

Holdings

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



STATE STREET

As of: July 31, 2020

View Date: August 10, 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							
		21,470.010	Local	1.000000	21,470.01	1.000000	21,470.01	0.00
			Base	1.000000	21,470.01	1.000000	21,470.01	0.00

US DOLLAR Total		21,470.010	Local		21,470.01		21,470.01	0.00
			Base		21,470.01		21,470.01	0.00

CASH Total		21,470.010	Base		21,470.01		21,470.01	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

03785DHX7	APPLE INC				1.590000	31 Aug 2020		
		10,000,000.000	Local	99.867500	9,986,750.00	99.867500	9,986,750.00	0.50
			Base	99.867500	9,986,750.00	99.867500	9,986,750.00	0.50

03785DJP2	APPLE INC				0.170000	23 Sep 2020		
		25,000,000.000	Local	99.974972	24,993,743.06	99.974972	24,993,743.06	1.24
			Base	99.974972	24,993,743.06	99.974972	24,993,743.06	1.24

03785DLW4	APPLE INC				1.680000	30 Nov 2020		
		10,000,000.000	Local	99.435333	9,943,533.33	99.942100	9,994,210.00	50,676.67
			Base	99.435333	9,943,533.33	99.942100	9,994,210.00	50,676.67

03785DMJ2	APPLE INC				1.700000	18 Dec 2020		
		10,000,000.000	Local	99.343611	9,934,361.11	99.941000	9,994,100.00	59,738.89
			Base	99.343611	9,934,361.11	99.941000	9,994,100.00	59,738.89

06367BPD5	BANK OF MONTREAL-				0.140000	31 Aug 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	1.00
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	1.00

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07010JHR5	BASIN ELEC PWR COOP	10,000,000.000	Local	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.50
			Base	99.988000	9,998,800.00	99.988000	9,998,800.00	0.00	0.50
091995001	BLACKROCK INVT QUALITY	35,000,552.280	Local	100.000000	35,000,552.28	100.000000	35,000,552.28	0.00	1.74
			Base	100.000000	35,000,552.28	100.000000	35,000,552.28	0.00	1.74
14178LH37	CARGILL INC	15,000,000.000	Local	99.998889	14,999,833.33	99.998889	14,999,833.33	0.00	0.75
			Base	99.998889	14,999,833.33	99.998889	14,999,833.33	0.00	0.75
15060XHH8	CEDAR SPRING CPTL CO	6,100,000.000	Local	99.991111	6,099,457.78	99.991111	6,099,457.78	0.00	0.30
			Base	99.991111	6,099,457.78	99.991111	6,099,457.78	0.00	0.30
15060XHS4	CEDAR SPRING CPTL CO	1,500,000.000	Local	99.984722	1,499,770.83	99.984722	1,499,770.83	0.00	0.07
			Base	99.984722	1,499,770.83	99.984722	1,499,770.83	0.00	0.07
15060XHX3	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.75
			Base	99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.75
16677JHS8	CHEVRON CORP	10,000,000.000	Local	99.944444	9,994,444.44	99.944444	9,994,444.44	0.00	0.50
			Base	99.944444	9,994,444.44	99.944444	9,994,444.44	0.00	0.50
16677JJH0	CHEVRON CORP	10,000,000.000	Local	99.791111	9,979,111.11	99.791111	9,979,111.11	0.00	0.50
			Base	99.791111	9,979,111.11	99.791111	9,979,111.11	0.00	0.50
16677JJW7	CHEVRON CORP	10,000,000.000	Local	99.966667	9,996,666.66	99.966667	9,996,666.66	0.00	0.50
			Base	99.966667	9,996,666.66	99.966667	9,996,666.66	0.00	0.50
16677JLW4	CHEVRON CORP	20,000,000.000	Local	99.929417	19,985,883.33	99.945400	19,989,080.00	3,196.67	1.00
			Base	99.929417	19,985,883.33	99.945400	19,989,080.00	3,196.67	1.00

