

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

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							
	154,997,463.270	Local	1.000000	154,997,463.27	1.000000	154,997,463.27	0.00	9.08
		Base	1.000000	154,997,463.27	1.000000	154,997,463.27	0.00	9.08
US DOLLAR Total								
	154,997,463.270	Local		154,997,463.27		154,997,463.27	0.00	9.08
		Base		154,997,463.27		154,997,463.27	0.00	9.08
CASH Total								
	154,997,463.270	Base		154,997,463.27		154,997,463.27	0.00	9.08
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO				0.600000	15 Apr 2020		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.34
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.34
22599G006	CREDIT AGRICOLE REPO REPO				0.010000	01 Apr 2020		
	101,878,526.670	Local	100.000000	101,878,526.67	100.000000	101,878,526.67	0.00	5.97
		Base	100.000000	101,878,526.67	100.000000	101,878,526.67	0.00	5.97
7426M4D12	PRIVATE EXP. FUNDING				1.810000	01 Apr 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
7426M4DW4	PRIVATE EXP. FUNDING				1.770000	30 Apr 2020		
	15,000,000.000	Local	99.857417	14,978,612.50	99.857417	14,978,612.50	0.00	0.88
		Base	99.857417	14,978,612.50	99.857417	14,978,612.50	0.00	0.88
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				0.332072	31 Dec 2030		
	6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.37
		Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.37

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

Books Closed

Prepared by 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
912796SM2	TREASURY BILL 04/20 0.00000					1.629000	23 Apr 2020		
	10,000,000.000	Local		99.900450	9,990,045.00	99.900450	9,990,045.00	0.00	0.59
		Base		99.900450	9,990,045.00	99.900450	9,990,045.00	0.00	0.59
912796SV2	TREASURY BILL 06/20 0.00000					1.531000	18 Jun 2020		
	10,000,000.000	Local		99.668283	9,966,828.33	99.668283	9,966,828.33	0.00	0.58
		Base		99.668283	9,966,828.33	99.668283	9,966,828.33	0.00	0.58
912796TQ2	TREASURY BILL 04/20 0.00000					1.550000	09 Apr 2020		
	20,000,000.000	Local		99.965556	19,993,111.11	99.965556	19,993,111.11	0.00	1.17
		Base		99.965556	19,993,111.11	99.965556	19,993,111.11	0.00	1.17
912796TR0	TREASURY BILL 04/20 0.00000					1.536000	16 Apr 2020		
	30,000,000.000	Local		99.934728	29,980,418.33	99.934728	29,980,418.33	0.00	1.76
		Base		99.934728	29,980,418.33	99.934728	29,980,418.33	0.00	1.76
912796TS8	TREASURY BILL 04/20 0.00000					1.520300	30 Apr 2020		
	20,000,000.000	Local		99.877531	19,975,506.28	99.877531	19,975,506.28	0.00	1.17
		Base		99.877531	19,975,506.28	99.877531	19,975,506.28	0.00	1.17
912796TZ2	TREASURY BILL 06/20 0.00000					1.525000	11 Jun 2020		
	10,000,000.000	Local		99.699236	9,969,923.61	99.699236	9,969,923.61	0.00	0.58
		Base		99.699236	9,969,923.61	99.699236	9,969,923.61	0.00	0.58
912796WW5	TREASURY BILL 07/20 0.00000					1.530000	09 Jul 2020		
	10,000,000.000	Local		99.579250	9,957,925.00	99.978903	9,997,890.30	39,965.30	0.59
		Base		99.579250	9,957,925.00	99.978903	9,997,890.30	39,965.30	0.59
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.010000	01 Apr 2020		
	138,168,693.990	Local		100.000000	138,168,693.99	100.000000	138,168,693.99	0.00	8.09
		Base		100.000000	138,168,693.99	100.000000	138,168,693.99	0.00	8.09
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.620000	30 Apr 2020		
	50,000,000.000	Local		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.93
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.93
926NKW009	AMHERST PIERPONT 04/15 VAR					0.010000	01 Apr 2020		
	106,000,000.000	Local		100.000000	106,000,000.00	100.000000	106,000,000.00	0.00	6.21
		Base		100.000000	106,000,000.00	100.000000	106,000,000.00	0.00	6.21

