

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 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
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CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-2,117.340	Local	1.000000	-2,117.34	1.000000	-2,117.34	0.00
			Base	1.000000	-2,117.34	1.000000	-2,117.34	0.00

US DOLLAR Total		-2,117.340	Local		-2,117.34		-2,117.34	0.00
			Base		-2,117.34		-2,117.34	0.00

CASH Total		-2,117.340	Base		-2,117.34		-2,117.34	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				0.146876	31 Dec 2030		
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.30
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.30

9127962H1	TREASURY BILL 09/20 0.00000				0.162000	24 Sep 2020		
		30,000,000.000	Local	99.948197	29,984,459.03	99.948200	29,984,460.00	1.42
			Base	99.948197	29,984,459.03	99.948200	29,984,460.00	1.42

9127962J7	TREASURY BILL 10/20 0.00000				0.165000	01 Oct 2020		
		5,000,000.000	Local	99.944083	4,997,204.17	99.954687	4,997,734.35	0.24
			Base	99.944083	4,997,204.17	99.954687	4,997,734.35	0.24

9127962P3	TREASURY BILL 06/20 0.00000				0.202000	02 Jun 2020		
		30,000,000.000	Local	99.999529	29,999,858.72	99.999529	29,999,858.72	1.42
			Base	99.999529	29,999,858.72	99.999529	29,999,858.72	1.42

9127962U2	TREASURY BILL 06/20 0.00000				0.079000	09 Jun 2020		
		40,000,000.000	Local	99.996267	39,998,506.67	99.996267	39,998,506.67	1.90
			Base	99.996267	39,998,506.67	99.996267	39,998,506.67	1.90

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912796SV2	TREASURY BILL 06/20 0.00000					0.110000	18 Jun 2020		
	70,000,000.000	Local		99.985523	69,989,866.11	99.985523	69,989,866.11	0.00	3.32
		Base		99.985523	69,989,866.11	99.985523	69,989,866.11	0.00	3.32
912796TD1	TREASURY BILL 08/20 0.00000					0.120500	13 Aug 2020		
	10,000,000.000	Local		99.975565	9,997,556.53	99.975565	9,997,556.53	0.00	0.47
		Base		99.975565	9,997,556.53	99.975565	9,997,556.53	0.00	0.47
912796TX7	TREASURY BILL 06/20 0.00000					0.090000	04 Jun 2020		
	60,000,000.000	Local		99.999244	59,999,546.67	99.999244	59,999,546.67	0.00	2.85
		Base		99.999244	59,999,546.67	99.999244	59,999,546.67	0.00	2.85
912796TZ2	TREASURY BILL 06/20 0.00000					0.090000	11 Jun 2020		
	50,000,000.000	Local		99.989306	49,994,652.78	99.989306	49,994,652.78	0.00	2.37
		Base		99.989306	49,994,652.78	99.989306	49,994,652.78	0.00	2.37
912796UA5	TREASURY BILL 06/20 0.00000					0.087000	25 Jun 2020		
	20,000,000.000	Local		99.994200	19,998,840.00	99.994200	19,998,840.00	0.00	0.95
		Base		99.994200	19,998,840.00	99.994200	19,998,840.00	0.00	0.95
912796UB3	TREASURY BILL 07/20 0.00000					0.096000	02 Jul 2020		
	60,000,000.000	Local		99.991863	59,995,117.50	99.991863	59,995,117.50	0.00	2.85
		Base		99.991863	59,995,117.50	99.991863	59,995,117.50	0.00	2.85
912796WW5	TREASURY BILL 07/20 0.00000					0.112500	09 Jul 2020		
	40,000,000.000	Local		99.949452	39,979,780.83	99.949452	39,979,780.83	0.00	1.90
		Base		99.949452	39,979,780.83	99.949452	39,979,780.83	0.00	1.90
912796WX3	TREASURY BILL 07/20 0.00000					0.100500	23 Jul 2020		
	20,000,000.000	Local		99.985483	19,997,096.67	99.985483	19,997,096.67	0.00	0.95
		Base		99.985483	19,997,096.67	99.985483	19,997,096.67	0.00	0.95
912796WZ8	TREASURY BILL 08/20 0.00000					0.106000	06 Aug 2020		
	40,000,000.000	Local		99.980842	39,992,336.66	99.980842	39,992,336.66	0.00	1.90
		Base		99.980842	39,992,336.66	99.980842	39,992,336.66	0.00	1.90
912796XE4	TREASURY BILL 02/21 0.00000					0.167500	25 Feb 2021		
	10,000,000.000	Local		99.874840	9,987,484.03	99.872900	9,987,290.00	-194.03	0.47
		Base		99.874840	9,987,484.03	99.872900	9,987,290.00	-194.03	0.47

