

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: March 8, 2019



STATE STREET

As of: February 28, 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								
		-2,510.990	Local	1.000000	-2,510.99	1.000000	-2,510.99	0.00	0.00
			Base	1.000000	-2,510.99	1.000000	-2,510.99	0.00	0.00
US DOLLAR Total									
		-2,510.990	Local		-2,510.99		-2,510.99	0.00	0.00
			Base		-2,510.99		-2,510.99	0.00	0.00
CASH Total									
		-2,510.990	Base		-2,510.99		-2,510.99	0.00	0.00
CASH EQUIVALENT									
US DOLLAR									
							Exchange Rate:	1.000000	
912796PX1	TREASURY BILL 03/19 0.00000				2.395500	28 Mar 2019			
		25,000,000.000	Local	99.820337	24,955,084.37	99.820337	24,955,084.37	0.00	1.82
			Base	99.820337	24,955,084.37	99.820337	24,955,084.37	0.00	1.82
912796RT8	TREASURY BILL 01/20 0.00000				2.520000	02 Jan 2020			
		5,000,000.000	Local	97.851000	4,892,550.00	97.927311	4,896,365.55	3,815.55	0.36
			Base	97.851000	4,892,550.00	97.927311	4,896,365.55	3,815.55	0.36
912796RZ4	TREASURY BILL 07/19 0.00000				2.471800	11 Jul 2019			
		10,000,000.000	Local	99.093673	9,909,367.33	99.140000	9,914,000.00	4,632.67	0.72
			Base	99.093673	9,909,367.33	99.140000	9,914,000.00	4,632.67	0.72
912796US6	TREASURY BILL 03/19 0.00000				2.395000	12 Mar 2019			
		20,000,000.000	Local	99.926819	19,985,363.89	99.926819	19,985,363.89	0.00	1.46
			Base	99.926819	19,985,363.89	99.926819	19,985,363.89	0.00	1.46
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				2.480000	01 Mar 2019			
		83,463,832.760	Local	100.000000	83,463,832.76	100.000000	83,463,832.76	0.00	6.08
			Base	100.000000	83,463,832.76	100.000000	83,463,832.76	0.00	6.08

& 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 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: March 8, 2019



STATE STREET

As of: February 28, 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	
926NKW009	AMHERST PIERPONT 04/15 VAR	85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.19
			Base	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.19
926NKW009	AMHERST PIERPONT 04/15 VAR	101,420,679.430	Local	100.000000	101,420,679.43	100.000000	101,420,679.43	0.00	7.39
			Base	100.000000	101,420,679.43	100.000000	101,420,679.43	0.00	7.39
926NKW009	AMHERST PIERPONT 04/15 VAR	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.29
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.29
979QHR003	SOUTH STREET REPO	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.29
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.29
979QHT009	WELLS FARGO REPO	110,000,000.000	Local	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	8.02
			Base	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	8.02
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY	2,510.970	Local	100.000000	2,510.97	100.000000	2,510.97	0.00	0.00
			Base	100.000000	2,510.97	100.000000	2,510.97	0.00	0.00
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.58
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.58
US DOLLAR Total		839,887,023.160	Local		839,629,388.75		839,637,836.97	8,448.22	61.19
			Base		839,629,388.75		839,637,836.97	8,448.22	61.19
CASH EQUIVALENT Total		839,887,023.160	Base		839,629,388.75		839,637,836.97	8,448.22	61.19
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