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 STATE OF ARIZONA
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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
926NKW009	AMHERST PIERPONT 04/15 VAR					0.200000	01 Apr 2020		
	75,000,000.000	Local		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.39
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.39
979QHR003	SOUTH STREET REPO					0.600000	13 Apr 2020		
	45,000,000.000	Local		100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.64
		Base		100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.64
979QHT009	WELLS FARGO REPO					0.010000	01 Apr 2020		
	110,000,000.000	Local		100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	6.44
		Base		100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	6.44
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					1.260000	01 Apr 2020		
	2,534.530	Local		100.000000	2,534.53	100.000000	2,534.53	0.00	0.00
		Base		100.000000	2,534.53	100.000000	2,534.53	0.00	0.00
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.100000	03 Apr 2020		
	50,000,000.000	Local		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.93
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.93
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.010000	06 Apr 2020		
	50,000,000.000	Local		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.93
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.93
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.030000	01 May 2020		
	45,000,000.000	Local		100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.64
		Base		100.000000	45,000,000.00	100.000000	45,000,000.00	0.00	2.64
US DOLLAR Total									
	952,286,457.560	Local			952,098,827.72		952,138,793.02	39,965.30	55.78
		Base			952,098,827.72		952,138,793.02	39,965.30	55.78
CASH EQUIVALENT Total									
	952,286,457.560	Base			952,098,827.72		952,138,793.02	39,965.30	55.78
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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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
9127962A6	TREASURY BILL 04/20 0.00000					0.010000	07 Apr 2020		
	50,000,000.000	Local		99.974183	49,987,091.67	99.998880	49,999,440.00	12,348.33	2.93
		Base		99.974183	49,987,091.67	99.998880	49,999,440.00	12,348.33	2.93
9127962B4	TREASURY BILL 04/20 0.00000					0.010000	14 Apr 2020		
	80,000,000.000	Local		99.943819	79,955,055.17	99.996220	79,996,976.00	41,920.83	4.69
		Base		99.943819	79,955,055.17	99.996220	79,996,976.00	41,920.83	4.69
9127962C2	TREASURY BILL 04/20 0.00000					0.010000	21 Apr 2020		
	50,000,000.000	Local		99.912922	49,956,461.14	99.995430	49,997,715.00	41,253.86	2.93
		Base		99.912922	49,956,461.14	99.995430	49,997,715.00	41,253.86	2.93
912796SM2	TREASURY BILL 04/20 0.00000					0.010000	23 Apr 2020		
	50,000,000.000	Local		99.906463	49,953,231.65	99.998075	49,999,037.50	45,805.85	2.93
		Base		99.906463	49,953,231.65	99.998075	49,999,037.50	45,805.85	2.93
912796SR1	TREASURY BILL 05/20 0.00000					0.010000	21 May 2020		
	50,000,000.000	Local		99.785004	49,892,502.15	99.990972	49,995,486.00	102,983.85	2.93
		Base		99.785004	49,892,502.15	99.990972	49,995,486.00	102,983.85	2.93
912796SU4	TREASURY BILL 11/19 0.00000						29 Nov 2019		
	0.000	Local		0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
		Base		0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00
912796SZ3	TREASURY BILL 07/20 0.00000						16 Jul 2020		
	10,000,000.000	Local		99.548940	9,954,894.03	99.976812	9,997,681.20	42,787.17	0.59
		Base		99.548940	9,954,894.03	99.976812	9,997,681.20	42,787.17	0.59
912796TM1	TREASURY BILL 04/20 0.00000					0.010000	02 Apr 2020		
	30,000,000.000	Local		99.995460	29,998,638.05	99.999999	29,999,999.70	1,361.65	1.76
		Base		99.995460	29,998,638.05	99.999999	29,999,999.70	1,361.65	1.76
912796TQ2	TREASURY BILL 04/20 0.00000					0.010000	09 Apr 2020		
	10,000,000.000	Local		99.962667	9,996,266.67	99.998022	9,999,802.20	3,535.53	0.59
		Base		99.962667	9,996,266.67	99.998022	9,999,802.20	3,535.53	0.59
912796TR0	TREASURY BILL 04/20 0.00000						16 Apr 2020		
	20,000,000.000	Local		99.936250	19,987,250.00	99.996875	19,999,375.00	12,125.00	1.17
		Base		99.936250	19,987,250.00	99.996875	19,999,375.00	12,125.00	1.17

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

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
912796TS8	TREASURY BILL 04/20 0.00000				0.010000	30 Apr 2020		
	50,000,000.000	Local	99.874978	49,937,488.88	99.995549	49,997,774.50	60,285.62	2.93
		Base	99.874978	49,937,488.88	99.995549	49,997,774.50	60,285.62	2.93
912796TT6	TREASURY BILL 05/20 0.00000				0.010000	07 May 2020		
	60,000,000.000	Local	99.845778	59,907,466.96	99.993625	59,996,175.00	88,708.04	3.51
		Base	99.845778	59,907,466.96	99.993625	59,996,175.00	88,708.04	3.51
912796TV1	TREASURY BILL 05/20 0.00000				0.010000	14 May 2020		
	40,000,000.000	Local	99.815518	39,926,207.27	99.990743	39,996,297.20	70,089.93	2.34
		Base	99.815518	39,926,207.27	99.990743	39,996,297.20	70,089.93	2.34
912796TW9	TREASURY BILL 05/20 0.00000				0.010000	28 May 2020		
	15,000,000.000	Local	99.755797	14,963,369.58	99.988125	14,998,218.75	34,849.17	0.88
		Base	99.755797	14,963,369.58	99.988125	14,998,218.75	34,849.17	0.88
912796TX7	TREASURY BILL 06/20 0.00000				0.010000	04 Jun 2020		
	10,000,000.000	Local	99.720889	9,972,088.90	99.987111	9,998,711.10	26,622.20	0.59
		Base	99.720889	9,972,088.90	99.987111	9,998,711.10	26,622.20	0.59
912796UA5	TREASURY BILL 06/20 0.00000				0.010000	25 Jun 2020		
	20,000,000.000	Local	99.631372	19,926,274.32	99.984299	19,996,859.80	70,585.48	1.17
		Base	99.631372	19,926,274.32	99.984299	19,996,859.80	70,585.48	1.17
912796UB3	TREASURY BILL 07/20 0.00000				0.010000	02 Jul 2020		
	30,000,000.000	Local	99.853625	29,956,087.40	99.974444	29,992,333.20	36,245.80	1.76
		Base	99.853625	29,956,087.40	99.974444	29,992,333.20	36,245.80	1.76
912796VP1	TREASURY BILL 08/19 0.00000					06 Aug 2019		
	0.000	Local	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
		Base	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796WX3	TREASURY BILL 07/20 0.00000				0.010000	23 Jul 2020		
	10,000,000.000	Local	99.519436	9,951,943.58	99.964770	9,996,477.00	44,533.42	0.59
		Base	99.519436	9,951,943.58	99.964770	9,996,477.00	44,533.42	0.59
912796WY1	TREASURY BILL 07/20 0.00000				0.010000	30 Jul 2020		
	15,000,000.000	Local	99.489167	14,923,374.99	99.970750	14,995,612.50	72,237.51	0.88
		Base	99.489167	14,923,374.99	99.970750	14,995,612.50	72,237.51	0.88

