

# Holdings

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



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
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		-1,700.000	Local	1.000000	-1,700.00	1.000000	-1,700.00	0.00
			Base	1.000000	-1,700.00	1.000000	-1,700.00	0.00
<b>US DOLLAR Total</b>								
		-1,700.000	Local		-1,700.00		-1,700.00	0.00
			Base		-1,700.00		-1,700.00	0.00
<b>CASH Total</b>								
		-1,700.000	Base		-1,700.00		-1,700.00	0.00
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
02314PF14	AMAZON COM INC DISC COML				0.350000	01 Jun 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.48
02314PFF3	AMAZON COM INC DISC COML				0.400000	15 Jun 2020		
		10,000,000.000	Local	99.984444	9,998,444.44	99.984444	9,998,444.44	0.48
			Base	99.984444	9,998,444.44	99.984444	9,998,444.44	0.48
02314PGL9	AMAZON COM INC DISC COML				0.140000	20 Jul 2020		
		25,000,000.000	Local	99.980944	24,995,236.11	99.980944	24,995,236.11	1.21
			Base	99.980944	24,995,236.11	99.980944	24,995,236.11	1.21
03785DFS0	APPLE INC				1.050000	26 Jun 2020		
		25,000,000.000	Local	99.927083	24,981,770.83	99.927083	24,981,770.83	1.21
			Base	99.927083	24,981,770.83	99.927083	24,981,770.83	1.21
03785DHX7	APPLE INC				1.590000	31 Aug 2020		
		10,000,000.000	Local	99.598083	9,959,808.33	99.914939	9,991,493.90	31,685.57
			Base	99.598083	9,959,808.33	99.914939	9,991,493.90	31,685.57

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03785DLW4	APPLE INC	10,000,000.000	Local	99.150667	9,915,066.67	99.783450	30 Nov 2020 9,978,345.00	63,278.33	0.48
			Base	99.150667	9,915,066.67	99.783450	9,978,345.00	63,278.33	0.48
03785DMJ2	APPLE INC	10,000,000.000	Local	99.055556	9,905,555.56	99.752317	18 Dec 2020 9,975,231.70	69,676.14	0.48
			Base	99.055556	9,905,555.56	99.752317	9,975,231.70	69,676.14	0.48
07644AGM0	BEDFORD ROW FDG CORP	15,000,000.000	Local	99.758333	14,963,750.00	99.758333	21 Jul 2020 14,963,750.00	0.00	0.73
			Base	99.758333	14,963,750.00	99.758333	14,963,750.00	0.00	0.73
14178LH37	CARGILL INC	15,000,000.000	Local	99.965000	14,994,750.00	99.965000	03 Aug 2020 14,994,750.00	0.00	0.73
			Base	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.73
15060XHX3	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.924167	14,988,625.00	99.921600	31 Aug 2020 14,988,240.00	-385.00	0.73
			Base	99.924167	14,988,625.00	99.921600	14,988,240.00	-385.00	0.73
16677JHS8	CHEVRON CORP	10,000,000.000	Local	99.808889	9,980,888.89	99.808889	26 Aug 2020 9,980,888.89	0.00	0.48
			Base	99.808889	9,980,888.89	99.808889	9,980,888.89	0.00	0.48
16677JJH0	CHEVRON CORP	10,000,000.000	Local	99.520000	9,952,000.00	99.679528	17 Sep 2020 9,967,952.80	15,952.80	0.48
			Base	99.520000	9,952,000.00	99.679528	9,967,952.80	15,952.80	0.48
19121AF97	COCA-COLA COMPANY	25,000,000.000	Local	99.980444	24,995,111.11	99.980444	09 Jun 2020 24,995,111.11	0.00	1.21
			Base	99.980444	24,995,111.11	99.980444	24,995,111.11	0.00	1.21
19121AFF3	COCA-COLA COMPANY	6,100,000.000	Local	99.947500	6,096,797.50	99.947500	15 Jun 2020 6,096,797.50	0.00	0.30
			Base	99.947500	6,096,797.50	99.947500	6,096,797.50	0.00	0.30
19121AP13	COCA-COLA COMPANY	5,000,000.000	Local	99.271806	4,963,590.28	99.655000	01 Feb 2021 4,982,750.00	19,159.72	0.24
			Base	99.271806	4,963,590.28	99.655000	4,982,750.00	19,159.72	0.24