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912796XF1	TREASURY BILL 08/20 0.00000				0.110500	20 Aug 2020		
	10,000,000.000	Local	99.975444	9,997,544.44	99.975444	9,997,544.44	0.00	0.47
		Base	99.975444	9,997,544.44	99.975444	9,997,544.44	0.00	0.47
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.030000	01 Jun 2020		
	31,333,355.880	Local	100.000000	31,333,355.88	100.000000	31,333,355.88	0.00	1.49
		Base	100.000000	31,333,355.88	100.000000	31,333,355.88	0.00	1.49
926NKW009	AMHERST PIERPONT 04/15 VAR				0.040000	01 Jun 2020		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.56
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.56
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2020		
	125,043,680.360	Local	100.000000	125,043,680.36	100.000000	125,043,680.36	0.00	5.93
		Base	100.000000	125,043,680.36	100.000000	125,043,680.36	0.00	5.93
979TUV001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.040000	01 Jun 2020		
	99,748,806.980	Local	100.000000	99,748,806.98	100.000000	99,748,806.98	0.00	4.73
		Base	100.000000	99,748,806.98	100.000000	99,748,806.98	0.00	4.73
US DOLLAR Total	832,362,545.590	Local		832,272,396.40		832,272,733.52	337.12	39.50
		Base		832,272,396.40		832,272,733.52	337.12	39.50
CASH EQUIVALENT Total	832,362,545.590	Base		832,272,396.40		832,272,733.52	337.12	39.50

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
9127962P3	TREASURY BILL 06/20 0.00000				0.010000	02 Jun 2020		
	50,000,000.000	Local	99.999742	49,999,870.83	99.999771	49,999,885.50	14.67	2.37
		Base	99.999742	49,999,870.83	99.999771	49,999,885.50	14.67	2.37
9127962R9	TREASURY BILL 10/20 0.00000				0.010000	15 Oct 2020		
	5,000,000.000	Local	99.913111	4,995,655.55	99.939556	4,996,977.80	1,322.25	0.24
		Base	99.913111	4,995,655.55	99.939556	4,996,977.80	1,322.25	0.24

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9127962S7	TREASURY BILL 10/20 0.00000				0.010000	22 Oct 2020			
		5,000,000.000	Local	99.936444	4,996,822.22	99.933465	4,996,673.25	-148.97	0.24
			Base	99.936444	4,996,822.22	99.933465	4,996,673.25	-148.97	0.24
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020			
		10,000,000.000	Local	99.939583	9,993,958.30	99.928125	9,992,812.50	-1,145.80	0.47
			Base	99.939583	9,993,958.30	99.928125	9,992,812.50	-1,145.80	0.47
9127962U2	TREASURY BILL 06/20 0.00000				0.010000	09 Jun 2020			
		80,000,000.000	Local	99.996681	79,997,344.46	99.997667	79,998,133.60	789.14	3.80
			Base	99.996681	79,997,344.46	99.997667	79,998,133.60	789.14	3.80
9127962V0	TREASURY BILL 06/20 0.00000				0.010000	16 Jun 2020			
		70,000,000.000	Local	99.992738	69,994,916.61	99.994896	69,996,427.20	1,510.59	3.32
			Base	99.992738	69,994,916.61	99.994896	69,996,427.20	1,510.59	3.32
9127962W8	TREASURY BILL 06/20 0.00000				0.010000	23 Jun 2020			
		80,000,000.000	Local	99.991101	79,992,880.50	99.992514	79,994,011.20	1,130.70	3.80
			Base	99.991101	79,992,880.50	99.992514	79,994,011.20	1,130.70	3.80
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020			
		70,000,000.000	Local	99.992059	69,994,441.52	99.988920	69,992,244.00	-2,197.52	3.32
			Base	99.992059	69,994,441.52	99.988920	69,992,244.00	-2,197.52	3.32
9127962Z1	TREASURY BILL 11/20 0.00000				0.010000	12 Nov 2020			
		10,000,000.000	Local	99.933944	9,993,394.40	99.922620	9,992,262.00	-1,132.40	0.47
			Base	99.933944	9,993,394.40	99.922620	9,992,262.00	-1,132.40	0.47
9127963A5	TREASURY BILL 11/20 0.00000				0.010000	19 Nov 2020			
		10,000,000.000	Local	99.928750	9,992,875.03	99.914500	9,991,450.00	-1,425.03	0.47
			Base	99.928750	9,992,875.03	99.914500	9,991,450.00	-1,425.03	0.47
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020			
		20,000,000.000	Local	99.924174	19,984,834.79	99.914900	19,982,980.00	-1,854.79	0.95
			Base	99.924174	19,984,834.79	99.914900	19,982,980.00	-1,854.79	0.95
9127963C1	TREASURY BILL 07/20 0.00000				0.010000	07 Jul 2020			
		60,000,000.000	Local	99.990057	59,994,033.90	99.987030	59,992,218.00	-1,815.90	2.85
			Base	99.990057	59,994,033.90	99.987030	59,992,218.00	-1,815.90	2.85