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	
912796PX1	TREASURY BILL 03/19 0.00000					28 Mar 2019			
	40,000,000.000	Local	99.819625	39,927,849.95	99.822437	39,928,974.80	1,124.85		2.91
		Base	99.819625	39,927,849.95	99.822437	39,928,974.80	1,124.85		2.91
912796QC6	TREASURY BILL 04/19 0.00000				0.010000	25 Apr 2019			
	70,000,000.000	Local	99.634108	69,743,875.63	99.634861	69,744,402.70	527.07		5.08
		Base	99.634108	69,743,875.63	99.634861	69,744,402.70	527.07		5.08
912796QH5	TREASURY BILL 05/19 0.00000				0.010000	23 May 2019			
	60,000,000.000	Local	99.447420	59,668,451.85	99.447819	59,668,691.40	239.55		4.35
		Base	99.447420	59,668,451.85	99.447819	59,668,691.40	239.55		4.35
912796QV4	TREASURY BILL 08/19 0.00000					15 Aug 2019			
	10,000,000.000	Local	98.867462	9,886,746.20	98.872750	9,887,275.00	528.80		0.72
		Base	98.867462	9,886,746.20	98.872750	9,887,275.00	528.80		0.72
912796RD3	TREASURY BILL 04/19 0.00000				0.010000	04 Apr 2019			
	20,000,000.000	Local	99.780842	19,956,168.32	99.777360	19,955,472.00	-696.32		1.45
		Base	99.780842	19,956,168.32	99.777360	19,955,472.00	-696.32		1.45
912796RG6	TREASURY BILL 04/19 0.00000				0.010000	11 Apr 2019			
	20,000,000.000	Local	99.730539	19,946,107.80	99.725528	19,945,105.60	-1,002.20		1.45
		Base	99.730539	19,946,107.80	99.725528	19,945,105.60	-1,002.20		1.45
912796RH4	TREASURY BILL 04/19 0.00000				0.010000	18 Apr 2019			
	60,000,000.000	Local	99.679178	59,807,506.60	99.682000	59,809,200.00	1,693.40		4.36
		Base	99.679178	59,807,506.60	99.682000	59,809,200.00	1,693.40		4.36
912796RQ4	TREASURY BILL 05/19 0.00000				0.010000	16 May 2019			
	70,000,000.000	Local	99.494811	69,646,367.74	99.495444	69,646,810.80	443.06		5.08
		Base	99.494811	69,646,367.74	99.495444	69,646,810.80	443.06		5.08
912796RR2	TREASURY BILL 05/19 0.00000					30 May 2019			
	40,000,000.000	Local	99.398500	39,759,400.13	99.400625	39,760,250.00	849.87		2.90
		Base	99.398500	39,759,400.13	99.400625	39,760,250.00	849.87		2.90
912796SA8	TREASURY BILL 07/19 0.00000					25 Jul 2019			
	10,000,000.000	Local	99.002333	9,900,233.31	99.023625	9,902,362.50	2,129.19		0.72
		Base	99.002333	9,900,233.31	99.023625	9,902,362.50	2,129.19		0.72

& 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 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: March 8, 2019



STATE STREET

As of: February 28, 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	
912796SD2	TREASURY BILL 02/20 0.00000					27 Feb 2020			
	5,000,000.000	Local	97.502963	4,875,148.14	97.519500	4,875,975.00	826.86		0.36
		Base	97.502963	4,875,148.14	97.519500	4,875,975.00	826.86		0.36
912796SE0	TREASURY BILL 08/19 0.00000				0.010000	22 Aug 2019			
	10,000,000.000	Local	98.813417	9,881,341.66	98.823083	9,882,308.30	966.64		0.72
		Base	98.813417	9,881,341.66	98.823083	9,882,308.30	966.64		0.72
912796SF7	TREASURY BILL 08/19 0.00000				0.010000	29 Aug 2019			
	15,000,000.000	Local	98.761659	14,814,248.80	98.771965	14,815,794.75	1,545.95		1.08
		Base	98.761659	14,814,248.80	98.771965	14,815,794.75	1,545.95		1.08
912796UW7	TREASURY BILL 04/19 0.00000					09 Apr 2019			
	40,000,000.000	Local	99.741083	39,896,433.27	99.740812	39,896,324.80	-108.47		2.91
		Base	99.741083	39,896,433.27	99.740812	39,896,324.80	-108.47		2.91
912796UZ0	TREASURY BILL 04/19 0.00000				0.010000	30 Apr 2019			
	65,000,000.000	Local	99.625709	64,756,711.10	99.623300	64,755,145.00	-1,566.10		4.72
		Base	99.625709	64,756,711.10	99.623300	64,755,145.00	-1,566.10		4.72
US DOLLAR Total									
	535,000,000.000	Local		532,466,590.50		532,474,092.65	7,502.15		38.81
		Base		532,466,590.50		532,474,092.65	7,502.15		38.81
FIXED INCOME Total									
	535,000,000.000	Base		532,466,590.50		532,474,092.65	7,502.15		38.81