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2063C0HS4	CONCORD MIN CPTL CO				0.350000	26 Aug 2020			
		15,000,000.000	Local	99.916389	14,987,458.33	99.916389	14,987,458.33	0.00	0.73
			Base	99.916389	14,987,458.33	99.916389	14,987,458.33	0.00	0.73
22599G006	CREDIT AGRICOLE REPO REPO				0.050000	01 Jun 2020			
		22,766,843.740	Local	100.000000	22,766,843.74	100.000000	22,766,843.74	0.00	1.10
			Base	100.000000	22,766,843.74	100.000000	22,766,843.74	0.00	1.10
22845APX2	CROWN POINT CAP CO.				0.371630	08 Jul 2020			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.97
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.97
22845AQR4	CROWN POINT CAP CO.				0.433380	05 Nov 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
2284K2CK5	CROWN POINT CAP CO.				0.640130	01 Jun 2020			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
37737PGT7	GLAXOSMITHKLINE LLC				0.600000	27 Jul 2020			
		15,000,000.000	Local	99.906667	14,986,000.00	99.906667	14,986,000.00	0.00	0.73
			Base	99.906667	14,986,000.00	99.906667	14,986,000.00	0.00	0.73
37829ACQ9	GLENCOVE FDG DAC/LLC				0.323750	23 Oct 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
37829ACR7	GLENCOVE FDG DAC/LLC				0.840130	27 Oct 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
37829ADA3	GLENCOVE FDG DAC/LLC				0.322380	13 Nov 2020			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
37829ADK1	GLENCOVE FDG DAC/LLC				0.532130	14 Oct 2020			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73

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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	
40588LF46	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.997250	14,999,587.50	99.997250	14,999,587.50	0.00	0.73
			Base	99.997250	14,999,587.50	99.997250	14,999,587.50	0.00	0.73
42786TGL6	HERSHEY FOODS CORP	15,000,000.000	Local	99.959167	14,993,875.00	99.959167	14,993,875.00	0.00	0.73
			Base	99.959167	14,993,875.00	99.959167	14,993,875.00	0.00	0.73
45779PGD4	INSTITUTIONAL SECURED	25,000,000.000	Local	99.889167	24,972,291.67	99.889167	24,972,291.67	0.00	1.21
			Base	99.889167	24,972,291.67	99.889167	24,972,291.67	0.00	1.21
45856WFA2	INTERCONTINENTAL EXCHANGE	10,000,000.000	Local	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.48
			Base	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.48
45856WFB0	INTERCONTINENTAL EXCHANGE	10,250,000.000	Local	99.990278	10,249,003.47	99.990278	10,249,003.47	0.00	0.50
			Base	99.990278	10,249,003.47	99.990278	10,249,003.47	0.00	0.50
45856WGM5	INTERCONTINENTAL EXCHANGE	15,000,000.000	Local	99.906944	14,986,041.67	99.906944	14,986,041.67	0.00	0.73
			Base	99.906944	14,986,041.67	99.906944	14,986,041.67	0.00	0.73
45920FFF0	INTL BUS MACH CORP	10,000,000.000	Local	99.952167	9,995,216.67	99.952167	9,995,216.67	0.00	0.48
			Base	99.952167	9,995,216.67	99.952167	9,995,216.67	0.00	0.48
47816FKW0	JOHNSON & JOHNSON	25,000,000.000	Local	99.928694	24,982,173.61	99.927200	24,981,800.00	-373.61	1.21
			Base	99.928694	24,982,173.61	99.927200	24,981,800.00	-373.61	1.21
47816FLW9	JOHNSON & JOHNSON	25,000,000.000	Local	99.903944	24,975,986.11	99.901300	24,975,325.00	-661.11	1.21
			Base	99.903944	24,975,986.11	99.901300	24,975,325.00	-661.11	1.21
48802TU86	KELLS FDG LLC	5,000,000.000	Local	99.855333	4,992,766.67	99.855333	4,992,766.67	0.00	0.24
			Base	99.855333	4,992,766.67	99.855333	4,992,766.67	0.00	0.24

