

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		65,898.070	Local	1.000000	65,898.07	1.000000	65,898.07	0.00
			Base	1.000000	65,898.07	1.000000	65,898.07	0.00
US DOLLAR Total								
		65,898.070	Local		65,898.07		65,898.07	0.00
			Base		65,898.07		65,898.07	0.00
CASH Total								
		65,898.070	Base		65,898.07		65,898.07	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
03785DFS0	APPLE INC				1.050000	26 Jun 2020		
		25,000,000.000	Local	99.749167	24,937,291.67	99.749167	24,937,291.67	1.47
			Base	99.749167	24,937,291.67	99.749167	24,937,291.67	1.47
03785DHX7	APPLE INC				1.590000	31 Aug 2020		
		10,000,000.000	Local	99.328667	9,932,866.67	99.434644	9,943,464.40	10,597.73
			Base	99.328667	9,932,866.67	99.434644	9,943,464.40	10,597.73
03785DLW4	APPLE INC				1.680000	30 Nov 2020		
		10,000,000.000	Local	98.866000	9,886,600.00	98.924725	9,892,472.50	5,872.50
			Base	98.866000	9,886,600.00	98.924725	9,892,472.50	5,872.50
03785DMJ2	APPLE INC				1.700000	18 Dec 2020		
		10,000,000.000	Local	98.767500	9,876,750.00	98.851600	9,885,160.00	8,410.00
			Base	98.767500	9,876,750.00	98.851600	9,885,160.00	8,410.00
07644AEC4	BEDFORD ROW FDG CORP				1.630000	12 May 2020		
		13,590,000.000	Local	99.814361	13,564,771.68	99.814361	13,564,771.68	0.00
			Base	99.814361	13,564,771.68	99.814361	13,564,771.68	0.00

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07644AGM0	BEDFORD ROW FDG CORP				1.740000	21 Jul 2020			
		15,000,000.000	Local	99.463500	14,919,525.00	99.574500	14,936,175.00	16,650.00	0.88
			Base	99.463500	14,919,525.00	99.574500	14,936,175.00	16,650.00	0.88
08465RD16	BERKSHIRE HATHAWAY ENE				1.700000	01 Apr 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
08465RD81	BERKSHIRE HATHAWAY ENE				1.350000	08 Apr 2020			
		8,800,000.000	Local	99.973750	8,797,690.00	99.973750	8,797,690.00	0.00	0.52
			Base	99.973750	8,797,690.00	99.973750	8,797,690.00	0.00	0.52
13738JDE7	CAN AST + CAN LTD JT				1.640000	14 Apr 2020			
		15,000,000.000	Local	99.940778	14,991,116.67	99.940778	14,991,116.67	0.00	0.88
			Base	99.940778	14,991,116.67	99.940778	14,991,116.67	0.00	0.88
13738JE55	CAN AST + CAN LTD JT				1.690000	05 May 2020			
		15,000,000.000	Local	99.840389	14,976,058.33	99.840389	14,976,058.33	0.00	0.88
			Base	99.840389	14,976,058.33	99.840389	14,976,058.33	0.00	0.88
15060XDQ2	CEDAR SPRING CPTL CO				1.660000	24 Apr 2020			
		15,000,000.000	Local	99.893944	14,984,091.67	99.893944	14,984,091.67	0.00	0.88
			Base	99.893944	14,984,091.67	99.893944	14,984,091.67	0.00	0.88
16677JE44	CHEVRON CORP				1.040000	04 May 2020			
		22,200,000.000	Local	99.904667	22,178,836.00	99.904667	22,178,836.00	0.00	1.30
			Base	99.904667	22,178,836.00	99.904667	22,178,836.00	0.00	1.30
16677JHS8	CHEVRON CORP				0.800000	26 Aug 2020			
		10,000,000.000	Local	99.673333	9,967,333.33	99.163325	9,916,332.50	-51,000.83	0.58
			Base	99.673333	9,967,333.33	99.163325	9,916,332.50	-51,000.83	0.58
16677JJH0	CHEVRON CORP				1.600000	17 Sep 2020			
		10,000,000.000	Local	99.248889	9,924,888.89	99.047028	9,904,702.80	-20,186.09	0.58
			Base	99.248889	9,924,888.89	99.047028	9,904,702.80	-20,186.09	0.58
19121AF97	COCA-COLA COMPANY				0.880000	09 Jun 2020			
		25,000,000.000	Local	99.831333	24,957,833.33	99.831333	24,957,833.33	0.00	1.47
			Base	99.831333	24,957,833.33	99.831333	24,957,833.33	0.00	1.47