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9127963D9	TREASURY BILL 07/20 0.00000					0.010000	14 Jul 2020		
	60,000,000.000	Local		99.987546	59,992,527.48	99.984472	59,990,683.20	-1,844.28	2.85
		Base		99.987546	59,992,527.48	99.984472	59,990,683.20	-1,844.28	2.85
9127963F4	TREASURY BILL 07/20 0.00000					0.010000	21 Jul 2020		
	80,000,000.000	Local		99.984269	79,987,415.30	99.981597	79,985,277.60	-2,137.70	3.80
		Base		99.984269	79,987,415.30	99.981597	79,985,277.60	-2,137.70	3.80
9127963G2	TREASURY BILL 07/20 0.00000						28 Jul 2020		
	80,000,000.000	Local		99.982006	79,985,605.07	99.979021	79,983,216.80	-2,388.27	3.80
		Base		99.982006	79,985,605.07	99.979021	79,983,216.80	-2,388.27	3.80
9127963M9	TREASURY BILL 08/20 0.00000					0.010000	04 Aug 2020		
	20,000,000.000	Local		99.981138	19,996,227.55	99.976889	19,995,377.80	-849.75	0.95
		Base		99.981138	19,996,227.55	99.976889	19,995,377.80	-849.75	0.95
9127963N7	CASH MGMT BILL 08/20 0.00000						11 Aug 2020		
	20,000,000.000	Local		99.978306	19,995,661.11	99.972389	19,994,477.80	-1,183.31	0.95
		Base		99.978306	19,995,661.11	99.972389	19,994,477.80	-1,183.31	0.95
9127963P2	CASH MGMT BILL 08/20 0.00000						18 Aug 2020		
	10,000,000.000	Local		99.968692	9,996,869.17	99.968583	9,996,858.30	-10.87	0.47
		Base		99.968692	9,996,869.17	99.968583	9,996,858.30	-10.87	0.47
9127963Q0	CASH MGMT BILL 08/20 0.00000						25 Aug 2020		
	10,000,000.000	Local		99.967889	9,996,788.89	99.962222	9,996,222.20	-566.69	0.47
		Base		99.967889	9,996,788.89	99.962222	9,996,222.20	-566.69	0.47
9127963R8	CASH MGMT BILL 09/20 0.00000						01 Sep 2020		
	10,000,000.000	Local		99.961411	9,996,141.11	99.962944	9,996,294.40	153.29	0.47
		Base		99.961411	9,996,141.11	99.962944	9,996,294.40	153.29	0.47
9127963X5	CASH MGMT BILL 09/20 0.00000						08 Sep 2020		
	10,000,000.000	Local		99.963563	9,996,356.25	99.954625	9,995,462.50	-893.75	0.47
		Base		99.963563	9,996,356.25	99.954625	9,995,462.50	-893.75	0.47
9127963Y3	CASH MGMT BILL 09/20 0.00000					0.010000	15 Sep 2020		
	20,000,000.000	Local		99.931394	19,986,278.89	99.957306	19,991,461.20	5,182.31	0.95
		Base		99.931394	19,986,278.89	99.957306	19,991,461.20	5,182.31	0.95