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48802TV36	KELLS FDG LLC	20,000,000.000	Local	99.968889	19,993,777.78	99.968889	19,993,777.78	0.00	0.97
			Base	99.968889	19,993,777.78	99.968889	19,993,777.78	0.00	0.97
48803MQT9	KELLS FDG LLC	5,000,000.000	Local	99.990833	4,999,541.67	99.990833	4,999,541.67	0.00	0.24
			Base	99.990833	4,999,541.67	99.990833	4,999,541.67	0.00	0.24
56274LFN9	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.988917	14,998,337.50	99.988917	14,998,337.50	0.00	0.73
			Base	99.988917	14,998,337.50	99.988917	14,998,337.50	0.00	0.73
56274LG16	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
			Base	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
57576JFC1	MASSACHUSETTS MUT LIFE INS CO	5,000,000.000	Local	99.995417	4,999,770.83	99.995417	4,999,770.83	0.00	0.24
			Base	99.995417	4,999,770.83	99.995417	4,999,770.83	0.00	0.24
58934AGQ3	MERCK & CO. INC	25,000,000.000	Local	99.966139	24,991,534.72	99.966139	24,991,534.72	0.00	1.21
			Base	99.966139	24,991,534.72	99.966139	24,991,534.72	0.00	1.21
58934AHJ8	MERCK & CO. INC	15,000,000.000	Local	99.945833	14,991,875.00	99.945833	14,991,875.00	0.00	0.73
			Base	99.945833	14,991,875.00	99.945833	14,991,875.00	0.00	0.73
58934AHM1	MERCK & CO. INC	10,000,000.000	Local	99.943750	9,994,375.00	99.943750	9,994,375.00	0.00	0.48
			Base	99.943750	9,994,375.00	99.943750	9,994,375.00	0.00	0.48
59157TG64	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.917361	14,987,604.17	99.917361	14,987,604.17	0.00	0.73
			Base	99.917361	14,987,604.17	99.917361	14,987,604.17	0.00	0.73
59157TGG2	METLIFE SHORT TERM FDG	25,000,000.000	Local	99.973750	24,993,437.50	99.973750	24,993,437.50	0.00	1.21
			Base	99.973750	24,993,437.50	99.973750	24,993,437.50	0.00	1.21

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59157TJU8	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.904139	9,990,413.89	99.888000	9,988,800.00	-1,613.89	0.48
			Base	99.904139	9,990,413.89	99.888000	9,988,800.00	-1,613.89	0.48
63763PFP9	NATIONAL SECS CLEARING	16,730,000.000	Local	99.938889	16,719,776.11	99.938889	16,719,776.11	0.00	0.81
			Base	99.938889	16,719,776.11	99.938889	16,719,776.11	0.00	0.81
64105GGX6	NESTLE CAP CORP	15,000,000.000	Local	99.960000	14,994,000.00	99.960000	14,994,000.00	0.00	0.73
			Base	99.960000	14,994,000.00	99.960000	14,994,000.00	0.00	0.73
64105RGA2	NESTLE FIN FRANCE S.	5,750,000.000	Local	99.967500	5,748,131.25	99.967500	5,748,131.25	0.00	0.28
			Base	99.967500	5,748,131.25	99.967500	5,748,131.25	0.00	0.28
64951WFC3	NEW YORK LFE CAP COR	9,153,000.000	Local	99.970056	9,150,259.18	99.970056	9,150,259.18	0.00	0.44
			Base	99.970056	9,150,259.18	99.970056	9,150,259.18	0.00	0.44
64951WGF5	NEW YORK LFE CAP COR	3,000,000.000	Local	99.975556	2,999,266.67	99.975556	2,999,266.67	0.00	0.15
			Base	99.975556	2,999,266.67	99.975556	2,999,266.67	0.00	0.15
64951WGG3	NEW YORK LFE CAP COR	20,000,000.000	Local	99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	0.97
			Base	99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	0.97
64951WHA5	NEW YORK LFE CAP COR	15,000,000.000	Local	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.73
			Base	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.73
66844CF25	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.995972	9,999,597.22	99.995972	9,999,597.22	0.00	0.48
			Base	99.995972	9,999,597.22	99.995972	9,999,597.22	0.00	0.48
66844CF58	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.48
			Base	99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.48