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19121AP13	COCA-COLA COMPANY	5,000,000.000	Local	99.090500	4,954,525.00	98.640000	4,932,000.00	-22,525.00	0.29
			Base	99.090500	4,954,525.00	98.640000	4,932,000.00	-22,525.00	0.29
2063C0D66	CONCORD MIN CPTL CO	10,000,000.000	Local	99.983750	9,998,375.00	99.983750	9,998,375.00	0.00	0.59
			Base	99.983750	9,998,375.00	99.983750	9,998,375.00	0.00	0.59
2063C0DW9	CONCORD MIN CPTL CO	16,192,000.000	Local	99.857417	16,168,912.91	99.857417	16,168,912.91	0.00	0.95
			Base	99.857417	16,168,912.91	99.857417	16,168,912.91	0.00	0.95
2063C0EC2	CONCORD MIN CPTL CO	20,000,000.000	Local	99.787028	19,957,405.55	99.787028	19,957,405.55	0.00	1.17
			Base	99.787028	19,957,405.55	99.787028	19,957,405.55	0.00	1.17
22599G006	CREDIT AGRICOLE REPO REPO	64,586,591.380	Local	100.000000	64,586,591.38	100.000000	64,586,591.38	0.00	3.80
			Base	100.000000	64,586,591.38	100.000000	64,586,591.38	0.00	3.80
22845APX2	CROWN POINT CAP CO.	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.18
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.18
22845AQR4	CROWN POINT CAP CO.	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
2284K2CK5	CROWN POINT CAP CO.	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
2546R2DW3	WALT DISNEY CO	20,000,000.000	Local	99.868694	19,973,738.89	99.868694	19,973,738.89	0.00	1.17
			Base	99.868694	19,973,738.89	99.868694	19,973,738.89	0.00	1.17
30229AD63	EXXON MOBIL CORP	20,000,000.000	Local	99.976389	19,995,277.78	99.976389	19,995,277.78	0.00	1.18
			Base	99.976389	19,995,277.78	99.976389	19,995,277.78	0.00	1.18

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30229ADW6	EXXON MOBIL CORP	10,000,000.000	Local	99.870306	9,987,030.55	99.870306	9,987,030.55	0.00	0.59
			Base	99.870306	9,987,030.55	99.870306	9,987,030.55	0.00	0.59
30601YE50	FAIRWAY FINANCE CORP	8,000,000.000	Local	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.47
			Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.47
37829ACG1	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
37829ACQ9	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
37829ACR7	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
37829ADA3	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
38346LD37	GOTHAM FDG CORP	20,000,000.000	Local	99.990833	19,998,166.67	99.990833	19,998,166.67	0.00	1.18
			Base	99.990833	19,998,166.67	99.990833	19,998,166.67	0.00	1.18
40588LDW6	HALKIN FINANCE LLC USC	20,000,000.000	Local	99.845333	19,969,066.67	99.845333	19,969,066.67	0.00	1.17
			Base	99.845333	19,969,066.67	99.845333	19,969,066.67	0.00	1.17
45779PD13	INSTITUTIONAL SECURED	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.47
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.47
45856WDP1	INTERCONTINENTAL EXCHANGE	15,255,000.000	Local	99.897944	15,239,431.42	99.897944	15,239,431.42	0.00	0.90
			Base	99.897944	15,239,431.42	99.897944	15,239,431.42	0.00	0.90

