

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: September 10, 2019



STATE STREET

As of: August 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	0.020	Local	1.000000	0.02	1.000000	0.02	0.00	0.00
			Base	1.000000	0.02	1.000000	0.02	0.00	0.00

US DOLLAR Total		0.020	Local		0.02		0.02	0.00	0.00
			Base		0.02		0.02	0.00	0.00

CASH Total		0.020	Base		0.02		0.02	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

22599G006	CREDIT AGRICOLE REPO REPO				2.130000	03 Sep 2019			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.78	
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.78	

7426M5W42	PRIVATE EXP. FUNDING				2.460000	04 Sep 2019			
	30,000,000.000	Local	99.979500	29,993,850.00	99.979500	29,993,850.00	0.00	2.03	
		Base	99.979500	29,993,850.00	99.979500	29,993,850.00	0.00	2.03	

7426M5W91	PRIVATE EXP. FUNDING				2.350000	09 Sep 2019			
	20,000,000.000	Local	99.947778	19,989,555.55	99.947778	19,989,555.55	0.00	1.36	
		Base	99.947778	19,989,555.55	99.947778	19,989,555.55	0.00	1.36	

7426M5X17	PRIVATE EXP. FUNDING				2.470000	01 Oct 2019			
	20,000,000.000	Local	99.794167	19,958,833.33	99.794167	19,958,833.33	0.00	1.35	
		Base	99.794167	19,958,833.33	99.794167	19,958,833.33	0.00	1.35	

7426M5XW9	PRIVATE EXP. FUNDING				2.160000	30 Oct 2019			
	20,000,000.000	Local	99.646000	19,929,200.00	99.646000	19,929,200.00	0.00	1.35	
		Base	99.646000	19,929,200.00	99.646000	19,929,200.00	0.00	1.35	

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8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					2.038817	31 Dec 2030		
	6,236,702.370	Local	100.000000	6,236,702.37	6,236,702.37	100.000000	6,236,702.37	0.00	0.42
		Base	100.000000	6,236,702.37	6,236,702.37	100.000000	6,236,702.37	0.00	0.42
912796RF8	TREASURY BILL 10/19 0.00000					2.391200	10 Oct 2019		
	15,000,000.000	Local	99.740953	14,961,143.00	14,961,143.00	99.740953	14,961,143.00	0.00	1.01
		Base	99.740953	14,961,143.00	14,961,143.00	99.740953	14,961,143.00	0.00	1.01
912796RM3	TREASURY BILL 11/19 0.00000					2.001000	07 Nov 2019		
	40,000,000.000	Local	99.627592	39,851,036.67	39,851,036.67	99.627592	39,851,036.67	0.00	2.70
		Base	99.627592	39,851,036.67	39,851,036.67	99.627592	39,851,036.67	0.00	2.70
912796RT8	TREASURY BILL 01/20 0.00000					2.061400	02 Jan 2020		
	15,000,000.000	Local	99.243459	14,886,518.83	14,886,518.83	99.376667	14,906,500.05	19,981.22	1.01
		Base	99.243459	14,886,518.83	14,886,518.83	99.376667	14,906,500.05	19,981.22	1.01
912796SJ9	TREASURY BILL 09/19 0.00000					2.170000	19 Sep 2019		
	60,000,000.000	Local	99.891500	59,934,900.00	59,934,900.00	99.891500	59,934,900.00	0.00	4.07
		Base	99.891500	59,934,900.00	59,934,900.00	99.891500	59,934,900.00	0.00	4.07
912796SL4	TREASURY BILL 10/19 0.00000					2.175000	03 Oct 2019		
	70,000,000.000	Local	99.810349	69,867,244.44	69,867,244.44	99.810349	69,867,244.44	0.00	4.74
		Base	99.810349	69,867,244.44	69,867,244.44	99.810349	69,867,244.44	0.00	4.74
912796SN0	TREASURY BILL 10/19 0.00000					2.401000	17 Oct 2019		
	10,000,000.000	Local	99.693206	9,969,320.55	9,969,320.55	99.693206	9,969,320.55	0.00	0.68
		Base	99.693206	9,969,320.55	9,969,320.55	99.693206	9,969,320.55	0.00	0.68
912796ST7	TREASURY BILL 11/19 0.00000					1.921000	21 Nov 2019		
	15,000,000.000	Local	99.567775	14,935,166.25	14,935,166.25	99.567775	14,935,166.25	0.00	1.01
		Base	99.567775	14,935,166.25	14,935,166.25	99.567775	14,935,166.25	0.00	1.01
912796SX8	TREASURY BILL 12/19 0.00000					2.131000	19 Dec 2019		
	10,000,000.000	Local	99.354781	9,935,478.05	9,935,478.05	99.444604	9,944,460.40	8,982.35	0.67
		Base	99.354781	9,935,478.05	9,935,478.05	99.444604	9,944,460.40	8,982.35	0.67
912796SY6	TREASURY BILL 12/19 0.00000					2.045000	26 Dec 2019		
	10,000,000.000	Local	99.341056	9,934,105.55	9,934,105.55	99.403611	9,940,361.10	6,255.55	0.67
		Base	99.341056	9,934,105.55	9,934,105.55	99.403611	9,940,361.10	6,255.55	0.67

