

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: June 30, 2020

View Date: July 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	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-1,699.990	Local	1.000000	-1,699.99	1.000000	-1,699.99	0.00	0.00
			Base	1.000000	-1,699.99	1.000000	-1,699.99	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-1,699.990	Local	-1,699.99		-1,699.99	0.00	0.00
		Base	-1,699.99		-1,699.99	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-1,699.990	Base	-1,699.99		-1,699.99	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PGL9	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.992611	24,998,152.78	99.992611	24,998,152.78	0.00	1.29
			Base	99.992611	24,998,152.78	99.992611	24,998,152.78	0.00	1.29

03785DHX7	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.730583	9,973,058.33	99.730583	9,973,058.33	0.00	0.51
			Base	99.730583	9,973,058.33	99.730583	9,973,058.33	0.00	0.51

03785DJP2	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.960333	24,990,083.34	99.960333	24,990,083.34	0.00	1.29
			Base	99.960333	24,990,083.34	99.960333	24,990,083.34	0.00	1.29

03785DLW4	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.290667	9,929,066.67	99.902044	9,990,204.40	61,137.73	0.51
			Base	99.290667	9,929,066.67	99.902044	9,990,204.40	61,137.73	0.51

03785DMJ2	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.197222	9,919,722.22	99.881944	9,988,194.40	68,472.18	0.51
			Base	99.197222	9,919,722.22	99.881944	9,988,194.40	68,472.18	0.51

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07644AGM0	BEDFORD ROW FDG CORP	15,000,000.000	Local	99.903333	14,985,500.00	99.903333	14,985,500.00	0.77
			Base	99.903333	14,985,500.00	99.903333	14,985,500.00	0.77
091995001	BLACKROCK INVT QUALITY	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.77
14178LH37	CARGILL INC	15,000,000.000	Local	99.981667	14,997,250.00	99.981667	14,997,250.00	0.77
			Base	99.981667	14,997,250.00	99.981667	14,997,250.00	0.77
15060XHX3	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.949167	14,992,375.00	99.949167	14,992,375.00	0.77
			Base	99.949167	14,992,375.00	99.949167	14,992,375.00	0.77
16677JHS8	CHEVRON CORP	10,000,000.000	Local	99.875556	9,987,555.55	99.875556	9,987,555.55	0.51
			Base	99.875556	9,987,555.55	99.875556	9,987,555.55	0.51
16677JJH0	CHEVRON CORP	10,000,000.000	Local	99.653333	9,965,333.33	99.653333	9,965,333.33	0.51
			Base	99.653333	9,965,333.33	99.653333	9,965,333.33	0.51
16677JJW7	CHEVRON CORP	10,000,000.000	Local	99.949444	9,994,944.44	99.949192	9,994,919.20	0.51
			Base	99.949444	9,994,944.44	99.949192	9,994,919.20	-25.24
19121AP13	COCA-COLA COMPANY	5,000,000.000	Local	99.360972	4,968,048.61	99.842333	4,992,116.65	0.26
			Base	99.360972	4,968,048.61	99.842333	4,992,116.65	24,068.04
2063C0HS4	CONCORD MIN CPTL CO	15,000,000.000	Local	99.945556	14,991,833.33	99.945556	14,991,833.33	0.77
			Base	99.945556	14,991,833.33	99.945556	14,991,833.33	0.77
22845AQR4	CROWN POINT CAP CO.	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.51
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.51

