775.20	0.93	
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
	814,407.980	Local	104.253988	849,052.80	102.092896	831,452.69	-17,600.11	0.60	
Original Face:	4,169,641.000	Base	104.253988	849,052.80	102.092896	831,452.69	-17,600.11	0.60	
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.000000	20 Jul 2042		
	3,725,812.730	Local	102.086287	3,803,543.89	99.283082	3,699,101.71	-104,442.18	2.67	
Original Face:	7,500,000.000	Base	102.086287	3,803,543.89	99.283082	3,699,101.71	-104,442.18	2.67	
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
	734,012.980	Local	101.218632	742,957.90	99.283913	728,756.81	-14,201.09	0.53	
Original Face:	2,000,000.000	Base	101.218632	742,957.90	99.283913	728,756.81	-14,201.09	0.53	
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
	497,312.380	Local	102.852408	511,497.76	101.053538	502,551.75	-8,946.01	0.36	
Original Face:	2,910,888.000	Base	102.852408	511,497.76	101.053538	502,551.75	-8,946.01	0.36	
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.000000	20 Nov 2040		
	1,452,394.580	Local	105.239507	1,528,492.90	102.831736	1,493,522.56	-34,970.34	1.08	
Original Face:	12,190,366.000	Base	105.239507	1,528,492.90	102.831736	1,493,522.56	-34,970.34	1.08	
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.500000	15 Sep 2040		
	717,459.200	Local	107.179934	768,972.30	105.312155	755,571.74	-13,400.56	0.54	
Original Face:	5,000,000.000	Base	107.179934	768,972.30	105.312155	755,571.74	-13,400.56	0.54	
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.750000	20 Sep 2040		
	1,007,437.760	Local	103.283333	1,040,515.30	104.175851	1,049,506.86	8,991.56	0.76	
Original Face:	9,450,000.000	Base	103.283333	1,040,515.30	104.175851	1,049,506.86	8,991.56	0.76	
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
	813,830.180	Local	101.300365	824,412.94	99.436301	809,242.63	-15,170.31	0.58	
Original Face:	2,500,000.000	Base	101.300365	824,412.94	99.436301	809,242.63	-15,170.31	0.58	
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
	577,077.060	Local	101.232575	584,189.97	98.189947	566,631.66	-17,558.31	0.41	
Original Face:	1,500,000.000	Base	101.232575	584,189.97	98.189947	566,631.66	-17,558.31	0.41	

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36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
	902,595.800	Local		105.747606	954,473.45	103.693832	935,936.17	-18,537.28	0.67
Original Face:	5,872,458.000	Base		105.747606	954,473.45	103.693832	935,936.17	-18,537.28	0.67
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
	33,405.020	Local		102.555843	34,258.80	103.718645	34,647.23	388.43	0.02
Original Face:	1,000,000.000	Base		102.555843	34,258.80	103.718645	34,647.23	388.43	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
	41,519.050	Local		105.026536	43,606.02	105.587296	43,838.84	232.82	0.03
Original Face:	1,000,000.000	Base		105.026536	43,606.02	105.587296	43,838.84	232.82	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
	453.320	Local		101.489014	460.07	103.090821	467.33	7.26	0.00
Original Face:	25,000.000	Base		101.489014	460.07	103.090821	467.33	7.26	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
	108,490.980	Local		103.432175	112,214.58	107.141381	116,238.73	4,024.15	0.08
Original Face:	2,000,000.000	Base		103.432175	112,214.58	107.141381	116,238.73	4,024.15	0.08
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.000000	20 Mar 2033		
	5,605.020	Local		100.000000	5,605.02	100.615680	5,639.53	34.51	0.00
Original Face:	410,000.000	Base		100.000000	5,605.02	100.615680	5,639.53	34.51	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.701880	20 Apr 2067		
	1,730,452.850	Local		100.000000	1,730,452.85	99.777240	1,726,598.09	-3,854.76	1.25
Original Face:	4,006,379.000	Base		100.000000	1,730,452.85	99.777240	1,726,598.09	-3,854.76	1.25
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.681880	20 Jun 2063		
	1,366,890.590	Local		100.000000	1,366,890.59	99.791730	1,364,043.77	-2,846.82	0.98
Original Face:	4,967,302.000	Base		100.000000	1,366,890.59	99.791730	1,364,043.77	-2,846.82	0.98
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
	610,625.910	Local		101.105158	617,374.29	98.388880	600,787.99	-16,586.30	0.43
Original Face:	2,720,000.000	Base		101.105158	617,374.29	98.388880	600,787.99	-16,586.30	0.43
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
	754,022.800	Local		101.572185	765,877.43	98.823330	745,150.44	-20,726.99	0.54
Original Face:	4,000,000.000	Base		101.572185	765,877.43	98.823330	745,150.44	-20,726.99	0.54