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66844CFQ2	NORTHWESTERN UNIVERS				1.600000	24 Jun 2020			
		20,000,000.000	Local	99.897778	19,979,555.55	99.897778	19,979,555.55	0.00	0.97
			Base	99.897778	19,979,555.55	99.897778	19,979,555.55	0.00	0.97
66844CGF5	NORTHWESTERN UNIVERS				0.800000	15 Jul 2020			
		10,000,000.000	Local	99.902222	9,990,222.22	99.902222	9,990,222.22	0.00	0.48
			Base	99.902222	9,990,222.22	99.902222	9,990,222.22	0.00	0.48
71708EFB6	PFIZER INC				0.970000	11 Jun 2020			
		20,000,000.000	Local	99.973056	19,994,611.11	99.973056	19,994,611.11	0.00	0.97
			Base	99.973056	19,994,611.11	99.973056	19,994,611.11	0.00	0.97
71708EFC4	PFIZER INC				1.630000	12 Jun 2020			
		10,000,000.000	Local	99.950194	9,995,019.44	99.950194	9,995,019.44	0.00	0.48
			Base	99.950194	9,995,019.44	99.950194	9,995,019.44	0.00	0.48
71708EFV2	PFIZER INC				1.640000	29 Jun 2020			
		20,000,000.000	Local	99.872444	19,974,488.89	99.872444	19,974,488.89	0.00	0.97
			Base	99.872444	19,974,488.89	99.872444	19,974,488.89	0.00	0.97
74271TFB4	PROCTOR GAMBLE AND CO				0.850000	11 Jun 2020			
		20,000,000.000	Local	99.976389	19,995,277.78	99.976389	19,995,277.78	0.00	0.97
			Base	99.976389	19,995,277.78	99.976389	19,995,277.78	0.00	0.97
74271TH71	PROCTOR GAMBLE AND CO				0.250000	07 Aug 2020			
		25,000,000.000	Local	99.953472	24,988,368.05	99.953472	24,988,368.05	0.00	1.21
			Base	99.953472	24,988,368.05	99.953472	24,988,368.05	0.00	1.21
77119LF53	ROCHE HOLDING INC				0.250000	05 Jun 2020			
		10,000,000.000	Local	99.997222	9,999,722.22	99.997222	9,999,722.22	0.00	0.48
			Base	99.997222	9,999,722.22	99.997222	9,999,722.22	0.00	0.48
8010M2JE3	SANOFI				0.230000	14 Sep 2020			
		10,000,000.000	Local	99.932917	9,993,291.67	99.920100	9,992,010.00	-1,281.67	0.48
			Base	99.932917	9,993,291.67	99.920100	9,992,010.00	-1,281.67	0.48
8225X2F17	SHELL INTNL FNC B.V				2.010000	01 Jun 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48

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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: May 31, 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	
8225X2FR0	SHELL INTNL FNC B.V	4,000,000.000	Local	99.884000	3,995,360.00	99.884000	3,995,360.00	0.00	0.19
			Base	99.884000	3,995,360.00	99.884000	3,995,360.00	0.00	0.19
8225X2FV1	SHELL INTNL FNC B.V	5,000,000.000	Local	99.867000	4,993,350.00	99.867000	4,993,350.00	0.00	0.24
			Base	99.867000	4,993,350.00	99.867000	4,993,350.00	0.00	0.24
8225X2FW9	SHELL INTNL FNC B.V	3,000,000.000	Local	99.861444	2,995,843.33	99.861444	2,995,843.33	0.00	0.15
			Base	99.861444	2,995,843.33	99.861444	2,995,843.33	0.00	0.15
8225X2HX5	SHELL INTNL FNC B.V	4,000,000.000	Local	99.586708	3,983,468.33	99.565883	3,982,635.32	-833.01	0.19
			Base	99.586708	3,983,468.33	99.565883	3,982,635.32	-833.01	0.19
8225X2JU9	SHELL INTNL FNC B.V	10,000,000.000	Local	99.414917	9,941,491.67	99.458333	9,945,833.30	4,341.63	0.48
			Base	99.414917	9,941,491.67	99.458333	9,945,833.30	4,341.63	0.48
88602TFB4	THUNDER BAY FNDNG LLC	20,000,000.000	Local	99.954167	19,990,833.33	99.954167	19,990,833.33	0.00	0.97
			Base	99.954167	19,990,833.33	99.954167	19,990,833.33	0.00	0.97
88602TGF4	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.970667	14,995,600.00	99.970667	14,995,600.00	0.00	0.73
			Base	99.970667	14,995,600.00	99.970667	14,995,600.00	0.00	0.73
89119AF29	TORONTO DOMINION BANK	20,000,000.000	Local	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.97
			Base	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.97
89233A4V8	TOYOTA MOTOR CREDIT	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.97
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.97
89233GFJ0	TOYOTA MOTOR CREDIT	20,000,000.000	Local	99.961278	19,992,255.56	99.961278	19,992,255.56	0.00	0.97
			Base	99.961278	19,992,255.56	99.961278	19,992,255.56	0.00	0.97