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

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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
912796TB5	TREASURY BILL 01/20 0.00000					2.017800	16 Jan 2020		
	10,000,000.000	Local		99.232115	9,923,211.50	99.312009	9,931,200.90	7,989.40	0.67
		Base		99.232115	9,923,211.50	99.312009	9,931,200.90	7,989.40	0.67
912796TF6	TREASURY BILL 02/20 0.00000					1.911100	13 Feb 2020		
	10,000,000.000	Local		99.124079	9,912,407.92	99.124079	9,912,407.92	0.00	0.67
		Base		99.124079	9,912,407.92	99.124079	9,912,407.92	0.00	0.67
912796VT3	TREASURY BILL 09/19 0.00000						03 Sep 2019		
	60,000,000.000	Local		99.987991	59,992,794.44	99.987991	59,992,794.44	0.00	4.07
		Base		99.987991	59,992,794.44	99.987991	59,992,794.44	0.00	4.07
912796VU0	TREASURY BILL 09/19 0.00000					2.156000	10 Sep 2019		
	40,000,000.000	Local		99.946100	39,978,440.00	99.946100	39,978,440.00	0.00	2.71
		Base		99.946100	39,978,440.00	99.946100	39,978,440.00	0.00	2.71
912796VV8	TREASURY BILL 09/19 0.00000					2.125000	17 Sep 2019		
	20,000,000.000	Local		99.905556	19,981,111.11	99.905556	19,981,111.11	0.00	1.36
		Base		99.905556	19,981,111.11	99.905556	19,981,111.11	0.00	1.36
912796WB1	TREASURY BILL 10/19 0.00000					0.010000	29 Oct 2019		
	30,000,000.000	Local		99.688889	29,906,666.70	99.688889	29,906,666.70	0.00	2.03
		Base		99.688889	29,906,666.70	99.688889	29,906,666.70	0.00	2.03
926NKW009	AMHERST PIERPONT 04/15 VAR					2.180000	03 Sep 2019		
	50,000,000.000	Local		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.39
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.39
979QHR003	SOUTH STREET REPO					2.120000	03 Sep 2019		
	50,000,000.000	Local		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.39
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.39
979QHT009	WELLS FARGO REPO					2.150000	03 Sep 2019		
	150,000,000.000	Local		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	10.17
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	10.17
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.130000	03 Sep 2019		
	51,307,854.820	Local		100.000000	51,307,854.82	100.000000	51,307,854.82	0.00	3.48
		Base		100.000000	51,307,854.82	100.000000	51,307,854.82	0.00	3.48