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30229AJV2	EXXON MOBIL CORP	15,000,000.000	Local	99.945000	14,991,750.00	99.955000	14,993,250.00	1,500.00	0.77
			Base	99.945000	14,991,750.00	99.955000	14,993,250.00	1,500.00	0.77
30229AK65	EXXON MOBIL CORP	10,000,000.000	Local	99.935333	9,993,533.33	99.948267	9,994,826.70	1,293.37	0.51
			Base	99.935333	9,993,533.33	99.948267	9,994,826.70	1,293.37	0.51
30229ALW7	EXXON MOBIL CORP	10,000,000.000	Local	99.877556	9,987,755.55	99.877978	9,987,797.80	42.25	0.51
			Base	99.877556	9,987,755.55	99.877978	9,987,797.80	42.25	0.51
37737PGL4	GLAXOSMITHKLINE LLC	5,000,000.000	Local	99.991028	4,999,551.39	99.991028	4,999,551.39	0.00	0.26
			Base	99.991028	4,999,551.39	99.991028	4,999,551.39	0.00	0.26
37737PGT7	GLAXOSMITHKLINE LLC	15,000,000.000	Local	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.77
			Base	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.77
37829ACQ9	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
37829ACR7	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
37829ADA3	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
37829ADK1	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
38346LJR8	GOTHAM FDG CORP	17,500,000.000	Local	99.937889	17,489,130.56	99.937889	17,489,130.56	0.00	0.90
			Base	99.937889	17,489,130.56	99.937889	17,489,130.56	0.00	0.90

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40588LJ18	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.953500	14,993,025.00	99.953500	14,993,025.00	0.00	0.77
			Base	99.953500	14,993,025.00	99.953500	14,993,025.00	0.00	0.77
42786TGL6	HERSHEY FOODS CORP	15,000,000.000	Local	99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	0.77
			Base	99.984167	14,997,625.00	99.984167	14,997,625.00	0.00	0.77
45779PGD4	INSTITUTIONAL SECURED	25,000,000.000	Local	99.968333	24,992,083.33	99.968333	24,992,083.33	0.00	1.29
			Base	99.968333	24,992,083.33	99.968333	24,992,083.33	0.00	1.29
45856WGM5	INTERCONTINENTAL EXCHANGE	15,000,000.000	Local	99.962778	14,994,416.67	99.962778	14,994,416.67	0.00	0.77
			Base	99.962778	14,994,416.67	99.962778	14,994,416.67	0.00	0.77
47816FKW0	JOHNSON & JOHNSON	25,000,000.000	Local	99.942861	24,985,715.27	99.922022	24,980,505.50	-5,209.77	1.29
			Base	99.942861	24,985,715.27	99.922022	24,980,505.50	-5,209.77	1.29
47816FLW9	JOHNSON & JOHNSON	25,000,000.000	Local	99.919778	24,979,944.45	99.880933	24,970,233.25	-9,711.20	1.28
			Base	99.919778	24,979,944.45	99.880933	24,970,233.25	-9,711.20	1.28
48802TU86	KELLS FDG LLC	5,000,000.000	Local	99.932833	4,996,641.67	99.932833	4,996,641.67	0.00	0.26
			Base	99.932833	4,996,641.67	99.932833	4,996,641.67	0.00	0.26
48802TZ40	KELLS FDG LLC	10,000,000.000	Local	99.920500	9,992,050.00	99.936106	9,993,610.60	1,560.60	0.51
			Base	99.920500	9,992,050.00	99.936106	9,993,610.60	1,560.60	0.51
56274LG16	MANHATTAN ASSET FDG.	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
57576JG63	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.997917	24,999,479.17	99.997917	24,999,479.17	0.00	1.29
			Base	99.997917	24,999,479.17	99.997917	24,999,479.17	0.00	1.29