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89233GGH3	TOYOTA MOTOR CREDIT	10,000,000.000	Local	99.897778	9,989,777.78	99.897778	9,989,777.78	0.00	0.48
			Base	99.897778	9,989,777.78	99.897778	9,989,777.78	0.00	0.48
90328AF32	USAA CAPITAL CORP	25,000,000.000	Local	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.21
			Base	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.21
91058TFK7	UNITED HEALTHCARE CO	20,000,000.000	Local	99.987500	19,997,500.00	99.987500	19,997,500.00	0.00	0.97
			Base	99.987500	19,997,500.00	99.987500	19,997,500.00	0.00	0.97
91058TFW1	UNITED HEALTHCARE CO	20,000,000.000	Local	99.947639	19,989,527.78	99.947639	19,989,527.78	0.00	0.97
			Base	99.947639	19,989,527.78	99.947639	19,989,527.78	0.00	0.97
91058TFW1	UNITED HEALTHCARE CO	10,000,000.000	Local	99.927500	9,992,750.00	99.927500	9,992,750.00	0.00	0.48
			Base	99.927500	9,992,750.00	99.927500	9,992,750.00	0.00	0.48
9113A2FW1	UNITED PARCEL SERVIC	20,000,000.000	Local	99.906556	19,981,311.11	99.906556	19,981,311.11	0.00	0.97
			Base	99.906556	19,981,311.11	99.906556	19,981,311.11	0.00	0.97
9127962H1	TREASURY BILL 09/20 0.00000	10,000,000.000	Local	99.948090	9,994,809.03	99.948000	9,994,800.00	-9.03	0.48
			Base	99.948090	9,994,809.03	99.948000	9,994,800.00	-9.03	0.48
912796SZ3	TREASURY BILL 07/20 0.00000	5,000,000.000	Local	99.988587	4,999,429.37	99.988587	4,999,429.37	0.00	0.24
			Base	99.988587	4,999,429.37	99.988587	4,999,429.37	0.00	0.24
912796UB3	TREASURY BILL 07/20 0.00000	20,000,000.000	Local	99.991604	19,998,320.83	99.991604	19,998,320.83	0.00	0.97
			Base	99.991604	19,998,320.83	99.991604	19,998,320.83	0.00	0.97
912796WY1	TREASURY BILL 07/20 0.00000	20,000,000.000	Local	99.983160	19,996,632.08	99.983160	19,996,632.08	0.00	0.97
			Base	99.983160	19,996,632.08	99.983160	19,996,632.08	0.00	0.97

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912796WZ8	TREASURY BILL 08/20 0.00000				0.115000	06 Aug 2020		
	10,000,000.000	Local	99.978917	9,997,891.67	99.978917	9,997,891.67	0.00	0.48
		Base	99.978917	9,997,891.67	99.978917	9,997,891.67	0.00	0.48
912796XE4	TREASURY BILL 02/21 0.00000				0.171000	25 Feb 2021		
	10,000,000.000	Local	99.872225	9,987,222.50	99.870300	9,987,030.00	-192.50	0.48
		Base	99.872225	9,987,222.50	99.870300	9,987,030.00	-192.50	0.48
912796XF1	TREASURY BILL 08/20 0.00000				0.121200	20 Aug 2020		
	10,000,000.000	Local	99.973067	9,997,306.66	99.973067	9,997,306.66	0.00	0.48
		Base	99.973067	9,997,306.66	99.973067	9,997,306.66	0.00	0.48
912796XH7	TREASURY BILL 09/20 0.00000				0.125000	03 Sep 2020		
	10,000,000.000	Local	99.967361	9,996,736.11	99.967361	9,996,736.11	0.00	0.48
		Base	99.967361	9,996,736.11	99.967361	9,996,736.11	0.00	0.48
92646KG71	VICTORY RECEIVABLES				0.250000	07 Jul 2020		
	15,000,000.000	Local	99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.73
		Base	99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.73
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.030000	01 Jun 2020		
	125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.06
		Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.06
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2020		
	80,006,877.640	Local	100.000000	80,006,877.64	100.000000	80,006,877.64	0.00	3.88
		Base	100.000000	80,006,877.64	100.000000	80,006,877.64	0.00	3.88
93114EFN2	WAL-MART STORES INC				0.400000	22 Jun 2020		
	15,000,000.000	Local	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
		Base	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jun 2020		
	75,005,869.060	Local	100.000000	75,005,869.06	100.000000	75,005,869.06	0.00	3.64
		Base	100.000000	75,005,869.06	100.000000	75,005,869.06	0.00	3.64
979QRC005	BANK OF AMERICA REPO				0.010000	01 Jun 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.85
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.85