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9127963Z0	CASH MGMT BILL 09/20 0.00000						22 Sep 2020		
	10,000,000.000	Local	99.962333	9,996,233.33	99.927806	9,992,780.60	-3,452.73	0.47	
		Base	99.962333	9,996,233.33	99.927806	9,992,780.60	-3,452.73	0.47	
9127964A4	CASH MGMT BILL 09/20 0.00000						29 Sep 2020		
	10,000,000.000	Local	99.958333	9,995,833.33	99.933333	9,993,333.30	-2,500.03	0.47	
		Base	99.958333	9,995,833.33	99.933333	9,993,333.30	-2,500.03	0.47	
9127964J5	CASH MGMT BILL 10/20 0.00000						20 Oct 2020		
	10,000,000.000	Local	99.939292	9,993,929.16	99.937333	9,993,733.30	-195.86	0.47	
		Base	99.939292	9,993,929.16	99.937333	9,993,733.30	-195.86	0.47	
9127964K2	CASH MGMT BILL 10/20 0.00000						27 Oct 2020		
	10,000,000.000	Local	99.940389	9,994,038.89	99.934222	9,993,422.20	-616.69	0.47	
		Base	99.940389	9,994,038.89	99.934222	9,993,422.20	-616.69	0.47	
9127964Q9	CASH MGMT BILL 11/20 0.00000						03 Nov 2020		
	10,000,000.000	Local	99.927149	9,992,714.94	99.925994	9,992,599.40	-115.54	0.47	
		Base	99.927149	9,992,714.94	99.925994	9,992,599.40	-115.54	0.47	
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		
	30,000,000.000	Local	99.913117	29,973,935.03	99.983437	29,995,031.10	21,096.07	1.42	
		Base	99.913117	29,973,935.03	99.983437	29,995,031.10	21,096.07	1.42	
912796TD1	TREASURY BILL 08/20 0.00000						13 Aug 2020		
	40,000,000.000	Local	99.976174	39,990,469.57	99.972878	39,989,151.20	-1,318.37	1.90	
		Base	99.976174	39,990,469.57	99.972878	39,989,151.20	-1,318.37	1.90	
912796TN9	TREASURY BILL 10/20 0.00000						08 Oct 2020		
	5,000,000.000	Local	99.937292	4,996,864.59	99.941771	4,997,088.55	223.96	0.24	
		Base	99.937292	4,996,864.59	99.941771	4,997,088.55	223.96	0.24	
912796TP4	TREASURY BILL 11/20 0.00000						05 Nov 2020		
	10,000,000.000	Local	99.943088	9,994,308.75	99.926951	9,992,695.10	-1,613.65	0.47	
		Base	99.943088	9,994,308.75	99.926951	9,992,695.10	-1,613.65	0.47	

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912796TU3	TREASURY BILL 12/20 0.00000					03 Dec 2020			
		10,000,000.000	Local	99.914308	9,991,430.80	99.910763	9,991,076.30	-354.50	0.47
			Base	99.914308	9,991,430.80	99.910763	9,991,076.30	-354.50	0.47
912796TX7	TREASURY BILL 06/20 0.00000				0.010000	04 Jun 2020			
		10,000,000.000	Local	99.986917	9,998,691.67	99.999208	9,999,920.80	1,229.13	0.47
			Base	99.986917	9,998,691.67	99.999208	9,999,920.80	1,229.13	0.47
912796UA5	TREASURY BILL 06/20 0.00000				0.010000	25 Jun 2020			
		20,000,000.000	Local	99.895917	19,979,183.33	99.992167	19,998,433.40	19,250.07	0.95
			Base	99.895917	19,979,183.33	99.992167	19,998,433.40	19,250.07	0.95
912796UB3	TREASURY BILL 07/20 0.00000				0.010000	02 Jul 2020			
		30,000,000.000	Local	99.950627	29,985,188.01	99.987944	29,996,383.20	11,195.19	1.42
			Base	99.950627	29,985,188.01	99.987944	29,996,383.20	11,195.19	1.42
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
912796WW5	TREASURY BILL 07/20 0.00000					09 Jul 2020			
		10,000,000.000	Local	99.986278	9,998,627.78	99.986014	9,998,601.40	-26.38	0.47
			Base	99.986278	9,998,627.78	99.986014	9,998,601.40	-26.38	0.47
912796WX3	TREASURY BILL 07/20 0.00000				0.010000	23 Jul 2020			
		30,000,000.000	Local	99.912707	29,973,812.17	99.979410	29,993,823.00	20,010.83	1.42
			Base	99.912707	29,973,812.17	99.979410	29,993,823.00	20,010.83	1.42
912796WY1	TREASURY BILL 07/20 0.00000				1.532500	30 Jul 2020			
		50,000,000.000	Local	99.912197	49,956,098.29	99.977465	49,988,732.50	32,634.21	2.37
			Base	99.912197	49,956,098.29	99.977465	49,988,732.50	32,634.21	2.37
912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020			
		30,000,000.000	Local	99.979803	29,993,940.76	99.973417	29,992,025.10	-1,915.66	1.42
			Base	99.979803	29,993,940.76	99.973417	29,992,025.10	-1,915.66	1.42
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

