

# Holdings

ST OF AZ POOL 7 LGIP FF&C  
 STATE OF ARIZONA  
 FUND: ATZG  
 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
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## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-2,508.280	Local	1.000000	-2,508.28	1.000000	-2,508.28	0.00
			Base	1.000000	-2,508.28	1.000000	-2,508.28	0.00

<b>US DOLLAR Total</b>		-2,508.280	Local		-2,508.28		-2,508.28	0.00
			Base		-2,508.28		-2,508.28	0.00

<b>CASH Total</b>		-2,508.280	Base		-2,508.28		-2,508.28	0.00
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796PX1	TREASURY BILL 03/19 0.00000				2.3955	28 Mar 2019		
		25,000,000.000	Local	99.634021	24,908,505.21	99.634021	24,908,505.21	0.00
			Base	99.634021	24,908,505.21	99.634021	24,908,505.21	0.00

912796RT8	TREASURY BILL 01/20 0.00000				2.52	02 Jan 2020		
		5,000,000.000	Local	97.655000	4,882,750.00	97.723264	4,886,163.20	3,413.20
			Base	97.655000	4,882,750.00	97.723264	4,886,163.20	3,413.20

912796RZ4	TREASURY BILL 07/19 0.00000				2.4718	11 Jul 2019		
		10,000,000.000	Local	98.901422	9,890,142.22	98.954424	9,895,442.40	5,300.18
			Base	98.901422	9,890,142.22	98.954424	9,895,442.40	5,300.18

912796UP2	TREASURY BILL 02/19 0.00000				2.381	19 Feb 2019		
		40,000,000.000	Local	99.880950	39,952,380.00	99.880950	39,952,380.00	0.00
			Base	99.880950	39,952,380.00	99.880950	39,952,380.00	0.00

921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				2.51	01 Feb 2019		
		130,439,766.480	Local	100.000000	130,439,766.48	100.000000	130,439,766.48	0.00
			Base	100.000000	130,439,766.48	100.000000	130,439,766.48	0.00

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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	
926NKW009	AMHERST PIERPONT 04/15 VAR				2.49	01 Feb 2019			
	85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00		6.74
		Base	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00		6.74
926NKW009	AMHERST PIERPONT 04/15 VAR				2.64	01 Feb 2019			
	22,966,067.730	Local	100.000000	22,966,067.73	100.000000	22,966,067.73	0.00		1.82
		Base	100.000000	22,966,067.73	100.000000	22,966,067.73	0.00		1.82
926NKW009	AMHERST PIERPONT 04/15 VAR				2.49	22 Feb 2019			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		7.93
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		7.93
979QHR003	SOUTH STREET REPO				2.51	11 Feb 2019			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		7.93
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		7.93
979QHT009	WELLS FARGO REPO				2.38	05 Feb 2019			
	133,000,000.000	Local	100.000000	133,000,000.00	100.000000	133,000,000.00	0.00		10.55
		Base	100.000000	133,000,000.00	100.000000	133,000,000.00	0.00		10.55
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				1.26	01 Feb 2019			
	2,508.300	Local	100.000000	2,508.30	100.000000	2,508.30	0.00		0.00
		Base	100.000000	2,508.30	100.000000	2,508.30	0.00		0.00
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				2.55	01 Feb 2019			
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00		19.83
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00		19.83
<b>US DOLLAR Total</b>									
	901,408,342.510	Local		901,042,119.94		901,050,833.32	8,713.38		71.47
		Base		901,042,119.94		901,050,833.32	8,713.38		71.47
<b>CASH EQUIVALENT Total</b>									
	901,408,342.510	Base		901,042,119.94		901,050,833.32	8,713.38		71.47
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>									
							Exchange Rate:	1.000000	