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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
US DOLLAR Total								
	912,544,557.190	Local		911,385,541.08		911,428,749.60	43,208.52	61.82
		Base		911,385,541.08		911,428,749.60	43,208.52	61.82
CASH EQUIVALENT Total								
	912,544,557.190	Base		911,385,541.08		911,428,749.60	43,208.52	61.82
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
912796RF8	TREASURY BILL 10/19 0.00000				0.010000	10 Oct 2019		
	60,000,000.000	Local	99.763238	59,857,942.54	99.794444	59,876,666.40	18,723.86	4.06
		Base	99.763238	59,857,942.54	99.794444	59,876,666.40	18,723.86	4.06
912796RN1	TREASURY BILL 12/19 0.00000				0.010000	05 Dec 2019		
	60,000,000.000	Local	99.508663	59,705,197.80	99.504232	59,702,539.20	-2,658.60	4.05
		Base	99.508663	59,705,197.80	99.504232	59,702,539.20	-2,658.60	4.05
912796RY7	TREASURY BILL 01/20 0.00000					30 Jan 2020		
	10,000,000.000	Local	99.154820	9,915,481.98	99.238444	9,923,844.40	8,362.42	0.67
		Base	99.154820	9,915,481.98	99.238444	9,923,844.40	8,362.42	0.67
912796SD2	TREASURY BILL 02/20 0.00000				0.010000	27 Feb 2020		
	15,000,000.000	Local	98.978772	14,846,815.73	99.095333	14,864,299.95	17,484.22	1.01
		Base	98.978772	14,846,815.73	99.095333	14,864,299.95	17,484.22	1.01
912796SG5	TREASURY BILL 09/19 0.00000				0.010000	05 Sep 2019		
	15,000,000.000	Local	99.972694	14,995,904.16	99.990125	14,998,518.75	2,614.59	1.02
		Base	99.972694	14,995,904.16	99.990125	14,998,518.75	2,614.59	1.02
912796SJ9	TREASURY BILL 09/19 0.00000					19 Sep 2019		
	10,000,000.000	Local	99.877465	9,987,746.50	99.913111	9,991,311.10	3,564.60	0.68
		Base	99.877465	9,987,746.50	99.913111	9,991,311.10	3,564.60	0.68
912796SN0	TREASURY BILL 10/19 0.00000				0.010000	17 Oct 2019		
	15,000,000.000	Local	99.693972	14,954,095.82	99.756778	14,963,516.70	9,420.88	1.01
		Base	99.693972	14,954,095.82	99.756778	14,963,516.70	9,420.88	1.01

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STATE OF ARIZONA

FUND: ATZG



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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	
912796SP5	TREASURY BILL 10/19 0.00000				0.010000	24 Oct 2019			
		50,000,000.000	Local	99.673828	49,836,913.78	99.724812	49,862,406.00	25,492.22	3.38
			Base	99.673828	49,836,913.78	99.724812	49,862,406.00	25,492.22	3.38
912796SQ3	TREASURY BILL 10/19 0.00000				0.010000	31 Oct 2019			
		25,000,000.000	Local	99.601273	24,900,318.33	99.687404	24,921,851.00	21,532.67	1.69
			Base	99.601273	24,900,318.33	99.687404	24,921,851.00	21,532.67	1.69
912796SS9	TREASURY BILL 11/19 0.00000					14 Nov 2019			
		20,000,000.000	Local	99.590430	19,918,086.07	99.613633	19,922,726.60	4,640.53	1.35
			Base	99.590430	19,918,086.07	99.613633	19,922,726.60	4,640.53	1.35
912796ST7	TREASURY BILL 11/19 0.00000				0.010000	21 Nov 2019			
		60,000,000.000	Local	99.574405	59,744,642.96	99.574644	59,744,786.40	143.44	4.05
			Base	99.574405	59,744,642.96	99.574644	59,744,786.40	143.44	4.05
912796SU4	TREASURY BILL 11/19 0.00000					29 Nov 2019			
		70,000,000.000	Local	99.506425	69,654,497.29	99.529918	69,670,942.60	16,445.31	4.73
			Base	99.506425	69,654,497.29	99.529918	69,670,942.60	16,445.31	4.73
912796TA7	TREASURY BILL 01/20 0.00000				0.010000	09 Jan 2020			
		10,000,000.000	Local	99.251669	9,925,166.93	99.333380	9,933,338.00	8,171.07	0.67
			Base	99.251669	9,925,166.93	99.333380	9,933,338.00	8,171.07	0.67
912796TC3	TREASURY BILL 01/20 0.00000				0.010000	23 Jan 2020			
		10,000,000.000	Local	99.198000	9,919,799.99	99.271165	9,927,116.50	7,316.51	0.67
			Base	99.198000	9,919,799.99	99.271165	9,927,116.50	7,316.51	0.67
912796TE9	TREASURY BILL 02/20 0.00000				0.010000	06 Feb 2020			
		10,000,000.000	Local	99.105764	9,910,576.43	99.204292	9,920,429.20	9,852.77	0.67
			Base	99.105764	9,910,576.43	99.204292	9,920,429.20	9,852.77	0.67
912796TG4	TREASURY BILL 02/20 0.00000				0.010000	20 Feb 2020			
		15,000,000.000	Local	99.125667	14,868,850.00	99.133787	14,870,068.05	1,218.05	1.01
			Base	99.125667	14,868,850.00	99.133787	14,870,068.05	1,218.05	1.01
912796TH2	TREASURY BILL 03/20 0.00000				0.010000	05 Mar 2020			
		10,000,000.000	Local	99.074833	9,907,483.30	99.053190	9,905,319.00	-2,164.30	0.67
			Base	99.074833	9,907,483.30	99.053190	9,905,319.00	-2,164.30	0.67