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57576JG97	MASSACHUSETTS MUT LIFE INS CO				0.140000	09 Jul 2020			
		25,000,000.000	Local	99.996889	24,999,222.22	99.996889	24,999,222.22	0.00	1.29
			Base	99.996889	24,999,222.22	99.996889	24,999,222.22	0.00	1.29
58934AGQ3	MERCK & CO. INC				0.230000	24 Jul 2020			
		25,000,000.000	Local	99.985306	24,996,326.39	99.985306	24,996,326.39	0.00	1.29
			Base	99.985306	24,996,326.39	99.985306	24,996,326.39	0.00	1.29
58934AHJ8	MERCK & CO. INC				0.250000	18 Aug 2020			
		15,000,000.000	Local	99.966667	14,995,000.00	99.966667	14,995,000.00	0.00	0.77
			Base	99.966667	14,995,000.00	99.966667	14,995,000.00	0.00	0.77
58934AHM1	MERCK & CO. INC				0.250000	21 Aug 2020			
		10,000,000.000	Local	99.964583	9,996,458.33	99.964583	9,996,458.33	0.00	0.51
			Base	99.964583	9,996,458.33	99.964583	9,996,458.33	0.00	0.51
59157TG64	METLIFE SHORT TERM FDG				0.850000	06 Jul 2020			
		15,000,000.000	Local	99.988194	14,998,229.17	99.988194	14,998,229.17	0.00	0.77
			Base	99.988194	14,998,229.17	99.988194	14,998,229.17	0.00	0.77
59157TGG2	METLIFE SHORT TERM FDG				0.210000	16 Jul 2020			
		25,000,000.000	Local	99.991250	24,997,812.50	99.991250	24,997,812.50	0.00	1.29
			Base	99.991250	24,997,812.50	99.991250	24,997,812.50	0.00	1.29
59157TJU8	METLIFE SHORT TERM FDG				0.290000	28 Sep 2020			
		10,000,000.000	Local	99.928306	9,992,830.56	99.928306	9,992,830.56	0.00	0.51
			Base	99.928306	9,992,830.56	99.928306	9,992,830.56	0.00	0.51
63763PG29	NATIONAL SECS CLEARING				0.140000	02 Jul 2020			
		20,000,000.000	Local	99.999611	19,999,922.22	99.999611	19,999,922.22	0.00	1.03
			Base	99.999611	19,999,922.22	99.999611	19,999,922.22	0.00	1.03
64105GGX6	NESTLE CAP CORP				0.240000	31 Jul 2020			
		15,000,000.000	Local	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	0.77
			Base	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	0.77
64105RGA2	NESTLE FIN FRANCE S.				0.300000	10 Jul 2020			
		5,750,000.000	Local	99.992500	5,749,568.75	99.992500	5,749,568.75	0.00	0.30
			Base	99.992500	5,749,568.75	99.992500	5,749,568.75	0.00	0.30

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64951WGF5	NEW YORK LFE CAP COR	3,000,000.000	Local	99.992222	2,999,766.67	99.992222	2,999,766.67	0.00	0.15
			Base	99.992222	2,999,766.67	99.992222	2,999,766.67	0.00	0.15
64951WGG3	NEW YORK LFE CAP COR	20,000,000.000	Local	99.993333	19,998,666.67	99.993333	19,998,666.67	0.00	1.03
			Base	99.993333	19,998,666.67	99.993333	19,998,666.67	0.00	1.03
64951WHA5	NEW YORK LFE CAP COR	15,000,000.000	Local	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	0.77
			Base	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	0.77
64951WJF2	NEW YORK LFE CAP COR	9,153,000.000	Local	99.964111	9,149,715.09	99.964111	9,149,715.09	0.00	0.47
			Base	99.964111	9,149,715.09	99.964111	9,149,715.09	0.00	0.47
66844CGF5	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.968889	9,996,888.89	99.968889	9,996,888.89	0.00	0.51
			Base	99.968889	9,996,888.89	99.968889	9,996,888.89	0.00	0.51
6698M4J86	NOVARTIS FNC CRP	14,000,000.000	Local	99.969333	13,995,706.66	99.969333	13,995,706.66	0.00	0.72
			Base	99.969333	13,995,706.66	99.969333	13,995,706.66	0.00	0.72
6698M4JM5	NOVARTIS FNC CRP	19,000,000.000	Local	99.959000	18,992,210.00	99.959000	18,992,210.00	0.00	0.98
			Base	99.959000	18,992,210.00	99.959000	18,992,210.00	0.00	0.98
71708EK61	PFIZER INC	15,000,000.000	Local	99.946111	14,991,916.67	99.948267	14,992,240.05	323.38	0.77
			Base	99.946111	14,991,916.67	99.948267	14,992,240.05	323.38	0.77
71708EL37	PFIZER INC	15,000,000.000	Local	99.920139	14,988,020.83	99.919097	14,987,864.55	-156.28	0.77
			Base	99.920139	14,988,020.83	99.919097	14,987,864.55	-156.28	0.77
74271TH71	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.974306	24,993,576.39	99.974306	24,993,576.39	0.00	1.29
			Base	99.974306	24,993,576.39	99.974306	24,993,576.39	0.00	1.29