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19121AJ10	COCA-COLA COMPANY	20,000,000.000	Local	99.987944	19,997,588.89	99.987944	19,997,588.89	0.00	1.00
			Base	99.987944	19,997,588.89	99.987944	19,997,588.89	0.00	1.00
19121AJP7	COCA-COLA COMPANY	25,000,000.000	Local	99.977917	24,994,479.17	99.977917	24,994,479.17	0.00	1.24
			Base	99.977917	24,994,479.17	99.977917	24,994,479.17	0.00	1.24
19121AP13	COCA-COLA COMPANY	5,000,000.000	Local	99.453111	4,972,655.55	99.937300	4,996,865.00	24,209.45	0.25
			Base	99.453111	4,972,655.55	99.937300	4,996,865.00	24,209.45	0.25
2063C0HS4	CONCORD MIN CPTL CO	15,000,000.000	Local	99.975694	14,996,354.17	99.975694	14,996,354.17	0.00	0.75
			Base	99.975694	14,996,354.17	99.975694	14,996,354.17	0.00	0.75
2063C0HU9	CONCORD MIN CPTL CO	18,850,000.000	Local	99.985000	18,847,172.50	99.985000	18,847,172.50	0.00	0.94
			Base	99.985000	18,847,172.50	99.985000	18,847,172.50	0.00	0.94
22845AQR4	CROWN POINT CAP CO.	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
2284K0K95	CROWN POINT CAP CO.	20,000,000.000	Local	99.950167	19,990,033.34	99.950167	19,990,033.34	0.00	1.00
			Base	99.950167	19,990,033.34	99.950167	19,990,033.34	0.00	1.00
30229AJV2	EXXON MOBIL CORP	15,000,000.000	Local	99.963944	14,994,591.67	99.963944	14,994,591.67	0.00	0.75
			Base	99.963944	14,994,591.67	99.963944	14,994,591.67	0.00	0.75
30229AK65	EXXON MOBIL CORP	10,000,000.000	Local	99.956000	9,995,600.00	99.956000	9,995,600.00	0.00	0.50
			Base	99.956000	9,995,600.00	99.956000	9,995,600.00	0.00	0.50
30229AL31	EXXON MOBIL CORP	15,000,000.000	Local	99.950389	14,992,558.33	99.958800	14,993,820.00	1,261.67	0.75
			Base	99.950389	14,992,558.33	99.958800	14,993,820.00	1,261.67	0.75

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30229ALW7	EXXON MOBIL CORP	10,000,000.000	Local	99.902528	9,990,252.77	99.942100	9,994,210.00	3,957.23	0.50
			Base	99.902528	9,990,252.77	99.942100	9,994,210.00	3,957.23	0.50
36955DJH4	GEN DYNAMICS CORP	25,000,000.000	Local	99.976500	24,994,125.00	99.976500	24,994,125.00	0.00	1.24
			Base	99.976500	24,994,125.00	99.976500	24,994,125.00	0.00	1.24
37829ACQ9	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
37829ACR7	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.50
37829ADA3	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
37829ADK1	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
38346LJR8	GOTHAM FDG CORP	17,500,000.000	Local	99.960278	17,493,048.61	99.960278	17,493,048.61	0.00	0.87
			Base	99.960278	17,493,048.61	99.960278	17,493,048.61	0.00	0.87
38346LKT2	GOTHAM FDG CORP	10,000,000.000	Local	99.939583	9,993,958.33	99.939583	9,993,958.33	0.00	0.50
			Base	99.939583	9,993,958.33	99.939583	9,993,958.33	0.00	0.50
40588LJ18	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.976750	14,996,512.50	99.976750	14,996,512.50	0.00	0.75
			Base	99.976750	14,996,512.50	99.976750	14,996,512.50	0.00	0.75
47816FKW0	JOHNSON & JOHNSON	25,000,000.000	Local	99.957500	24,989,375.00	99.966000	24,991,500.00	2,125.00	1.24
			Base	99.957500	24,989,375.00	99.966000	24,991,500.00	2,125.00	1.24