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

Books Closed

Prepared by State Street

# Holdings

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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	
912796PT0	TREASURY BILL 02/19 0.00000					28 Feb 2019			
	30,000,000.000	Local	99.822910	29,946,872.99	99.822750	29,946,825.00	-47.99	2.38	
		Base	99.822910	29,946,872.99	99.822750	29,946,825.00	-47.99	2.38	
912796PX1	TREASURY BILL 03/19 0.00000					28 Mar 2019			
	40,000,000.000	Local	99.632569	39,853,027.67	99.636389	39,854,555.60	1,527.93	3.16	
		Base	99.632569	39,853,027.67	99.636389	39,854,555.60	1,527.93	3.16	
912796QC6	TREASURY BILL 04/19 0.00000				0.01	25 Apr 2019			
	70,000,000.000	Local	99.447836	69,613,485.05	99.460500	69,622,350.00	8,864.95	5.52	
		Base	99.447836	69,613,485.05	99.460500	69,622,350.00	8,864.95	5.52	
912796QW2	TREASURY BILL 02/19 0.00000				0.01	07 Feb 2019			
	51,000,000.000	Local	99.962300	50,980,772.93	99.962167	50,980,705.17	-67.76	4.04	
		Base	99.962300	50,980,772.93	99.962167	50,980,705.17	-67.76	4.04	
912796RD3	TREASURY BILL 04/19 0.00000				0.01	04 Apr 2019			
	20,000,000.000	Local	99.600358	19,920,071.64	99.592710	19,918,542.00	-1,529.64	1.58	
		Base	99.600358	19,920,071.64	99.592710	19,918,542.00	-1,529.64	1.58	
912796RG6	TREASURY BILL 04/19 0.00000				0.01	11 Apr 2019			
	20,000,000.000	Local	99.546517	19,909,303.37	99.547427	19,909,485.40	182.03	1.58	
		Base	99.546517	19,909,303.37	99.547427	19,909,485.40	182.03	1.58	
912796RH4	TREASURY BILL 04/19 0.00000				0.01	18 Apr 2019			
	60,000,000.000	Local	99.492031	59,695,218.78	99.501743	59,701,045.80	5,827.02	4.74	
		Base	99.492031	59,695,218.78	99.501743	59,701,045.80	5,827.02	4.74	
912796SA8	TREASURY BILL 07/19 0.00000					25 Jul 2019			
	10,000,000.000	Local	98.811000	9,881,099.97	98.835167	9,883,516.70	2,416.73	0.78	
		Base	98.811000	9,881,099.97	98.835167	9,883,516.70	2,416.73	0.78	
912796UQ0	TREASURY BILL 02/19 0.00000				0.01	26 Feb 2019			
	60,000,000.000	Local	99.834080	59,900,447.86	99.836111	59,901,666.60	1,218.74	4.75	
		Base	99.834080	59,900,447.86	99.836111	59,901,666.60	1,218.74	4.75	
<b>US DOLLAR Total</b>		361,000,000.000	Local		359,700,300.26		359,718,692.27	18,392.01	28.53

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

Books Closed

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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
		Base		359,700,300.26		359,718,692.27	18,392.01	28.53
<b>FIXED INCOME Total</b>								
	361,000,000.000	Base		359,700,300.26		359,718,692.27	18,392.01	28.53

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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
<b>FUND Total</b>								
		1,262,405,834.230	Base	1,260,739,911.92		1,260,767,017.31	27,105.39	100.00

# Holdings

Currency Summary

As of: *January 31, 2019*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-2,508.280	Local	-2,508.28	-2,508.28	0.00	0.00		0.00
		Base	-2,508.28	-2,508.28	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	901,408,342.510	Local	901,042,119.94	901,050,833.32	71.47	8,713.38		8,713.38
		Base	901,042,119.94	901,050,833.32	71.47	8,713.38	0.00	8,713.38
<b>FIXED INCOME</b>								
	361,000,000.000	Local	359,700,300.26	359,718,692.27	28.53	18,392.01		18,392.01
		Base	359,700,300.26	359,718,692.27	28.53	18,392.01	0.00	18,392.01
<b>US DOLLAR Total</b>								
	1,262,405,834.230	Local	1,260,739,911.92	1,260,767,017.31	100.00	27,105.39		27,105.39
		Base	1,260,739,911.92	1,260,767,017.31	100.00	27,105.39	0.00	27,105.39
<b>FUND Total</b>								
	1,262,405,834.230	Base	1,260,739,911.92	1,260,767,017.31	100.00	27,105.39	0.00	27,105.39

# 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
<b>CASH</b>							
US DOLLAR	-2,508.280	-2,508.28	-2,508.28	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-2,508.280	-2,508.28	-2,508.28	0.00	0.00	0.00	0.00

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	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	901,408,342.510	901,042,119.94	901,050,833.32	71.47	8,713.38	0.00	8,713.38
<b>CASH EQUIVALENT Total</b>							
	901,408,342.510	901,042,119.94	901,050,833.32	71.47	8,713.38	0.00	8,713.38



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	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>							
US DOLLAR							
	361,000,000.000	359,700,300.26	359,718,692.27	28.53	18,392.01	0.00	18,392.01
<b>FIXED INCOME Total</b>							
	361,000,000.000	359,700,300.26	359,718,692.27	28.53	18,392.01	0.00	18,392.01

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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
<b>FUND Total</b>	1,262,405,834.230	1,260,739,911.92	1,260,767,017.31	100.00	27,105.39	0.00	27,105.39

# Holdings

## Fund Summary

As of: *January 31, 2019*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

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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	-2,508.280	-2,508.28	-2,508.28	0.00	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	901,408,342.510	901,042,119.94	901,050,833.32	71.47	8,713.38 8,713.38 GN 0.00 LS	0.00 0.00 GN 0.00 LS	8,713.38 8,713.38 GN 0.00 LS
FIXED INCOME	361,000,000.000	359,700,300.26	359,718,692.27	28.53	18,392.01 20,037.40 GN -1,645.39 LS	0.00 0.00 GN 0.00 LS	18,392.01 20,037.40 GN -1,645.39 LS
<hr/>							
<b>FUND Total</b>	0.000	1,262,405,834.230	1,260,739,911.92	100.00	27,105.39 28,750.78 GN -1,645.39 LS	0.00 0.00 GN 0.00 LS	27,105.39 28,750.78 GN -1,645.39 LS