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74271TK51	PROCTOR GAMBLE AND CO				0.160000	05 Oct 2020			
		15,000,000.000	Local	99.957333	14,993,600.00	99.955733	14,993,359.95	-240.05	0.77
			Base	99.957333	14,993,600.00	99.955733	14,993,359.95	-240.05	0.77
8010M2JE3	SANOFI				0.230000	14 Sep 2020			
		10,000,000.000	Local	99.952083	9,995,208.33	99.952083	9,995,208.33	0.00	0.51
			Base	99.952083	9,995,208.33	99.952083	9,995,208.33	0.00	0.51
8225X2HX5	SHELL INTNL FNC B.V				1.635000	31 Aug 2020			
		4,000,000.000	Local	99.722958	3,988,918.33	99.722958	3,988,918.33	0.00	0.21
			Base	99.722958	3,988,918.33	99.722958	3,988,918.33	0.00	0.21
8225X2JU9	SHELL INTNL FNC B.V				1.770000	28 Sep 2020			
		10,000,000.000	Local	99.562417	9,956,241.67	99.562417	9,956,241.67	0.00	0.51
			Base	99.562417	9,956,241.67	99.562417	9,956,241.67	0.00	0.51
88602TGF4	THUNDER BAY FNDNG LLC				0.240000	15 Jul 2020			
		15,000,000.000	Local	99.990667	14,998,600.00	99.990667	14,998,600.00	0.00	0.77
			Base	99.990667	14,998,600.00	99.990667	14,998,600.00	0.00	0.77
89114NME2	TORONTO-DOMINION				0.200000	19 Aug 2020			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.29
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.29
89119AJW9	TORONTO DOMINION BANK				0.230000	30 Sep 2020			
		25,000,000.000	Local	99.941861	24,985,465.28	99.946664	24,986,666.00	1,200.72	1.29
			Base	99.941861	24,985,465.28	99.946664	24,986,666.00	1,200.72	1.29
89233GGH3	TOYOTA MOTOR CREDIT				0.800000	17 Jul 2020			
		10,000,000.000	Local	99.964444	9,996,444.44	99.964444	9,996,444.44	0.00	0.51
			Base	99.964444	9,996,444.44	99.964444	9,996,444.44	0.00	0.51
90328AH55	USAA CAPITAL CORP				0.140000	05 Aug 2020			
		25,000,000.000	Local	99.986389	24,996,597.22	99.986389	24,996,597.22	0.00	1.29
			Base	99.986389	24,996,597.22	99.986389	24,996,597.22	0.00	1.29
91058TGA8	UNITED HEALTHCARE CO				0.230000	10 Jul 2020			
		25,000,000.000	Local	99.994250	24,998,562.50	99.994250	24,998,562.50	0.00	1.29
			Base	99.994250	24,998,562.50	99.994250	24,998,562.50	0.00	1.29