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47816FLW9	JOHNSON & JOHNSON	25,000,000.000	Local	99.936139	24,984,034.72	99.948700	24,987,175.00	3,140.28	1.24
			Base	99.936139	24,984,034.72	99.948700	24,987,175.00	3,140.28	1.24
48802TZ40	KELLS FDG LLC	10,000,000.000	Local	99.943750	9,994,375.00	99.943750	9,994,375.00	0.00	0.50
			Base	99.943750	9,994,375.00	99.943750	9,994,375.00	0.00	0.50
56274LK52	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.960278	14,994,041.66	99.960278	14,994,041.66	0.00	0.75
			Base	99.960278	14,994,041.66	99.960278	14,994,041.66	0.00	0.75
57576JH62	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.998194	24,999,548.61	99.998194	24,999,548.61	0.00	1.25
			Base	99.998194	24,999,548.61	99.998194	24,999,548.61	0.00	1.25
57576JHB1	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.996389	24,999,097.22	99.996389	24,999,097.22	0.00	1.25
			Base	99.996389	24,999,097.22	99.996389	24,999,097.22	0.00	1.25
58934AHJ8	MERCK & CO. INC	15,000,000.000	Local	99.988194	14,998,229.17	99.988194	14,998,229.17	0.00	0.75
			Base	99.988194	14,998,229.17	99.988194	14,998,229.17	0.00	0.75
58934AHM1	MERCK & CO. INC	10,000,000.000	Local	99.986111	9,998,611.11	99.986111	9,998,611.11	0.00	0.50
			Base	99.986111	9,998,611.11	99.986111	9,998,611.11	0.00	0.50
59157TJU8	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.953278	9,995,327.78	99.953278	9,995,327.78	0.00	0.50
			Base	99.953278	9,995,327.78	99.953278	9,995,327.78	0.00	0.50
59157TLJ0	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.939444	14,990,916.67	99.958000	14,993,700.00	2,783.33	0.75
			Base	99.939444	14,990,916.67	99.958000	14,993,700.00	2,783.33	0.75
59157TME0	METLIFE SHORT TERM FDG	25,000,000.000	Local	99.917500	24,979,375.00	99.941200	24,985,300.00	5,925.00	1.24
			Base	99.917500	24,979,375.00	99.941200	24,985,300.00	5,925.00	1.24

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63743CH71	NATL RURAL UTIL COOP					0.110000	07 Aug 2020		
	20,000,000.000	Local	99.998167	19,999,633.33	99.998167	19,999,633.33	0.00	1.00	
		Base	99.998167	19,999,633.33	99.998167	19,999,633.33	0.00	1.00	
63763PHX0	NATIONAL SECS CLEARING					0.170000	31 Aug 2020		
	25,000,000.000	Local	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	1.24	
		Base	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	1.24	
63763PJ18	NATIONAL SECS CLEARING					0.150000	01 Sep 2020		
	10,000,000.000	Local	99.987083	9,998,708.33	99.987083	9,998,708.33	0.00	0.50	
		Base	99.987083	9,998,708.33	99.987083	9,998,708.33	0.00	0.50	
63763PJE0	NATIONAL SECS CLEARING					0.140000	14 Sep 2020		
	15,000,000.000	Local	99.982889	14,997,433.33	99.982889	14,997,433.33	0.00	0.75	
		Base	99.982889	14,997,433.33	99.982889	14,997,433.33	0.00	0.75	
64106GKN2	NESTLE FIN FRANCE S.					0.140000	22 Oct 2020		
	25,000,000.000	Local	99.968111	24,992,027.78	99.968111	24,992,027.78	0.00	1.24	
		Base	99.968111	24,992,027.78	99.968111	24,992,027.78	0.00	1.24	
64951WHA5	NEW YORK LFE CAP COR					0.180000	10 Aug 2020		
	15,000,000.000	Local	99.995500	14,999,325.00	99.995500	14,999,325.00	0.00	0.75	
		Base	99.995500	14,999,325.00	99.995500	14,999,325.00	0.00	0.75	
64951WJF2	NEW YORK LFE CAP COR					0.170000	15 Sep 2020		
	9,153,000.000	Local	99.978750	9,151,054.99	99.978750	9,151,054.99	0.00	0.46	
		Base	99.978750	9,151,054.99	99.978750	9,151,054.99	0.00	0.46	
64951WKM5	NEW YORK LFE CAP COR					0.150000	21 Oct 2020		
	20,000,000.000	Local	99.966250	19,993,250.00	99.966250	19,993,250.00	0.00	1.00	
		Base	99.966250	19,993,250.00	99.966250	19,993,250.00	0.00	1.00	
66844CHU1	NORTHWESTERN UNIVERS					0.150000	28 Aug 2020		
	25,000,000.000	Local	99.988750	24,997,187.58	99.988750	24,997,187.58	0.00	1.24	
		Base	99.988750	24,997,187.58	99.988750	24,997,187.58	0.00	1.24	
6698M4J86	NOVARTIS FNC CRP					0.160000	08 Sep 2020		
	14,000,000.000	Local	99.983111	13,997,635.55	99.983111	13,997,635.55	0.00	0.70	
		Base	99.983111	13,997,635.55	99.983111	13,997,635.55	0.00	0.70	