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Books Closed

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912796XB0	TREASURY BILL 03/20 0.00000					17 Mar 2020			
		0.000	Local	0.000000	-646.25	0.000000	0.00	646.25	0.00
			Base	0.000000	-646.25	0.000000	0.00	646.25	0.00
US DOLLAR Total									
	600,000,000.000		Local		599,139,386.67		599,953,971.65	814,584.98	35.14
			Base		599,139,386.67		599,953,971.65	814,584.98	35.14
FIXED INCOME Total									
	600,000,000.000		Base		599,139,386.67		599,953,971.65	814,584.98	35.14

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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
<hr/>								
FUND Total		1,707,283,920.830	Base	1,706,235,677.66		1,707,090,227.94	854,550.28	100.00

Holdings

Currency Summary

As of: *March 31, 2020*

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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								
	154,997,463.270	Local	154,997,463.27	154,997,463.27	9.08	0.00		0.00
		Base	154,997,463.27	154,997,463.27	9.08	0.00	0.00	0.00
CASH EQUIVALENT								
	952,286,457.560	Local	952,098,827.72	952,138,793.02	55.78	39,965.30		39,965.30
		Base	952,098,827.72	952,138,793.02	55.78	39,965.30	0.00	39,965.30
FIXED INCOME								
	600,000,000.000	Local	599,139,386.67	599,953,971.65	35.14	814,584.98		814,584.98
		Base	599,139,386.67	599,953,971.65	35.14	814,584.98	0.00	814,584.98
US DOLLAR Total								
	1,707,283,920.830	Local	1,706,235,677.66	1,707,090,227.94	100.00	854,550.28		854,550.28
		Base	1,706,235,677.66	1,707,090,227.94	100.00	854,550.28	0.00	854,550.28
FUND Total								
	1,707,283,920.830	Base	1,706,235,677.66	1,707,090,227.94	100.00	854,550.28	0.00	854,550.28

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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	154,997,463.270	154,997,463.27	154,997,463.27	9.08	0.00	0.00	0.00
CASH Total	154,997,463.270	154,997,463.27	154,997,463.27	9.08	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	952,286,457.560	952,098,827.72	952,138,793.02	55.78	39,965.30	0.00	39,965.30
CASH EQUIVALENT Total	952,286,457.560	952,098,827.72	952,138,793.02	55.78	39,965.30	0.00	39,965.30

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	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	600,000,000.000	599,139,386.67	599,953,971.65	35.14	814,584.98	0.00	814,584.98
FIXED INCOME Total							
	600,000,000.000	599,139,386.67	599,953,971.65	35.14	814,584.98	0.00	814,584.98

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	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,707,283,920.830	1,706,235,677.66	1,707,090,227.94	100.00	854,550.28	0.00	854,550.28

Holdings

Fund Summary

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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		154,997,463.270	154,997,463.27	154,997,463.27	9.08	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		952,286,457.560	952,098,827.72	952,138,793.02	55.78	39,965.30 39,965.30 GN 0.00 LS	0.00 0.00 GN 0.00 LS	39,965.30 39,965.30 GN 0.00 LS
FIXED INCOME		600,000,000.000	599,139,386.67	599,953,971.65	35.14	814,584.98 814,584.98 GN 0.00 LS	0.00 0.00 GN 0.00 LS	814,584.98 814,584.98 GN 0.00 LS
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FUND Total	0.000	1,707,283,920.830	1,706,235,677.66	1,707,090,227.94	100.00	854,550.28 854,550.28 GN 0.00 LS	0.00 0.00 GN 0.00 LS	854,550.28 854,550.28 GN 0.00 LS