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: June 30, 2020

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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	
9127962H1	TREASURY BILL 09/20 0.00000				0.162500	24 Sep 2020			
	10,000,000.000	Local	99.961632	9,996,163.20	99.961632	9,996,163.20	0.00	0.51	
		Base	99.961632	9,996,163.20	99.961632	9,996,163.20	0.00	0.51	
9127963C1	TREASURY BILL 07/20 0.00000				0.131800	07 Jul 2020			
	10,000,000.000	Local	99.997803	9,999,780.33	99.997803	9,999,780.33	0.00	0.51	
		Base	99.997803	9,999,780.33	99.997803	9,999,780.33	0.00	0.51	
9127963M9	TREASURY BILL 08/20 0.00000				0.146200	04 Aug 2020			
	10,000,000.000	Local	99.986192	9,998,619.22	99.986192	9,998,619.22	0.00	0.51	
		Base	99.986192	9,998,619.22	99.986192	9,998,619.22	0.00	0.51	
912796SZ3	TREASURY BILL 07/20 0.00000				0.091300	16 Jul 2020			
	5,000,000.000	Local	99.996196	4,999,809.79	99.996196	4,999,809.79	0.00	0.26	
		Base	99.996196	4,999,809.79	99.996196	4,999,809.79	0.00	0.26	
912796UB3	TREASURY BILL 07/20 0.00000				0.097500	02 Jul 2020			
	20,000,000.000	Local	99.999729	19,999,945.83	99.999729	19,999,945.83	0.00	1.03	
		Base	99.999729	19,999,945.83	99.999729	19,999,945.83	0.00	1.03	
912796WY1	TREASURY BILL 07/20 0.00000				0.100000	30 Jul 2020			
	20,000,000.000	Local	99.991723	19,998,344.58	99.991723	19,998,344.58	0.00	1.03	
		Base	99.991723	19,998,344.58	99.991723	19,998,344.58	0.00	1.03	
912796WZ8	TREASURY BILL 08/20 0.00000				0.115000	06 Aug 2020			
	10,000,000.000	Local	99.988500	9,998,850.00	99.988500	9,998,850.00	0.00	0.51	
		Base	99.988500	9,998,850.00	99.988500	9,998,850.00	0.00	0.51	
912796XE4	TREASURY BILL 02/21 0.00000				0.171000	25 Feb 2021			
	10,000,000.000	Local	99.886475	9,988,647.50	99.892569	9,989,256.90	609.40	0.51	
		Base	99.886475	9,988,647.50	99.892569	9,989,256.90	609.40	0.51	
912796XF1	TREASURY BILL 08/20 0.00000				0.121200	20 Aug 2020			
	10,000,000.000	Local	99.983167	9,998,316.66	99.983167	9,998,316.66	0.00	0.51	
		Base	99.983167	9,998,316.66	99.983167	9,998,316.66	0.00	0.51	
912796XH7	TREASURY BILL 09/20 0.00000				0.125000	03 Sep 2020			
	10,000,000.000	Local	99.977778	9,997,777.78	99.977778	9,997,777.78	0.00	0.51	
		Base	99.977778	9,997,777.78	99.977778	9,997,777.78	0.00	0.51	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: June 30, 2020

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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
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.050000	01 Jul 2020		
	133,615,733.990	Local	100.000000	133,615,733.99	100.000000	133,615,733.99	0.00	6.87
		Base	100.000000	133,615,733.99	100.000000	133,615,733.99	0.00	6.87
92646KG71	VICTORY RECEIVABLES				0.250000	07 Jul 2020		
	15,000,000.000	Local	99.995833	14,999,375.00	99.995833	14,999,375.00	0.00	0.77
		Base	99.995833	14,999,375.00	99.995833	14,999,375.00	0.00	0.77
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.060000	01 Jul 2020		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	7.72
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	7.72
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jul 2020		
	40,017,160.600	Local	100.000000	40,017,160.60	100.000000	40,017,160.60	0.00	2.06
		Base	100.000000	40,017,160.60	100.000000	40,017,160.60	0.00	2.06
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jul 2020		
	40,015,712.550	Local	100.000000	40,015,712.55	100.000000	40,015,712.55	0.00	2.06
		Base	100.000000	40,015,712.55	100.000000	40,015,712.55	0.00	2.06
979QRC005	BANK OF AMERICA REPO				0.050000	01 Jul 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.15
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.15
US DOLLAR Total								
	1,566,051,607.140	Local		1,565,438,837.80		1,565,583,702.93	144,865.13	80.55
		Base		1,565,438,837.80		1,565,583,702.93	144,865.13	80.55
CASH EQUIVALENT Total								
	1,566,051,607.140	Base		1,565,438,837.80		1,565,583,702.93	144,865.13	80.55
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
	2,687,783.390	Local	100.000000	2,687,783.39	100.215360	2,693,571.80	5,788.41	0.14
Original Face:	10,000,000.000	Base	100.000000	2,687,783.39	100.215360	2,693,571.80	5,788.41	0.14

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Books Closed

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Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: June 30, 2020