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6698M4JM5	NOVARTIS FNC CRP	19,000,000.000	Local	99.974500	18,995,155.00	99.974500	18,995,155.00	0.00	0.95
			Base	99.974500	18,995,155.00	99.974500	18,995,155.00	0.00	0.95
6698M4LP5	NOVARTIS FNC CRP	15,000,000.000	Local	99.930333	14,989,550.00	99.946800	14,992,020.00	2,470.00	0.75
			Base	99.930333	14,989,550.00	99.946800	14,992,020.00	2,470.00	0.75
71708EK20	PFIZER INC	6,250,000.000	Local	99.972444	6,248,277.78	99.972444	6,248,277.78	0.00	0.31
			Base	99.972444	6,248,277.78	99.972444	6,248,277.78	0.00	0.31
71708EK61	PFIZER INC	15,000,000.000	Local	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.75
			Base	99.963333	14,994,500.00	99.963333	14,994,500.00	0.00	0.75
71708EKN4	PFIZER INC	15,000,000.000	Local	99.970389	14,995,558.33	99.970389	14,995,558.33	0.00	0.75
			Base	99.970389	14,995,558.33	99.970389	14,995,558.33	0.00	0.75
71708EL37	PFIZER INC	15,000,000.000	Local	99.939944	14,990,991.66	99.958800	14,993,820.00	2,828.34	0.75
			Base	99.939944	14,990,991.66	99.958800	14,993,820.00	2,828.34	0.75
74271TH71	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.25
			Base	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.25
74271TK51	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.971111	24,992,777.77	99.971111	24,992,777.77	0.00	1.24
			Base	99.971111	24,992,777.77	99.971111	24,992,777.77	0.00	1.24
8010M2JE3	SANOFI	10,000,000.000	Local	99.971889	9,997,188.89	99.971889	9,997,188.89	0.00	0.50
			Base	99.971889	9,997,188.89	99.971889	9,997,188.89	0.00	0.50
8225X2HX5	SHELL INTNL FNC B.V	4,000,000.000	Local	99.863750	3,994,550.00	99.863750	3,994,550.00	0.00	0.20
			Base	99.863750	3,994,550.00	99.863750	3,994,550.00	0.00	0.20

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8225X2JU9	SHELL INTNL FNC B.V	10,000,000.000	Local	99.714833	9,971,483.33	99.714833	9,971,483.33	0.00	0.50
			Base	99.714833	9,971,483.33	99.714833	9,971,483.33	0.00	0.50
8225X2UC6	SHELL INTNL FNC B.V	10,000,000.000	Local	99.616667	9,961,666.66	99.513100	9,951,310.00	-10,356.66	0.50
			Base	99.616667	9,961,666.66	99.513100	9,951,310.00	-10,356.66	0.50
86565CLE7	SUMITOMO MITSUI BKG CORP	20,000,000.000	Local	99.999998	19,999,999.64	99.999998	19,999,999.64	0.00	1.00
			Base	99.999998	19,999,999.64	99.999998	19,999,999.64	0.00	1.00
88602TLL5	THUNDER BAY FNDNG LLC	20,000,000.000	Local	99.926000	19,985,200.00	99.952400	19,990,480.00	5,280.00	1.00
			Base	99.926000	19,985,200.00	99.952400	19,990,480.00	5,280.00	1.00
89114NME2	TORONTO-DOMINION	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.25
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.25
89119AJW9	TORONTO DOMINION BANK	25,000,000.000	Local	99.961667	24,990,416.67	99.961667	24,990,416.67	0.00	1.24
			Base	99.961667	24,990,416.67	99.961667	24,990,416.67	0.00	1.24
89233GKV7	TOYOTA MOTOR CREDIT	20,000,000.000	Local	99.930778	19,986,155.56	99.930778	19,986,155.56	0.00	1.00
			Base	99.930778	19,986,155.56	99.930778	19,986,155.56	0.00	1.00
89233GLQ7	TOYOTA MOTOR CREDIT	15,000,000.000	Local	99.913750	14,987,062.50	99.922100	14,988,315.00	1,252.50	0.75
			Base	99.913750	14,987,062.50	99.922100	14,988,315.00	1,252.50	0.75
90328AH55	USAA CAPITAL CORP	25,000,000.000	Local	99.998444	24,999,611.11	99.998444	24,999,611.11	0.00	1.25
			Base	99.998444	24,999,611.11	99.998444	24,999,611.11	0.00	1.25
91058TH58	UNITED HEALTHCARE CO	25,000,000.000	Local	99.998556	24,999,638.89	99.998556	24,999,638.89	0.00	1.25
			Base	99.998556	24,999,638.89	99.998556	24,999,638.89	0.00	1.25