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38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,797,884.040	Local 102.191453	1,837,283.82	98.214170	1,765,776.89	-71,506.93	1.27
Original Face:		4,400,000.000	Base 102.191453	1,837,283.82	98.214170	1,765,776.89	-71,506.93	1.27
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,762,384.470	Local 99.318913	1,750,381.10	95.368280	1,680,755.76	-69,625.34	1.21
Original Face:		3,000,000.000	Base 99.318913	1,750,381.10	95.368280	1,680,755.76	-69,625.34	1.21
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		622,075.460	Local 99.728602	620,387.16	97.581540	607,030.81	-13,356.35	0.44
Original Face:		2,000,000.000	Base 99.728602	620,387.16	97.581540	607,030.81	-13,356.35	0.44
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC				1.650000	16 Aug 2048		
		1,203,267.540	Local 97.549709	1,173,783.98	94.720300	1,139,738.62	-34,045.36	0.82
Original Face:		2,000,000.000	Base 97.549709	1,173,783.98	94.720300	1,139,738.62	-34,045.36	0.82
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		581,523.990	Local 100.632323	585,201.10	95.434500	554,974.51	-30,226.59	0.40
Original Face:		1,000,000.000	Base 100.632323	585,201.10	95.434500	554,974.51	-30,226.59	0.40
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		1,098,646.920	Local 101.271726	1,112,618.70	98.980610	1,087,447.42	-25,171.28	0.78
Original Face:		2,000,000.000	Base 101.271726	1,112,618.70	98.980610	1,087,447.42	-25,171.28	0.78
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		585,525.380	Local 101.346811	593,411.30	98.365680	575,956.02	-17,455.28	0.42
Original Face:		1,000,000.000	Base 101.346811	593,411.30	98.365680	575,956.02	-17,455.28	0.42
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		2,416,879.870	Local 98.886384	2,389,965.12	96.807530	2,339,721.71	-50,243.41	1.69
Original Face:		4,270,000.000	Base 98.886384	2,389,965.12	96.807530	2,339,721.71	-50,243.41	1.69
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		655,298.390	Local 100.751720	660,224.40	97.896190	641,512.16	-18,712.24	0.46
Original Face:		1,000,000.000	Base 100.751720	660,224.40	97.896190	641,512.16	-18,712.24	0.46
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		610,838.110	Local 100.851198	616,037.55	97.787880	597,325.64	-18,711.91	0.43
Original Face:		1,000,000.000	Base 100.851198	616,037.55	97.787880	597,325.64	-18,711.91	0.43