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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
3130AJPV5	FEDERAL HOME LOAN BANK BONDS 12/20 VAR				0.200000	11 Dec 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	99.998886	14,999,832.90	-167.10	0.77
		Base	100.000000	15,000,000.00	99.998886	14,999,832.90	-167.10	0.77
3130AJR27	FEDERAL HOME LOAN BANK BONDS 10/20 VAR				0.175000	19 Oct 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	99.994770	14,999,215.50	-784.50	0.77
		Base	100.000000	15,000,000.00	99.994770	14,999,215.50	-784.50	0.77
36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1				1.634930	22 Feb 2021		
	5,692,346.170	Local	100.000000	5,692,346.17	100.161620	5,701,546.14	9,199.97	0.29
Original Face:	12,500,000.000	Base	100.000000	5,692,346.17	100.161620	5,701,546.14	9,199.97	0.29
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A				1.691300	15 Feb 2021		
	2,246,757.930	Local	100.000000	2,246,757.93	100.127200	2,249,615.81	2,857.88	0.12
Original Face:	4,250,000.000	Base	100.000000	2,246,757.93	100.127200	2,249,615.81	2,857.88	0.12
459052D37	IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000					24 Aug 2020		
	15,000,000.000	Local	99.976000	14,996,400.00	99.977500	14,996,625.00	225.00	0.77
		Base	99.976000	14,996,400.00	99.977500	14,996,625.00	225.00	0.77
9127962G3	TREASURY BILL 09/20 0.00000					17 Sep 2020		
	20,000,000.000	Local	99.962950	19,992,590.00	99.968583	19,993,716.60	1,126.60	1.03
		Base	99.962950	19,992,590.00	99.968583	19,993,716.60	1,126.60	1.03
9127962H1	TREASURY BILL 09/20 0.00000					24 Sep 2020		
	10,000,000.000	Local	99.963402	9,996,340.24	99.965764	9,996,576.40	236.16	0.51
		Base	99.963402	9,996,340.24	99.965764	9,996,576.40	236.16	0.51
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020		
	10,000,000.000	Local	99.958472	9,995,847.22	99.960389	9,996,038.90	191.68	0.51
		Base	99.958472	9,995,847.22	99.960389	9,996,038.90	191.68	0.51
9127962W8	TREASURY BILL 06/20 0.00000					23 Jun 2020		
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020		
	0.000	Local	0.000000	232.81	0.000000	0.00	-232.81	0.00
		Base	0.000000	232.81	0.000000	0.00	-232.81	0.00

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Books Closed

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Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: June 30, 2020

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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	
9127963B3	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.935847	9,993,584.73	99.930720	9,993,072.00	-512.73	0.51
			Base	99.935847	9,993,584.73	99.930720	9,993,072.00	-512.73	0.51
9127963F4	TREASURY BILL 07/20 0.00000	20,000,000.000	Local	99.991389	19,998,277.76	99.993472	19,998,694.40	416.64	1.03
			Base	99.991389	19,998,277.76	99.993472	19,998,694.40	416.64	1.03
9127963G2	TREASURY BILL 07/20 0.00000	10,000,000.000	Local	99.989425	9,998,942.52	99.990062	9,999,006.20	63.68	0.51
			Base	99.989425	9,998,942.52	99.990062	9,999,006.20	63.68	0.51
9127963J6	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.921250	9,992,125.02	99.928000	9,992,800.00	674.98	0.51
			Base	99.921250	9,992,125.02	99.928000	9,992,800.00	674.98	0.51
9127963K3	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.914091	9,991,409.14	99.928997	9,992,899.70	1,490.56	0.51
			Base	99.914091	9,991,409.14	99.928997	9,992,899.70	1,490.56	0.51
9127963M9	TREASURY BILL 08/20 0.00000	20,000,000.000	Local	99.987155	19,997,431.06	99.987250	19,997,450.00	18.94	1.03
			Base	99.987155	19,997,431.06	99.987250	19,997,450.00	18.94	1.03
9127963P2	TREASURY BILL 08/20 0.00000	10,000,000.000	Local	99.980733	9,998,073.34	99.981667	9,998,166.70	93.36	0.51
			Base	99.980733	9,998,073.34	99.981667	9,998,166.70	93.36	0.51
9127963Q0	TREASURY BILL 08/20 0.00000	10,000,000.000	Local	99.979222	9,997,922.22	99.978611	9,997,861.10	-61.12	0.51
			Base	99.979222	9,997,922.22	99.978611	9,997,861.10	-61.12	0.51
9127963Z0	CASH MGMT BILL 09/20 0.00000	20,000,000.000	Local	99.960652	19,992,130.37	99.969336	19,993,867.20	1,736.83	1.03
			Base	99.960652	19,992,130.37	99.969336	19,993,867.20	1,736.83	1.03
9127964A4	CASH MGMT BILL 09/20 0.00000	20,000,000.000	Local	99.958750	19,991,750.01	99.965500	19,993,100.00	1,349.99	1.03
			Base	99.958750	19,991,750.01	99.965500	19,993,100.00	1,349.99	1.03