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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

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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	
91058TH74	UNITED HEALTHCARE CO	25,000,000.000	Local	99.997833	24,999,458.33	99.997833	24,999,458.33	0.00	1.25
			Base	99.997833	24,999,458.33	99.997833	24,999,458.33	0.00	1.25
9127962H1	TREASURY BILL 09/20 0.00000	10,000,000.000	Local	99.975625	9,997,562.50	99.975625	9,997,562.50	0.00	0.50
			Base	99.975625	9,997,562.50	99.975625	9,997,562.50	0.00	0.50
9127962J7	TREASURY BILL 10/20 0.00000	20,000,000.000	Local	99.976278	19,995,255.55	99.976278	19,995,255.55	0.00	1.00
			Base	99.976278	19,995,255.55	99.976278	19,995,255.55	0.00	1.00
9127963M9	TREASURY BILL 08/20 0.00000	10,000,000.000	Local	99.998782	9,999,878.17	99.998782	9,999,878.17	0.00	0.50
			Base	99.998782	9,999,878.17	99.998782	9,999,878.17	0.00	0.50
9127963R8	TREASURY BILL 09/20 0.00000	30,000,000.000	Local	99.988375	29,996,512.50	99.988375	29,996,512.50	0.00	1.49
			Base	99.988375	29,996,512.50	99.988375	29,996,512.50	0.00	1.49
912796TY5	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.933500	9,993,350.00	99.955500	9,995,550.00	2,200.00	0.50
			Base	99.933500	9,993,350.00	99.955500	9,995,550.00	2,200.00	0.50
912796XE4	TREASURY BILL 02/21 0.00000	10,000,000.000	Local	99.901200	9,990,120.00	99.935900	9,993,590.00	3,470.00	0.50
			Base	99.901200	9,990,120.00	99.935900	9,993,590.00	3,470.00	0.50
912796XH7	TREASURY BILL 09/20 0.00000	10,000,000.000	Local	99.988542	9,998,854.17	99.988542	9,998,854.17	0.00	0.50
			Base	99.988542	9,998,854.17	99.988542	9,998,854.17	0.00	0.50
92646KK27	VICTORY RECEIVABLES	20,000,000.000	Local	99.958667	19,991,733.33	99.958667	19,991,733.33	0.00	1.00
			Base	99.958667	19,991,733.33	99.958667	19,991,733.33	0.00	1.00
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.74
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.74

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930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	03 Aug 2020		
	50,022,888.930	Local		100.000000	50,022,888.93	100.000000	50,022,888.93	0.00	2.49
		Base		100.000000	50,022,888.93	100.000000	50,022,888.93	0.00	2.49
966VMM002	JP MORGAN MONEY MARKET					0.000000	03 Aug 2020		
	50,020,896.310	Local		100.000000	50,020,896.31	100.000000	50,020,896.31	0.00	2.49
		Base		100.000000	50,020,896.31	100.000000	50,020,896.31	0.00	2.49
979QRC005	BANK OF AMERICA REPO					0.070000	03 Aug 2020		
	50,737,994.200	Local		100.000000	50,737,994.20	100.000000	50,737,994.20	0.00	2.53
		Base		100.000000	50,737,994.20	100.000000	50,737,994.20	0.00	2.53
US DOLLAR Total									
	1,582,135,331.720	Local			1,581,526,980.36		1,581,691,138.73	164,158.37	78.77
		Base			1,581,526,980.36		1,581,691,138.73	164,158.37	78.77
CASH EQUIVALENT Total									
	1,582,135,331.720	Base			1,581,526,980.36		1,581,691,138.73	164,158.37	78.77
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1					1.776130	15 Jan 2021		
	1,238,888.210	Local		100.000000	1,238,888.21	100.061290	1,239,647.52	759.31	0.06
Original Face:	10,000,000.000	Base		100.000000	1,238,888.21	100.061290	1,239,647.52	759.31	0.06
3130AJPV5	FEDERAL HOME LOAN BANK BONDS 12/20 VAR					0.220000	11 Dec 2020		
	15,000,000.000	Local		100.000000	15,000,000.00	99.999111	14,999,866.65	-133.35	0.75
		Base		100.000000	15,000,000.00	99.999111	14,999,866.65	-133.35	0.75
3130AJR27	FEDERAL HOME LOAN BANK BONDS 10/20 VAR					0.195000	19 Oct 2020		
	15,000,000.000	Local		100.000000	15,000,000.00	99.996406	14,999,460.90	-539.10	0.75
		Base		100.000000	15,000,000.00	99.996406	14,999,460.90	-539.10	0.75
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000						02 Nov 2020		
	15,000,000.000	Local		99.961250	14,994,187.50	99.977250	14,996,587.50	2,400.00	0.75
		Base		99.961250	14,994,187.50	99.977250	14,996,587.50	2,400.00	0.75

