STATE OF ARIZONA
STATE TREASURER'S OFFICE

AMRTZD: BOOK VALUES AMORTIZED THROUGH 1/31/09

Pos#	Sec-Id	Description	Rate	Maturity	YIELD	MOO	S&P	POSITION-SIZE	PRICE	Carry Basis	Market-VALUE	GAIN/LOSS	ENDING ACCRUED	FAIR VALUE
64155	TPCG0665	CITIGROUP GLOBAL MARKETS	.03000	2/02/09	.0300	Aaa	AAA	436,000,000.00	100.000000	436,000,000.00	436,000,000.00		19,256.67	436,019,256.67
64340	TPMS0360	MIZUHO SECURITIES	.05000	2/27/09	.0500	Aaa	AAA	250,000,000.00	100.000000	250,000,000.00	250,000,000.00		8,680.56	250,008,680.56
64349	TPMS0361	MIZUHO SECURITIES	.05000	3/16/09	.0500	Aaa	AAA	100,000,000.00	100.000000	100,000,000.00	100,000,000.00		3,472.22	100,003,472.22
64355	TPDB0427	DEUTSCHE BANK	.05000	2/13/09	.0500	Aaa	AAA	496,000,000.00	100.000000	496,000,000.00	496,000,000.00		16,533.33	496,016,533.33
64409	TPDB0428	DEUTSCHE BANK	.18000	3/27/09	.1800	Aaa	AAA	250,000,000.00	100.000000	250,000,000.00	250,000,000.00		22,500.00	250,022,500.00
64490	TPDB0432	DEUTSCHE BANK	.26000	2/02/09	.2600	Aaa	AAA	911,000,000.00	100.000000	911,000,000.00	911,000,000.00		13,158.89	911,013,158.89
								2443000000.00		2443000000.00	2443000000.00		83,601.67	2443083601.67

===> 0006 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 7 <===

63555	912795K5	TREASURY BILL 02/26/09	.90000	2/26/09	.8659	Aaa	AAA	50,000,000.00	99.937500	49,968,750.00	49,968,750.00			49,968,750.00
63556	912795K5	TREASURY BILL 02/26/09	.90000	2/26/09	.8659	Aaa	AAA	50,000,000.00	99.937500	49,968,750.00	49,968,750.00			49,968,750.00
63557	912795K5	TREASURY BILL 02/26/09	.90000	2/26/09	.8659	Aaa	AAA	50,000,000.00	99.937500	49,968,750.00	49,968,750.00			49,968,750.00
64416	912795L2	TREASURY BILL 04/02/09	.10000	4/02/09	.0984	Aaa	AAA	25,000,000.00	99.983333	24,995,833.34	24,995,833.25	- .09		24,995,833.25
								175,000,000.00		174,902,083.34	174,902,083.25	- .09		174,902,083.25

===> 0004 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 11 <===

58179	912828FE	U S TREASURY NOTE	4.87500	5/15/09	.3795	Aaa	AAA	40,000,000.00	101.289000	40,003,343.58	40,515,600.00	512,256.42	420,165.75	40,935,765.75
62354	912828HD	US TREASURY N/B	4.00000	9/30/09	.4852	Aaa	AAA	25,000,000.00	102.320000	25,263,323.68	25,580,000.00	316,676.32	340,659.34	25,920,659.34
62603	912828GJ	US TREASURY N/B	4.75000	2/28/09	2.2495	Aaa	AAA	10,000,000.00	100.189588	10,018,958.76	10,018,958.80	.04	202,071.82	10,221,030.62
63989	912828GY	US TREASURY N/B	4.62500	7/31/09	.4516	Aaa	AAA	50,000,000.00	102.082000	50,931,852.41	51,041,000.00	109,147.59	6,388.12	51,047,388.12
64087	912828GY	US TREASURY N/B	4.62500	7/31/09	.4516	Aaa	AAA	50,000,000.00	102.082000	50,996,930.05	51,041,000.00	44,069.95	6,388.12	51,047,388.12
								175,000,000.00		177,214,408.48	178,196,558.80	982,150.32	975,673.15	179,172,231.95

===> 0005 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 12 <===

64397	17314GQG	CITIGROUP TLGP	.10000	3/16/09	.0977	Aaa	AAA	15,000,000.00	99.988056	14,998,208.34	14,998,208.40	.06		14,998,208.40
64398	17314GRF	CITIGROUP TLGP	.20000	4/15/09	.1974	Aaa	AAA	15,000,000.00	99.959444	14,993,916.66	14,993,916.60	- .06		14,993,916.60

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64415	06051HRH	BANK OF AMER TLGP	.25000	4/17/09	.2468	Aaa	AAA	50,000,000.00	99.947917	49,973,958.34	49,973,958.50	.16		49,973,958.50
64449	36161CRP	GE CAPITAL TLGP	.33000	4/23/09	.3262	Aaa	AAA	40,000,000.00	99.925750	39,970,300.00	39,970,300.00			39,970,300.00
64465	06051HQX	BANK OF AMER TLGP	.25000	3/31/09	.2459	Aaa	AAA	30,000,000.00	99.959722	29,987,916.67	29,987,916.60	- .07		29,987,916.60
64479	06051HQ9	BANK OF AMER TLGP	.15000	3/09/09	.1460	Aaa	AAA	35,000,000.00	99.985000	34,994,750.00	34,994,750.00			34,994,750.00
64480	06051HQA	BANK OF AMER TLGP	.15000	3/10/09	.1461	Aaa	AAA	35,000,000.00	99.984583	34,994,604.16	34,994,604.05	- .11		34,994,604.05
64483	17314GQ6	CITIGROUP TLGP	.25000	3/06/09	.2427	Aaa	AAA	50,000,000.00	99.977083	49,988,541.67	49,988,541.50	- .17		49,988,541.50
								270,000,000.00		269,902,195.84	269,902,195.65	- .19		269,902,195.65

===> 0008 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 134 <===

62410	911759JJ	HUD-HSNG URB DEV	2.62000	8/01/09	.6722	Aaa	AAA	5,498,000.00	100.968750	5,495,026.58	5,551,261.87	56,235.29	91,630.28	5,642,892.15
								5,498,000.00		5,495,026.58	5,551,261.87	56,235.29	91,630.28	5,642,892.15

===> 0001 ITEMS IN SUBTOTAL FOR ===> ASSET TYPE CODE. ===> 140 <===

=== GRAND-TOTAL ==>								3068498000.00		3070513714.24	3071552099.57	1,038,385.33	1,150,905.10	3072703004.67

===> 0024 ITEMS IN SUBTOTAL FOR ===> REPORT..... ===> GRAND-TOTAL <===