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Books Closed

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Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
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STATE STREET

As of: June 30, 2020

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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	
9127964J5	CASH MGMT BILL 10/20 0.00000	10,000,000.000	Local	99.952208	9,995,220.83	99.953750	9,995,375.00	154.17	0.51
			Base	99.952208	9,995,220.83	99.953750	9,995,375.00	154.17	0.51
9127964Q9	CASH MGMT BILL 11/20 0.00000	10,000,000.000	Local	99.940625	9,994,062.50	99.939236	9,993,923.60	-138.90	0.51
			Base	99.940625	9,994,062.50	99.939236	9,993,923.60	-138.90	0.51
9127964R7	CASH MGMT BILL 11/20 0.00000	10,000,000.000	Local	99.934000	9,993,400.00	99.935833	9,993,583.30	183.30	0.51
			Base	99.934000	9,993,400.00	99.935833	9,993,583.30	183.30	0.51
912796SZ3	TREASURY BILL 07/20 0.00000	5,000,000.000	Local	99.988982	4,999,449.10	99.994687	4,999,734.35	285.25	0.26
			Base	99.988982	4,999,449.10	99.994687	4,999,734.35	285.25	0.26
912796TJ8	TREASURY BILL 09/20 0.00000	30,000,000.000	Local	99.969036	29,990,710.86	99.973375	29,992,012.50	1,301.64	1.54
			Base	99.969036	29,990,710.86	99.973375	29,992,012.50	1,301.64	1.54
912796TN9	TREASURY BILL 10/20 0.00000	10,000,000.000	Local	99.948438	9,994,843.75	99.957375	9,995,737.50	893.75	0.51
			Base	99.948438	9,994,843.75	99.957375	9,995,737.50	893.75	0.51
912796TU3	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.926806	9,992,680.59	99.933264	9,993,326.40	645.81	0.51
			Base	99.926806	9,992,680.59	99.933264	9,993,326.40	645.81	0.51
912796WX3	TREASURY BILL 07/20 0.00000	10,000,000.000	Local	99.990039	9,999,003.89	99.991450	9,999,145.00	141.11	0.51
			Base	99.990039	9,999,003.89	99.991450	9,999,145.00	141.11	0.51
912796WY1	TREASURY BILL 07/20 0.00000	10,000,000.000	Local	99.990333	9,999,033.34	99.989528	9,998,952.80	-80.54	0.51
			Base	99.990333	9,999,033.34	99.989528	9,998,952.80	-80.54	0.51
912796WZ8	TREASURY BILL 08/20 0.00000	10,000,000.000	Local	99.988950	9,998,895.00	99.988000	9,998,800.00	-95.00	0.51
			Base	99.988950	9,998,895.00	99.988000	9,998,800.00	-95.00	0.51

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Books Closed

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Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: June 30, 2020

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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					20 Aug 2020		
		10,000,000.000	99.983195	9,998,319.45	99.981944	9,998,194.40	-125.05	0.51
			99.983195	9,998,319.45	99.981944	9,998,194.40	-125.05	0.51
912796XH7	TREASURY BILL 09/20 0.00000					03 Sep 2020		
		10,000,000.000	99.972444	9,997,244.41	99.974667	9,997,466.70	222.29	0.51
			99.972444	9,997,244.41	99.974667	9,997,466.70	222.29	0.51
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049920	15 Mar 2021		
		7,436,601.210	100.000000	7,436,601.21	100.075940	7,442,248.56	5,647.35	0.38
Original Face:		20,000,000.000	100.000000	7,436,601.21	100.075940	7,442,248.56	5,647.35	0.38
US DOLLAR Total		378,063,488.700		377,949,408.79		377,982,156.46	32,747.67	19.45
Original Face:		46,750,000.000		377,949,408.79		377,982,156.46	32,747.67	19.45
FIXED INCOME Total		378,063,488.700	Base	377,949,408.79		377,982,156.46	32,747.67	19.45
Original Face:		46,750,000.000						