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36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1					1.634930	22 Feb 2021		
	3,764,294.580	Local	100.000000	3,764,294.58	100.109110	3,768,401.80	4,107.22	0.19	
Original Face:	12,500,000.000	Base	100.000000	3,764,294.58	100.109110	3,768,401.80	4,107.22	0.19	
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A					1.691300	15 Feb 2021		
	1,773,159.000	Local	100.000000	1,773,159.00	100.162630	1,776,042.69	2,883.69	0.09	
Original Face:	4,250,000.000	Base	100.000000	1,773,159.00	100.162630	1,776,042.69	2,883.69	0.09	
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000						27 Nov 2020		
	20,000,000.000	Local	99.960667	19,992,133.33	99.971000	19,994,200.00	2,066.67	1.00	
		Base	99.960667	19,992,133.33	99.971000	19,994,200.00	2,066.67	1.00	
459052D37	IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000						24 Aug 2020		
	15,000,000.000	Local	99.989778	14,998,466.67	99.995917	14,999,387.55	920.88	0.75	
		Base	99.989778	14,998,466.67	99.995917	14,999,387.55	920.88	0.75	
459052F92	IBRD DISCOUNT NOTE DISCOUNT NOT 09/20 0.00000						15 Sep 2020		
	15,000,000.000	Local	99.981250	14,997,187.50	99.989250	14,998,387.50	1,200.00	0.75	
		Base	99.981250	14,997,187.50	99.989250	14,998,387.50	1,200.00	0.75	
9127962G3	TREASURY BILL 09/20 0.00000						17 Sep 2020		
	20,000,000.000	Local	99.977675	19,995,535.00	99.988125	19,997,625.00	2,090.00	1.00	
		Base	99.977675	19,995,535.00	99.988125	19,997,625.00	2,090.00	1.00	
9127962H1	TREASURY BILL 09/20 0.00000						24 Sep 2020		
	10,000,000.000	Local	99.976750	9,997,674.97	99.985556	9,998,555.60	880.63	0.50	
		Base	99.976750	9,997,674.97	99.985556	9,998,555.60	880.63	0.50	
9127962J7	TREASURY BILL 10/20 0.00000						01 Oct 2020		
	10,000,000.000	Local	99.972465	9,997,246.53	99.983611	9,998,361.10	1,114.57	0.50	
		Base	99.972465	9,997,246.53	99.983611	9,998,361.10	1,114.57	0.50	
9127962R9	TREASURY BILL 10/20 0.00000						15 Oct 2020		
	20,000,000.000	Local	99.971250	19,994,250.05	99.979215	19,995,843.00	1,592.95	1.00	
		Base	99.971250	19,994,250.05	99.979215	19,995,843.00	1,592.95	1.00	
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	