Holdings

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



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
<hr/>								
FUND Total		1,374,884,512.170	Base	1,372,093,468.26		1,372,109,418.63	15,950.37	100.00

Holdings

Currency Summary

As of: February 28, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,510.990	Local	-2,510.99	-2,510.99	0.00	0.00		0.00
		Base	-2,510.99	-2,510.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	839,887,023.160	Local	839,629,388.75	839,637,836.97	61.19	8,448.22		8,448.22
		Base	839,629,388.75	839,637,836.97	61.19	8,448.22	0.00	8,448.22
FIXED INCOME								
	535,000,000.000	Local	532,466,590.50	532,474,092.65	38.81	7,502.15		7,502.15
		Base	532,466,590.50	532,474,092.65	38.81	7,502.15	0.00	7,502.15
US DOLLAR Total								
	1,374,884,512.170	Local	1,372,093,468.26	1,372,109,418.63	100.00	15,950.37		15,950.37
		Base	1,372,093,468.26	1,372,109,418.63	100.00	15,950.37	0.00	15,950.37
FUND Total								
	1,374,884,512.170	Base	1,372,093,468.26	1,372,109,418.63	100.00	15,950.37	0.00	15,950.37

Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

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
CASH							
US DOLLAR	-2,510.990	-2,510.99	-2,510.99	0.00	0.00	0.00	0.00
CASH Total	-2,510.990	-2,510.99	-2,510.99	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

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
CASH EQUIVALENT							
US DOLLAR							
	839,887,023.160	839,629,388.75	839,637,836.97	61.19	8,448.22	0.00	8,448.22
CASH EQUIVALENT Total							
	839,887,023.160	839,629,388.75	839,637,836.97	61.19	8,448.22	0.00	8,448.22

Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

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
FIXED INCOME							
US DOLLAR							
	535,000,000.000	532,466,590.50	532,474,092.65	38.81	7,502.15	0.00	7,502.15
FIXED INCOME Total							
	535,000,000.000	532,466,590.50	532,474,092.65	38.81	7,502.15	0.00	7,502.15

Holdings

Asset Summary

As of: February 28, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

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
FUND Total	1,374,884,512.170	1,372,093,468.26	1,372,109,418.63	100.00	15,950.37	0.00	15,950.37

Holdings

Fund Summary

As of: February 28, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

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		-2,510.990	-2,510.99	-2,510.99	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		839,887,023.160	839,629,388.75	839,637,836.97	61.19	8,448.22 8,448.22 GN 0.00 LS	0.00 0.00 GN 0.00 LS	8,448.22 8,448.22 GN 0.00 LS
FIXED INCOME		535,000,000.000	532,466,590.50	532,474,092.65	38.81	7,502.15 10,875.24 GN -3,373.09 LS	0.00 0.00 GN 0.00 LS	7,502.15 10,875.24 GN -3,373.09 LS
<hr/>								
FUND Total	0.000	1,374,884,512.170	1,372,093,468.26	1,372,109,418.63	100.00	15,950.37 19,323.46 GN -3,373.09 LS	0.00 0.00 GN 0.00 LS	15,950.37 19,323.46 GN -3,373.09 LS