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38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		702,309.760	Local 99.886550	701,512.99	97.392870	683,999.63	-17,513.36	0.49
Original Face:		1,000,000.000	Base 99.886550	701,512.99	97.392870	683,999.63	-17,513.36	0.49
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		718,894.580	Local 100.322707	721,214.50	97.268960	699,261.28	-21,953.22	0.50
Original Face:		1,000,000.000	Base 100.322707	721,214.50	97.268960	699,261.28	-21,953.22	0.50
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		781,068.390	Local 100.931047	788,340.50	98.586370	770,026.97	-18,313.53	0.56
Original Face:		1,000,000.000	Base 100.931047	788,340.50	98.586370	770,026.97	-18,313.53	0.56
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		7,218,957.450	Local 98.446330	7,106,798.66	96.123730	6,939,131.17	-167,667.49	5.00
Original Face:		7,500,000.000	Base 98.446330	7,106,798.66	96.123730	6,939,131.17	-167,667.49	5.00
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
		2,503,772.400	Local 101.183375	2,533,401.41	101.809630	2,549,081.42	15,680.01	1.84
Original Face:		3,000,000.000	Base 101.183375	2,533,401.41	101.809630	2,549,081.42	15,680.01	1.84
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,922,174.580	Local 100.070186	1,923,523.67	99.830414	1,918,914.84	-4,608.83	1.38
Original Face:		2,000,000.000	Base 100.070186	1,923,523.67	99.830414	1,918,914.84	-4,608.83	1.38
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.707779	6,324,448.50	100.211550	6,293,285.34	-31,163.16	4.54
			Base 100.707779	6,324,448.50	100.211550	6,293,285.34	-31,163.16	4.54
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3				3.000000	12 Jun 2019		
		1,000,000.000	Local 100.186827	1,001,868.27	100.035000	1,000,350.00	-1,518.27	0.72
			Base 100.186827	1,001,868.27	100.035000	1,000,350.00	-1,518.27	0.72
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001					26 Jan 2021		
		5,000,000.000	Local 103.328283	5,166,414.13	102.658166	5,132,908.30	-33,505.83	3.70
			Base 103.328283	5,166,414.13	102.658166	5,132,908.30	-33,505.83	3.70
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		2,500,000.000	Local 105.577117	2,639,427.93	103.750000	2,593,750.00	-45,677.93	1.87
			Base 105.577117	2,639,427.93	103.750000	2,593,750.00	-45,677.93	1.87

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: April 30, 2019

View Date: May 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
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.250000	15 Mar 2020		
	3,440,000.000	Local	100.262695	3,449,036.70	99.787338	3,432,684.43	-16,352.27	2.48	
		Base	100.262695	3,449,036.70	99.787338	3,432,684.43	-16,352.27	2.48	
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
	597,474.430	Local	101.494519	606,403.80	100.447530	600,148.31	-6,255.49	0.43	
	Original Face: 4,000,000.000	Base	101.494519	606,403.80	100.447530	600,148.31	-6,255.49	0.43	
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
	364,185.480	Local	101.267390	368,801.13	100.331750	365,393.67	-3,407.46	0.26	
	Original Face: 1,000,000.000	Base	101.267390	368,801.13	100.331750	365,393.67	-3,407.46	0.26	
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844000	16 May 2019		
	2,270,000.000	Local	99.999976	2,269,999.46	99.989600	2,269,763.92	-235.54	1.64	
		Base	99.999976	2,269,999.46	99.989600	2,269,763.92	-235.54	1.64	
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847000	29 May 2020		
	1,000,000.000	Local	100.111137	1,001,111.37	99.555200	995,552.00	-5,559.37	0.72	
		Base	100.111137	1,001,111.37	99.555200	995,552.00	-5,559.37	0.72	
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
	3,000,000.000	Local	99.162150	2,974,864.49	97.888800	2,936,664.00	-38,200.49	2.12	
		Base	99.162150	2,974,864.49	97.888800	2,936,664.00	-38,200.49	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	100.467570	502,337.85	2,337.85	0.36	
		Base	100.000000	500,000.00	100.467570	502,337.85	2,337.85	0.36	
912796QV4	TREASURY BILL 08/19 0.00000						15 Aug 2019		
	2,000,000.000	Local	99.281144	1,985,622.87	99.298486	1,985,969.72	346.85	1.43	
		Base	99.281144	1,985,622.87	99.298486	1,985,969.72	346.85	1.43	
912796SD2	TREASURY BILL 02/20 0.00000						27 Feb 2020		
	2,000,000.000	Local	97.922575	1,958,451.50	98.053778	1,961,075.56	2,624.06	1.41	
		Base	97.922575	1,958,451.50	98.053778	1,961,075.56	2,624.06	1.41	
912796SE0	TREASURY BILL 08/19 0.00000					0.010000	22 Aug 2019		
	2,000,000.000	Local	99.229403	1,984,588.05	99.256005	1,985,120.10	532.05	1.43	
		Base	99.229403	1,984,588.05	99.256005	1,985,120.10	532.05	1.43	