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9127962X6	TREASURY BILL 06/20 0.00000	0.000	Local	0.000000	232.81	0.010000	30 Jun 2020	0.00	-232.81	0.00
			Base	0.000000	232.81	0.000000	0.00	-232.81	0.00	
9127963B3	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.949195	9,994,919.46	99.966167	27 Nov 2020	9,996,616.70	1,697.24	0.50
			Base	99.949195	9,994,919.46	99.966167	9,996,616.70	1,697.24	1,697.24	0.50
9127963F4	TREASURY BILL 07/20 0.00000	0.000	Local	0.000000	-0.04	0.000000	21 Jul 2020	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.04	0.00
9127963J6	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.936320	9,993,631.96	99.962375	10 Dec 2020	9,996,237.50	2,605.54	0.50
			Base	99.936320	9,993,631.96	99.962375	9,996,237.50	2,605.54	2,605.54	0.50
9127963K3	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.929850	9,992,984.97	99.960806	17 Dec 2020	9,996,080.60	3,095.63	0.50
			Base	99.929850	9,992,984.97	99.960806	9,996,080.60	3,095.63	3,095.63	0.50
9127963M9	TREASURY BILL 08/20 0.00000	20,000,000.000	Local	99.998867	19,999,773.33	99.999771	04 Aug 2020	19,999,954.20	180.87	1.00
			Base	99.998867	19,999,773.33	99.999771	19,999,954.20	180.87	180.87	1.00
9127963P2	TREASURY BILL 08/20 0.00000	10,000,000.000	Local	99.993176	9,999,317.64	99.996250	18 Aug 2020	9,999,625.00	307.36	0.50
			Base	99.993176	9,999,317.64	99.996250	9,999,625.00	307.36	307.36	0.50
9127963Q0	TREASURY BILL 08/20 0.00000	10,000,000.000	Local	99.990933	9,999,093.33	99.994653	25 Aug 2020	9,999,465.30	371.97	0.50
			Base	99.990933	9,999,093.33	99.994653	9,999,465.30	371.97	371.97	0.50
9127963T4	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.928848	9,992,884.75	99.950937	07 Jan 2021	9,995,093.70	2,208.95	0.50
			Base	99.928848	9,992,884.75	99.950937	9,995,093.70	2,208.95	2,208.95	0.50
9127963Z0	TREASURY BILL 09/20 0.00000	20,000,000.000	Local	99.975348	19,995,069.62	99.986111	22 Sep 2020	19,997,222.20	2,152.58	1.00
			Base	99.975348	19,995,069.62	99.986111	19,997,222.20	2,152.58	2,152.58	1.00

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9127964A4	TREASURY BILL 09/20 0.00000	20,000,000.000	Local	99.972958	19,994,591.66	99.984167	19,996,833.40	2,241.74	1.00
			Base	99.972958	19,994,591.66	99.984167	19,996,833.40	2,241.74	1.00
9127964J5	CASH MGMT BILL 10/20 0.00000	10,000,000.000	Local	99.965556	9,996,555.55	99.980500	9,998,050.00	1,494.45	0.50
			Base	99.965556	9,996,555.55	99.980500	9,998,050.00	1,494.45	0.50
9127964Q9	CASH MGMT BILL 11/20 0.00000	10,000,000.000	Local	99.955350	9,995,535.00	99.975722	9,997,572.20	2,037.20	0.50
			Base	99.955350	9,995,535.00	99.975722	9,997,572.20	2,037.20	0.50
9127964R7	CASH MGMT BILL 11/20 0.00000	10,000,000.000	Local	99.949500	9,994,950.00	99.979375	9,997,937.50	2,987.50	0.50
			Base	99.949500	9,994,950.00	99.979375	9,997,937.50	2,987.50	0.50
9127965D7	CASH MGMT BILL 12/20 0.00000	10,000,000.000	Local	99.942006	9,994,200.55	99.960833	9,996,083.30	1,882.75	0.50
			Base	99.942006	9,994,200.55	99.960833	9,996,083.30	1,882.75	0.50
912796TJ8	TREASURY BILL 09/20 0.00000	30,000,000.000	Local	99.982556	29,994,766.68	99.990236	29,997,070.80	2,304.12	1.49
			Base	99.982556	29,994,766.68	99.990236	29,997,070.80	2,304.12	1.49
912796TN9	TREASURY BILL 10/20 0.00000	30,000,000.000	Local	99.969872	29,990,961.69	99.981667	29,994,500.10	3,538.41	1.49
			Base	99.969872	29,990,961.69	99.981667	29,994,500.10	3,538.41	1.49
912796TU3	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.941445	9,994,144.47	99.963569	9,996,356.90	2,212.43	0.50
			Base	99.941445	9,994,144.47	99.963569	9,996,356.90	2,212.43	0.50
912796UC1	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.930000	9,992,999.98	99.948083	9,994,808.30	1,808.32	0.50
			Base	99.930000	9,992,999.98	99.948083	9,994,808.30	1,808.32	0.50
912796WX3	TREASURY BILL 07/20 0.00000	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00