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912796VP1	TREASURY BILL 08/19 0.00000					06 Aug 2019			
		0.000	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00	Local
			0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00	Base
912796VW6	TREASURY BILL 09/19 0.00000				0.010000	24 Sep 2019			
		80,000,000.000	99.865370	79,892,296.17	99.881169	79,904,935.20	12,639.03	5.42	Local
			99.865370	79,892,296.17	99.881169	79,904,935.20	12,639.03	5.42	Base
912796VY2	TREASURY BILL 10/19 0.00000				0.010000	08 Oct 2019			
		20,000,000.000	99.788406	19,957,681.25	99.799550	19,959,910.00	2,228.75	1.35	Local
			99.788406	19,957,681.25	99.799550	19,959,910.00	2,228.75	1.35	Base
US DOLLAR Total									
		565,000,000.000		562,697,075.15		562,864,525.05	167,449.90	38.18	Local
				562,697,075.15		562,864,525.05	167,449.90	38.18	Base
FIXED INCOME Total									
		565,000,000.000		562,697,075.15		562,864,525.05	167,449.90	38.18	Base

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FUND Total								
		1,477,544,557.210	Base	1,474,082,616.25		1,474,293,274.67	210,658.42	100.00

Holdings

Currency Summary

As of: August 31, 2019

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	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								
	0.020	Local	0.02	0.02	0.00	0.00		0.00
		Base	0.02	0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	912,544,557.190	Local	911,385,541.08	911,428,749.60	61.82	43,208.52		43,208.52
		Base	911,385,541.08	911,428,749.60	61.82	43,208.52	0.00	43,208.52
FIXED INCOME								
	565,000,000.000	Local	562,697,075.15	562,864,525.05	38.18	167,449.90		167,449.90
		Base	562,697,075.15	562,864,525.05	38.18	167,449.90	0.00	167,449.90
US DOLLAR Total								
	1,477,544,557.210	Local	1,474,082,616.25	1,474,293,274.67	100.00	210,658.42		210,658.42
		Base	1,474,082,616.25	1,474,293,274.67	100.00	210,658.42	0.00	210,658.42
FUND Total								
	1,477,544,557.210	Base	1,474,082,616.25	1,474,293,274.67	100.00	210,658.42	0.00	210,658.42

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	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.020	0.02	0.02	0.00	0.00	0.00	0.00
CASH Total	0.020	0.02	0.02	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
CASH EQUIVALENT							
US DOLLAR	912,544,557.190	911,385,541.08	911,428,749.60	61.82	43,208.52	0.00	43,208.52
CASH EQUIVALENT Total	912,544,557.190	911,385,541.08	911,428,749.60	61.82	43,208.52	0.00	43,208.52

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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
FIXED INCOME							
US DOLLAR							
	565,000,000.000	562,697,075.15	562,864,525.05	38.18	167,449.90	0.00	167,449.90
FIXED INCOME Total							
	565,000,000.000	562,697,075.15	562,864,525.05	38.18	167,449.90	0.00	167,449.90

Holdings

Asset Summary

As of: August 31, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 10, 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	1,477,544,557.210	1,474,082,616.25	1,474,293,274.67	100.00	210,658.42	0.00	210,658.42

Holdings

Fund Summary

As of: August 31, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: September 10, 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	0.020	0.02	0.02	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	912,544,557.190	911,385,541.08	911,428,749.60	61.82	43,208.52 43,208.52 GN 0.00 LS	0.00 0.00 GN 0.00 LS	43,208.52 43,208.52 GN 0.00 LS
FIXED INCOME	565,000,000.000	562,697,075.15	562,864,525.05	38.18	167,449.90 172,272.80 GN -4,822.90 LS	0.00 0.00 GN 0.00 LS	167,449.90 172,272.80 GN -4,822.90 LS
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FUND Total	0.000	1,477,544,557.210	1,474,082,616.25	100.00	210,658.42 215,481.32 GN -4,822.90 LS	0.00 0.00 GN 0.00 LS	210,658.42 215,481.32 GN -4,822.90 LS