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: April 30, 2019

View Date: May 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
912796SF7	TREASURY BILL 08/19 0.00000					0.010000	29 Aug 2019		
	2,000,000.000	Local		99.179000	1,983,580.00	99.212500	1,984,250.00	670.00	1.43
		Base		99.179000	1,983,580.00	99.212500	1,984,250.00	670.00	1.43
9128283G3	US TREASURY N/B 11/20 1.75					1.750000	15 Nov 2020		
	5,000,000.000	Local		99.382782	4,969,139.10	99.148438	4,957,421.90	-11,717.20	3.57
		Base		99.382782	4,969,139.10	99.148438	4,957,421.90	-11,717.20	3.57
9128283H1	US TREASURY N/B 11/19 1.75					1.750000	30 Nov 2019		
	2,000,000.000	Local		99.589683	1,991,793.66	99.582031	1,991,640.62	-153.04	1.44
		Base		99.589683	1,991,793.66	99.582031	1,991,640.62	-153.04	1.44
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
	2,000,000.000	Local		99.741885	1,994,837.69	99.968750	1,999,375.00	4,537.31	1.44
		Base		99.741885	1,994,837.69	99.968750	1,999,375.00	4,537.31	1.44
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
	2,000,000.000	Local		99.933325	1,998,666.49	100.121094	2,002,421.88	3,755.39	1.44
		Base		99.933325	1,998,666.49	100.121094	2,002,421.88	3,755.39	1.44
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local		99.835164	998,351.64	100.355469	1,003,554.69	5,203.05	0.72
		Base		99.835164	998,351.64	100.355469	1,003,554.69	5,203.05	0.72
912828F62	US TREASURY N/B 10/19 1.5					1.500000	31 Oct 2019		
	5,000,000.000	Local		99.878003	4,993,900.13	99.531250	4,976,562.50	-17,337.63	3.59
		Base		99.878003	4,993,900.13	99.531250	4,976,562.50	-17,337.63	3.59
912828J50	US TREASURY N/B 02/20 1.375					1.375000	29 Feb 2020		
	2,000,000.000	Local		99.027834	1,980,556.67	99.136719	1,982,734.38	2,177.71	1.43
		Base		99.027834	1,980,556.67	99.136719	1,982,734.38	2,177.71	1.43
912828L32	US TREASURY N/B 08/20 1.375					1.375000	31 Aug 2020		
	5,000,000.000	Local		98.865230	4,943,261.51	98.714844	4,935,742.20	-7,519.31	3.56
		Base		98.865230	4,943,261.51	98.714844	4,935,742.20	-7,519.31	3.56
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	1,000,000.000	Local		99.602919	996,029.19	97.914062	979,140.62	-16,888.57	0.71
		Base		99.602919	996,029.19	97.914062	979,140.62	-16,888.57	0.71

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: April 30, 2019

View Date: May 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	99.903783	4,995,189.15	99.339844	4,966,992.20	-28,196.95	3.58
			99.903783	4,995,189.15	99.339844	4,966,992.20	-28,196.95	3.58
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
		2,000,000.000	99.910608	1,998,212.16	100.136719	2,002,734.38	4,522.22	1.44
			99.910608	1,998,212.16	100.136719	2,002,734.38	4,522.22	1.44
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033		
		287,196.630	102.252624	293,666.09	99.861870	286,799.93	-6,866.16	0.21
Original Face:		2,000,000.000	102.252624	293,666.09	99.861870	286,799.93	-6,866.16	0.21
US DOLLAR Total								
		118,011,242.510		118,815,527.07		117,501,122.62	-1,314,404.45	84.73
Original Face:		155,264,820.000		118,815,527.07		117,501,122.62	-1,314,404.45	84.73
FIXED INCOME Total								
		118,011,242.510		118,815,527.07		117,501,122.62	-1,314,404.45	84.73
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: April 30, 2019