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ST OF AZ POOL 5 LGIP  
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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
<b>US DOLLAR Total</b>								
	1,654,762,590.440	Local		1,653,837,302.86		1,654,036,047.23	198,744.37	80.16
		Base		1,653,837,302.86		1,654,036,047.23	198,744.37	80.16
<b>CASH EQUIVALENT Total</b>								
	1,654,762,590.440	Base		1,653,837,302.86		1,654,036,047.23	198,744.37	80.16
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1				1.967950	16 Nov 2020		
	267,983.680	Local	100.000000	267,983.68	100.040490	268,092.19	108.51	0.01
Original Face:	10,000,000.000	Base	100.000000	267,983.68	100.040490	268,092.19	108.51	0.01
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
	4,096,620.000	Local	100.000000	4,096,620.00	100.317080	4,109,609.56	12,989.56	0.20
Original Face:	10,000,000.000	Base	100.000000	4,096,620.00	100.317080	4,109,609.56	12,989.56	0.20
36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1				1.634930	22 Feb 2021		
	7,119,699.630	Local	100.000000	7,119,699.63	100.141860	7,129,799.64	10,100.01	0.35
Original Face:	12,500,000.000	Base	100.000000	7,119,699.63	100.141860	7,129,799.64	10,100.01	0.35
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A				1.691300	15 Feb 2021		
	2,733,546.740	Local	100.000000	2,733,546.74	100.143050	2,737,457.08	3,910.34	0.13
Original Face:	4,250,000.000	Base	100.000000	2,733,546.74	100.143050	2,737,457.08	3,910.34	0.13
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	0.48
		Base	99.939583	9,993,958.30	99.928125	9,992,812.50	-1,145.80	0.48
9127962U2	TREASURY BILL 06/20 0.00000				0.010000	09 Jun 2020		
	20,000,000.000	Local	99.996444	19,999,288.89	99.997667	19,999,533.40	244.51	0.97
		Base	99.996444	19,999,288.89	99.997667	19,999,533.40	244.51	0.97
9127962V0	TREASURY BILL 06/20 0.00000					16 Jun 2020		
	10,000,000.000	Local	99.994167	9,999,416.67	99.994896	9,999,489.60	72.93	0.48
		Base	99.994167	9,999,416.67	99.994896	9,999,489.60	72.93	0.48

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9127962W8	TREASURY BILL 06/20 0.00000						23 Jun 2020		
	10,000,000.000	Local		99.983011	9,998,301.11	99.992514	9,999,251.40	950.29	0.48
		Base		99.983011	9,998,301.11	99.992514	9,999,251.40	950.29	0.48
9127962X6	TREASURY BILL 06/20 0.00000					0.010000	30 Jun 2020		
	30,000,000.000	Local		99.990641	29,997,192.37	99.988920	29,996,676.00	-516.37	1.45
		Base		99.990641	29,997,192.37	99.988920	29,996,676.00	-516.37	1.45
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	0.48
		Base		99.933944	9,993,394.40	99.922620	9,992,262.00	-1,132.40	0.48
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	0.48
		Base		99.928750	9,992,875.03	99.914500	9,991,450.00	-1,425.03	0.48
9127963B3	TREASURY BILL 11/20 0.00000						27 Nov 2020		
	20,000,000.000	Local		99.922931	19,984,586.15	99.914900	19,982,980.00	-1,606.15	0.97
		Base		99.922931	19,984,586.15	99.914900	19,982,980.00	-1,606.15	0.97
9127963F4	TREASURY BILL 07/20 0.00000						21 Jul 2020		
	20,000,000.000	Local		99.978472	19,995,694.40	99.981597	19,996,319.40	625.00	0.97
		Base		99.978472	19,995,694.40	99.981597	19,996,319.40	625.00	0.97
9127963G2	TREASURY BILL 07/20 0.00000						28 Jul 2020		
	10,000,000.000	Local		99.978067	9,997,806.70	99.979021	9,997,902.10	95.40	0.48
		Base		99.978067	9,997,806.70	99.979021	9,997,902.10	95.40	0.48
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	0.48
		Base		99.968692	9,996,869.17	99.968583	9,996,858.30	-10.87	0.48
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	0.48
		Base		99.967889	9,996,788.89	99.962222	9,996,222.20	-566.69	0.48
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	0.48
		Base		99.961411	9,996,141.11	99.962944	9,996,294.40	153.29	0.48