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912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020		
		10,000,000.000	99.998465	9,999,846.53	99.999250	9,999,925.00	78.47	0.50
			99.998465	9,999,846.53	99.999250	9,999,925.00	78.47	0.50
912796XH7	TREASURY BILL 09/20 0.00000					03 Sep 2020		
		10,000,000.000	99.985792	9,998,579.15	99.991604	9,999,160.40	581.25	0.50
			99.985792	9,998,579.15	99.991604	9,999,160.40	581.25	0.50
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049220	15 Mar 2021		
		4,503,591.840	100.000000	4,503,591.84	100.052330	4,505,948.57	2,356.73	0.22
Original Face:		20,000,000.000	100.000000	4,503,591.84	100.052330	4,505,948.57	2,356.73	0.22
US DOLLAR Total								
		426,279,933.630		426,161,654.17		426,216,908.48	55,254.31	21.23
Original Face:		46,750,000.000		426,161,654.17		426,216,908.48	55,254.31	21.23
FIXED INCOME Total								
		426,279,933.630		426,161,654.17		426,216,908.48	55,254.31	21.23
Original Face:		46,750,000.000						

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FUND Total								
		2,008,436,735.360	Base	2,007,710,104.54		2,007,929,517.22	219,412.68	100.00
Original Face:		46,750,000.000						

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As of: July 31, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: August 10, 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								
	21,470.010	Local	21,470.01	21,470.01	0.00	0.00		0.00
		Base	21,470.01	21,470.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,582,135,331.720	Local	1,581,526,980.36	1,581,691,138.73	78.77	164,158.37		164,158.37
		Base	1,581,526,980.36	1,581,691,138.73	78.77	164,158.37	0.00	164,158.37
FIXED INCOME								
	426,279,933.630	Local	426,161,654.17	426,216,908.48	21.23	55,254.31		55,254.31
Original Face:	46,750,000.000	Base	426,161,654.17	426,216,908.48	21.23	55,254.31	0.00	55,254.31
US DOLLAR Total								
	2,008,436,735.360	Local	2,007,710,104.54	2,007,929,517.22	100.00	219,412.68		219,412.68
Original Face:	46,750,000.000	Base	2,007,710,104.54	2,007,929,517.22	100.00	219,412.68	0.00	219,412.68
FUND Total								
	2,008,436,735.360	Base	2,007,710,104.54	2,007,929,517.22	100.00	219,412.68	0.00	219,412.68
Original Face:	46,750,000.000							

Holdings

Asset Summary

As of: July 31, 2020

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

View Date: August 10, 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	21,470.010	21,470.01	21,470.01	0.00	0.00	0.00	0.00
CASH Total	21,470.010	21,470.01	21,470.01	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: July 31, 2020

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

View Date: August 10, 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							
	1,582,135,331.720	1,581,526,980.36	1,581,691,138.73	78.77	164,158.37	0.00	164,158.37
CASH EQUIVALENT Total							
	1,582,135,331.720	1,581,526,980.36	1,581,691,138.73	78.77	164,158.37	0.00	164,158.37

Holdings

Asset Summary

As of: July 31, 2020

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

View Date: August 10, 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	426,279,933.630	426,161,654.17	426,216,908.48	21.23	55,254.31	0.00	55,254.31
FIXED INCOME Total	426,279,933.630	426,161,654.17	426,216,908.48	21.23	55,254.31	0.00	55,254.31

Holdings

Asset Summary

As of: July 31, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

August 10, 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	2,008,436,735.360	2,007,710,104.54	2,007,929,517.22	100.00	219,412.68	0.00	219,412.68

Holdings

Fund Summary

As of: July 31, 2020

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

View Date: August 10, 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		21,470.010	21,470.01	21,470.01	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		1,582,135,331.720	1,581,526,980.36	1,581,691,138.73	78.77	164,158.37 174,515.03 GN -10,356.66 LS	0.00 0.00 GN 0.00 LS	164,158.37 174,515.03 GN -10,356.66 LS
FIXED INCOME		426,279,933.630	426,161,654.17	426,216,908.48	21.23	55,254.31 56,159.57 GN -905.26 LS	0.00 0.00 GN 0.00 LS	55,254.31 56,159.57 GN -905.26 LS
Original Face:	46,750,000.000							
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FUND Total	0.000	2,008,436,735.360	2,007,710,104.54	2,007,929,517.22	100.00	219,412.68 230,674.60 GN -11,261.92 LS	0.00 0.00 GN 0.00 LS	219,412.68 230,674.60 GN -11,261.92 LS
Original Face:	46,750,000.000							