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: June 9, 2020



STATE STREET

As of: May 31, 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
912796XF1	TREASURY BILL 08/20 0.00000					0.010000	20 Aug 2020		
	60,000,000.000	Local		99.973074	59,983,844.57	99.967222	59,980,333.20	-3,511.37	2.85
		Base		99.973074	59,983,844.57	99.967222	59,980,333.20	-3,511.37	2.85
912796XG9	TREASURY BILL 08/20 0.00000						27 Aug 2020		
	50,000,000.000	Local		99.970328	49,985,164.21	99.964958	49,982,479.00	-2,685.21	2.37
		Base		99.970328	49,985,164.21	99.964958	49,982,479.00	-2,685.21	2.37
912796XH7	TREASURY BILL 09/20 0.00000					0.010000	03 Sep 2020		
	50,000,000.000	Local		99.961577	49,980,788.70	99.959893	49,979,946.50	-842.20	2.37
		Base		99.961577	49,980,788.70	99.959893	49,979,946.50	-842.20	2.37
US DOLLAR Total									
	1,275,000,000.000	Local			1,274,609,691.07		1,274,692,996.00	83,304.93	60.50
		Base			1,274,609,691.07		1,274,692,996.00	83,304.93	60.50
FIXED INCOME Total									
	1,275,000,000.000	Base			1,274,609,691.07		1,274,692,996.00	83,304.93	60.50

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 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
FUND Total								
		2,107,360,428.250	Base	2,106,879,970.13		2,106,963,612.18	83,642.05	100.00

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: June 9, 2020



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								
	-2,117.340	Local	-2,117.34	-2,117.34	0.00	0.00		0.00
		Base	-2,117.34	-2,117.34	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	832,362,545.590	Local	832,272,396.40	832,272,733.52	39.50	337.12		337.12
		Base	832,272,396.40	832,272,733.52	39.50	337.12	0.00	337.12
FIXED INCOME								
	1,275,000,000.000	Local	1,274,609,691.07	1,274,692,996.00	60.50	83,304.93		83,304.93
		Base	1,274,609,691.07	1,274,692,996.00	60.50	83,304.93	0.00	83,304.93
US DOLLAR Total								
	2,107,360,428.250	Local	2,106,879,970.13	2,106,963,612.18	100.00	83,642.05		83,642.05
		Base	2,106,879,970.13	2,106,963,612.18	100.00	83,642.05	0.00	83,642.05
FUND Total								
	2,107,360,428.250	Base	2,106,879,970.13	2,106,963,612.18	100.00	83,642.05	0.00	83,642.05

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 9, 2020



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	-2,117.340	-2,117.34	-2,117.34	0.00	0.00	0.00	0.00
CASH Total	-2,117.340	-2,117.34	-2,117.34	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 9, 2020



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							
	832,362,545.590	832,272,396.40	832,272,733.52	39.50	337.12	0.00	337.12
CASH EQUIVALENT Total							
	832,362,545.590	832,272,396.40	832,272,733.52	39.50	337.12	0.00	337.12

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 9, 2020



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							
	1,275,000,000.000	1,274,609,691.07	1,274,692,996.00	60.50	83,304.93	0.00	83,304.93
FIXED INCOME Total	1,275,000,000.000	1,274,609,691.07	1,274,692,996.00	60.50	83,304.93	0.00	83,304.93

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 9, 2020



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	2,107,360,428.250	2,106,879,970.13	2,106,963,612.18	100.00	83,642.05	0.00	83,642.05

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 9, 2020



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		-2,117.340	-2,117.34	-2,117.34	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		832,362,545.590	832,272,396.40	832,272,733.52	39.50	337.12 531.15 GN -194.03 LS	0.00 0.00 GN 0.00 LS	337.12 531.15 GN -194.03 LS
FIXED INCOME		1,275,000,000.000	1,274,609,691.07	1,274,692,996.00	60.50	83,304.93 122,048.15 GN -38,743.22 LS	0.00 0.00 GN 0.00 LS	83,304.93 122,048.15 GN -38,743.22 LS
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FUND Total	0.000	2,107,360,428.250	2,106,879,970.13	2,106,963,612.18	100.00	83,642.05 122,579.30 GN -38,937.25 LS	0.00 0.00 GN 0.00 LS	83,642.05 122,579.30 GN -38,937.25 LS