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ST OF AZ POOL 5 LGIP

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9127963X5	CASH MGMT BILL 09/20 0.00000	10,000,000.000	Local	99.963563	9,996,356.25	99.954625	9,995,462.50	-893.75	0.48
			Base	99.963563	9,996,356.25	99.954625	9,995,462.50	-893.75	0.48
9127964J5	CASH MGMT BILL 10/20 0.00000	10,000,000.000	Local	99.939292	9,993,929.16	99.937333	9,993,733.30	-195.86	0.48
			Base	99.939292	9,993,929.16	99.937333	9,993,733.30	-195.86	0.48
9127964K2	CASH MGMT BILL 10/20 0.00000	10,000,000.000	Local	99.940389	9,994,038.89	99.934222	9,993,422.20	-616.69	0.48
			Base	99.940389	9,994,038.89	99.934222	9,993,422.20	-616.69	0.48
9127964Q9	CASH MGMT BILL 11/20 0.00000	10,000,000.000	Local	99.926850	9,992,685.00	99.925994	9,992,599.40	-85.60	0.48
			Base	99.926850	9,992,685.00	99.925994	9,992,599.40	-85.60	0.48
912796SZ3	TREASURY BILL 07/20 0.00000	15,000,000.000	Local	99.966946	14,995,041.87	99.983437	14,997,515.55	2,473.68	0.73
			Base	99.966946	14,995,041.87	99.983437	14,997,515.55	2,473.68	0.73
912796TD1	TREASURY BILL 08/20 0.00000	20,000,000.000	Local	99.975667	19,995,133.39	99.972878	19,994,575.60	-557.79	0.97
			Base	99.975667	19,995,133.39	99.972878	19,994,575.60	-557.79	0.97
912796TP4	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.942869	9,994,286.93	99.926951	9,992,695.10	-1,591.83	0.48
			Base	99.942869	9,994,286.93	99.926951	9,992,695.10	-1,591.83	0.48
912796TU3	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.914056	9,991,405.60	99.910763	9,991,076.30	-329.30	0.48
			Base	99.914056	9,991,405.60	99.910763	9,991,076.30	-329.30	0.48
912796TX7	TREASURY BILL 06/20 0.00000	10,000,000.000	Local	99.986979	9,998,697.92	99.999208	9,999,920.80	1,222.88	0.48
			Base	99.986979	9,998,697.92	99.999208	9,999,920.80	1,222.88	0.48
912796UA5	TREASURY BILL 06/20 0.00000	10,000,000.000	Local	99.896333	9,989,633.33	99.992167	9,999,216.70	9,583.37	0.48
			Base	99.896333	9,989,633.33	99.992167	9,999,216.70	9,583.37	0.48

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912796WY1	TREASURY BILL 07/20 0.00000					30 Jul 2020			
	10,000,000.000	Local	99.980334	9,998,033.35	99.977465	9,997,746.50	-286.85		0.48
		Base	99.980334	9,998,033.35	99.977465	9,997,746.50	-286.85		0.48
912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020			
	10,000,000.000	Local	99.979742	9,997,974.16	99.973417	9,997,341.70	-632.46		0.48
		Base	99.979742	9,997,974.16	99.973417	9,997,341.70	-632.46		0.48
912796XF1	TREASURY BILL 08/20 0.00000					20 Aug 2020			
	20,000,000.000	Local	99.973111	19,994,622.24	99.967222	19,993,444.40	-1,177.84		0.97
		Base	99.973111	19,994,622.24	99.967222	19,993,444.40	-1,177.84		0.97
912796XG9	TREASURY BILL 08/20 0.00000					27 Aug 2020			
	30,000,000.000	Local	99.970114	29,991,034.22	99.964958	29,989,487.40	-1,546.82		1.45
		Base	99.970114	29,991,034.22	99.964958	29,989,487.40	-1,546.82		1.45
912796XH7	TREASURY BILL 09/20 0.00000					03 Sep 2020			
	20,000,000.000	Local	99.960819	19,992,163.80	99.959893	19,991,978.60	-185.20		0.97
		Base	99.960819	19,992,163.80	99.959893	19,991,978.60	-185.20		0.97
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049220	15 Mar 2021			
	10,147,936.440	Local	100.000000	10,147,936.44	100.092450	10,157,318.21	9,381.77		0.49
Original Face:	20,000,000.000	Base	100.000000	10,147,936.44	100.092450	10,157,318.21	9,381.77		0.49
<b>US DOLLAR Total</b>									
	409,365,786.490	Local		409,223,135.79		409,260,544.03	37,408.24		19.84
Original Face:	56,750,000.000	Base		409,223,135.79		409,260,544.03	37,408.24		19.84
<b>FIXED INCOME Total</b>									
	409,365,786.490	Base		409,223,135.79		409,260,544.03	37,408.24		19.84
Original Face:	56,750,000.000								