View Date: May 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								
		139,218,545.310	Base	139,983,514.93		138,672,298.77	-1,311,216.16	100.00
Original Face:		155,264,820.000						

Holdings

Currency Summary

As of: April 30, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: May 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								
	207,302.800	Local	207,302.80	207,302.80	0.15	0.00		0.00
		Base	207,302.80	207,302.80	0.15	0.00	0.00	0.00
CASH EQUIVALENT								
	21,000,000.000	Local	20,960,685.06	20,963,873.35	15.12	3,188.29		3,188.29
		Base	20,960,685.06	20,963,873.35	15.12	3,188.29	0.00	3,188.29
FIXED INCOME								
	118,011,242.510	Local	118,815,527.07	117,501,122.62	84.73	-1,314,404.45		-1,314,404.45
Original Face:	155,264,820.000	Base	118,815,527.07	117,501,122.62	84.73	-1,314,404.45	0.00	-1,314,404.45
US DOLLAR Total								
	139,218,545.310	Local	139,983,514.93	138,672,298.77	100.00	-1,311,216.16		-1,311,216.16
Original Face:	155,264,820.000	Base	139,983,514.93	138,672,298.77	100.00	-1,311,216.16	0.00	-1,311,216.16
FUND Total								
	139,218,545.310	Base	139,983,514.93	138,672,298.77	100.00	-1,311,216.16	0.00	-1,311,216.16
Original Face:	155,264,820.000							

Holdings

Asset Summary

As of: April 30, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

May 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	207,302.800	207,302.80	207,302.80	0.15	0.00	0.00	0.00
CASH Total	207,302.800	207,302.80	207,302.80	0.15	0.00	0.00	0.00

Holdings

Asset Summary

As of: April 30, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

May 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							
	21,000,000.000	20,960,685.06	20,963,873.35	15.12	3,188.29	0.00	3,188.29
CASH EQUIVALENT Total							
	21,000,000.000	20,960,685.06	20,963,873.35	15.12	3,188.29	0.00	3,188.29

Holdings

Asset Summary

As of: April 30, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

May 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							
	118,011,242.510	118,815,527.07	117,501,122.62	84.73	-1,314,404.45	0.00	-1,314,404.45
FIXED INCOME Total							
	118,011,242.510	118,815,527.07	117,501,122.62	84.73	-1,314,404.45	0.00	-1,314,404.45

Holdings

Asset Summary

As of: April 30, 2019

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

May 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	139,218,545.310	139,983,514.93	138,672,298.77	100.00	-1,311,216.16	0.00	-1,311,216.16

Holdings

Fund Summary

As of: April 30, 2019

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

View Date: May 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	207,302.800	207,302.80	207,302.80	0.15	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	21,000,000.000	20,960,685.06	20,963,873.35	15.12	3,188.29 3,188.29 GN 0.00 LS	0.00 0.00 GN 0.00 LS	3,188.29 3,188.29 GN 0.00 LS
FIXED INCOME	118,011,242.510	118,815,527.07	117,501,122.62	84.73	-1,314,404.45 56,065.23 GN -1,370,469.68 LS	0.00 0.00 GN 0.00 LS	-1,314,404.45 56,065.23 GN -1,370,469.68 LS
Original Face:	155,264,820.000						
<hr/>							
FUND Total	0.000	139,218,545.310	138,672,298.77	100.00	-1,311,216.16 59,253.52 GN -1,370,469.68 LS	0.00 0.00 GN 0.00 LS	-1,311,216.16 59,253.52 GN -1,370,469.68 LS
Original Face:	155,264,820.000						