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Books Closed

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Holdings

ST OF AZ POOL 5 LGIP
 STATE OF ARIZONA
 FUND: ATZF



STATE STREET

As of: June 30, 2020

View Date: July 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								
		1,944,113,395.850	Base	1,943,386,546.60		1,943,564,159.40	177,612.80	100.00
Original Face:		46,750,000.000						

Holdings

Currency Summary

As of: June 30, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: July 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								
	-1,699.990	Local	-1,699.99	-1,699.99	0.00	0.00		0.00
		Base	-1,699.99	-1,699.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,566,051,607.140	Local	1,565,438,837.80	1,565,583,702.93	80.55	144,865.13		144,865.13
		Base	1,565,438,837.80	1,565,583,702.93	80.55	144,865.13	0.00	144,865.13
FIXED INCOME								
	378,063,488.700	Local	377,949,408.79	377,982,156.46	19.45	32,747.67		32,747.67
Original Face:	46,750,000.000	Base	377,949,408.79	377,982,156.46	19.45	32,747.67	0.00	32,747.67
US DOLLAR Total								
	1,944,113,395.850	Local	1,943,386,546.60	1,943,564,159.40	100.00	177,612.80		177,612.80
Original Face:	46,750,000.000	Base	1,943,386,546.60	1,943,564,159.40	100.00	177,612.80	0.00	177,612.80
FUND Total								
	1,944,113,395.850	Base	1,943,386,546.60	1,943,564,159.40	100.00	177,612.80	0.00	177,612.80
Original Face:	46,750,000.000							

Holdings

Asset Summary

As of: June 30, 2020

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: July 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	-1,699.990	-1,699.99	-1,699.99	0.00	0.00	0.00	0.00
CASH Total	-1,699.990	-1,699.99	-1,699.99	0.00	0.00	0.00	0.00

Holdings

Asset Summary

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ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: July 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	1,566,051,607.140	1,565,438,837.80	1,565,583,702.93	80.55	144,865.13	0.00	144,865.13
CASH EQUIVALENT Total	1,566,051,607.140	1,565,438,837.80	1,565,583,702.93	80.55	144,865.13	0.00	144,865.13

Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date:

July 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	378,063,488.700	377,949,408.79	377,982,156.46	19.45	32,747.67	0.00	32,747.67
FIXED INCOME Total	378,063,488.700	377,949,408.79	377,982,156.46	19.45	32,747.67	0.00	32,747.67

Holdings

Asset Summary

As of: *June 30, 2020*

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date: *July 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	1,944,113,395.850	1,943,386,546.60	1,943,564,159.40	100.00	177,612.80	0.00	177,612.80

Holdings

Fund Summary

As of: June 30, 2020

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
FUND: ATZF

View Date:

July 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	-1,699.990	-1,699.99	-1,699.99	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	1,566,051,607.140	1,565,438,837.80	1,565,583,702.93	80.55	144,865.13 160,207.67 GN -15,342.54 LS	0.00 0.00 GN 0.00 LS	144,865.13 160,207.67 GN -15,342.54 LS	
FIXED INCOME	378,063,488.700	377,949,408.79	377,982,156.46	19.45	32,747.67 34,945.42 GN -2,197.75 LS	0.00 0.00 GN 0.00 LS	32,747.67 34,945.42 GN -2,197.75 LS	
Original Face:	46,750,000.000							
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FUND Total	0.000	1,944,113,395.850	1,943,386,546.60	1,943,564,159.40	100.00	177,612.80 195,153.09 GN -17,540.29 LS	0.00 0.00 GN 0.00 LS	177,612.80 195,153.09 GN -17,540.29 LS
Original Face:	46,750,000.000							