& 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 5 LGIP  
 STATE OF ARIZONA  
 FUND: ATZF



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
<b>FUND Total</b>								
		2,064,126,676.930	Base	2,063,058,738.65		2,063,294,891.26	236,152.61	100.00
Original Face:		56,750,000.000						

# Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

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
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH</b>								
	-1,700.000	Local	-1,700.00	-1,700.00	0.00	0.00		0.00
		Base	-1,700.00	-1,700.00	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,654,762,590.440	Local	1,653,837,302.86	1,654,036,047.23	80.16	198,744.37		198,744.37
		Base	1,653,837,302.86	1,654,036,047.23	80.16	198,744.37	0.00	198,744.37
<b>FIXED INCOME</b>								
	409,365,786.490	Local	409,223,135.79	409,260,544.03	19.84	37,408.24		37,408.24
Original Face:	56,750,000.000	Base	409,223,135.79	409,260,544.03	19.84	37,408.24	0.00	37,408.24
<b>US DOLLAR Total</b>								
	2,064,126,676.930	Local	2,063,058,738.65	2,063,294,891.26	100.00	236,152.61		236,152.61
Original Face:	56,750,000.000	Base	2,063,058,738.65	2,063,294,891.26	100.00	236,152.61	0.00	236,152.61
<b>FUND Total</b>								
	2,064,126,676.930	Base	2,063,058,738.65	2,063,294,891.26	100.00	236,152.61	0.00	236,152.61
Original Face:	56,750,000.000							



# Holdings

Asset Summary

As of: *May 31, 2020*

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

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
<b>CASH</b>							
US DOLLAR	-1,700.000	-1,700.00	-1,700.00	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-1,700.000	-1,700.00	-1,700.00	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *May 31, 2020*

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

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
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	1,654,762,590.440	1,653,837,302.86	1,654,036,047.23	80.16	198,744.37	0.00	198,744.37
<b>CASH EQUIVALENT Total</b>							
	1,654,762,590.440	1,653,837,302.86	1,654,036,047.23	80.16	198,744.37	0.00	198,744.37

# Holdings

Asset Summary

As of: *May 31, 2020*

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

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
<b>FIXED INCOME</b>							
US DOLLAR							
	409,365,786.490	409,223,135.79	409,260,544.03	19.84	37,408.24	0.00	37,408.24
<b>FIXED INCOME Total</b>	409,365,786.490	409,223,135.79	409,260,544.03	19.84	37,408.24	0.00	37,408.24

# Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

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
<b>FUND Total</b>	2,064,126,676.930	2,063,058,738.65	2,063,294,891.26	100.00	236,152.61	0.00	236,152.61

# Holdings

## Fund Summary

As of: *May 31, 2020*

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

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	-1,700.000	-1,700.00	-1,700.00	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	1,654,762,590.440	1,653,837,302.86	1,654,036,047.23	80.16	198,744.37 204,094.19 GN -5,349.82 LS	0.00 0.00 GN 0.00 LS	198,744.37 204,094.19 GN -5,349.82 LS	
FIXED INCOME	409,365,786.490	409,223,135.79	409,260,544.03	19.84	37,408.24 51,911.54 GN -14,503.30 LS	0.00 0.00 GN 0.00 LS	37,408.24 51,911.54 GN -14,503.30 LS	
Original Face:	56,750,000.000							
<hr/>								
<b>FUND Total</b>	0.000	2,064,126,676.930	2,063,058,738.65	2,063,294,891.26	100.00	236,152.61 256,005.73 GN -19,853.12 LS	0.00 0.00 GN 0.00 LS	236,152.61 256,005.73 GN -19,853.12 LS
Original Face:	56,750,000.000							