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45856WE62	INTERCONTINENTAL EXCHANGE					1.660000	06 May 2020		
	15,000,000.000	Local		99.838611	14,975,791.67	99.838611	14,975,791.67	0.00	0.88
		Base		99.838611	14,975,791.67	99.838611	14,975,791.67	0.00	0.88
45856WE62	INTERCONTINENTAL EXCHANGE					1.720000	06 May 2020		
	10,000,000.000	Local		99.832778	9,983,277.78	99.832778	9,983,277.78	0.00	0.59
		Base		99.832778	9,983,277.78	99.832778	9,983,277.78	0.00	0.59
45856WEE5	INTERCONTINENTAL EXCHANGE					1.700000	14 May 2020		
	10,000,000.000	Local		99.796944	9,979,694.44	99.796944	9,979,694.44	0.00	0.59
		Base		99.796944	9,979,694.44	99.796944	9,979,694.44	0.00	0.59
45920FEJ3	INTL BUS MACH CORP					1.150000	18 May 2020		
	20,000,000.000	Local		99.849861	19,969,972.22	99.849861	19,969,972.22	0.00	1.17
		Base		99.849861	19,969,972.22	99.849861	19,969,972.22	0.00	1.17
4820P2D93	JUPITER SECT CO LLC					1.750000	09 Apr 2020		
	20,000,000.000	Local		99.961111	19,992,222.22	99.961111	19,992,222.22	0.00	1.17
		Base		99.961111	19,992,222.22	99.961111	19,992,222.22	0.00	1.17
4820P2DP7	JUPITER SECT CO LLC					1.710000	23 Apr 2020		
	18,161,000.000	Local		99.895500	18,142,021.76	99.895500	18,142,021.76	0.00	1.07
		Base		99.895500	18,142,021.76	99.895500	18,142,021.76	0.00	1.07
48802TT47	KELLS FDG LLC					1.680000	26 May 2020		
	20,000,000.000	Local		99.743333	19,948,666.66	99.743333	19,948,666.66	0.00	1.17
		Base		99.743333	19,948,666.66	99.743333	19,948,666.66	0.00	1.17
48802TU86	KELLS FDG LLC					0.930000	27 Jul 2020		
	5,000,000.000	Local		99.697750	4,984,887.50	99.569700	4,978,485.00	-6,402.50	0.29
		Base		99.697750	4,984,887.50	99.569700	4,978,485.00	-6,402.50	0.29
48803MPQ6	KELLS FDG LLC					2.050000	02 Apr 2020		
	10,000,000.000	Local		99.994306	9,999,430.55	99.994306	9,999,430.55	0.00	0.59
		Base		99.994306	9,999,430.55	99.994306	9,999,430.55	0.00	0.59
48803MQT9	KELLS FDG LLC					1.650000	08 Jun 2020		
	5,000,000.000	Local		99.711250	4,985,562.50	99.711250	4,985,562.50	0.00	0.29
		Base		99.711250	4,985,562.50	99.711250	4,985,562.50	0.00	0.29

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48803TMT8	KELLS FDG LLC	10,000,000.000	Local	99.897945	9,989,794.45	99.897945	9,989,794.45	0.00	0.59
			Base	99.897945	9,989,794.45	99.897945	9,989,794.45	0.00	0.59
52952LD25	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.995389	19,999,077.78	99.995389	19,999,077.78	0.00	1.18
			Base	99.995389	19,999,077.78	99.995389	19,999,077.78	0.00	1.18
52952LDD1	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.945000	19,989,000.00	99.945000	19,989,000.00	0.00	1.17
			Base	99.945000	19,989,000.00	99.945000	19,989,000.00	0.00	1.17
53127TD34	LIBERTY FUNDING LLC	7,100,000.000	Local	99.989889	7,099,282.11	99.989889	7,099,282.11	0.00	0.42
			Base	99.989889	7,099,282.11	99.989889	7,099,282.11	0.00	0.42
56274LE42	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.846917	9,984,691.67	99.846917	9,984,691.67	0.00	0.59
			Base	99.846917	9,984,691.67	99.846917	9,984,691.67	0.00	0.59
56274LEB6	MANHATTAN ASSET FDG.	7,538,000.000	Local	99.815556	7,524,096.58	99.815556	7,524,096.58	0.00	0.44
			Base	99.815556	7,524,096.58	99.815556	7,524,096.58	0.00	0.44
57576JD74	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.982500	24,995,625.00	99.982500	24,995,625.00	0.00	1.47
			Base	99.982500	24,995,625.00	99.982500	24,995,625.00	0.00	1.47
58934ADV5	MERCK & CO. INC	20,000,000.000	Local	99.923778	19,984,755.55	99.923778	19,984,755.55	0.00	1.17
			Base	99.923778	19,984,755.55	99.923778	19,984,755.55	0.00	1.17
63763PEF2	NATIONAL SECS CLEARING	15,000,000.000	Local	99.798333	14,969,750.00	99.798333	14,969,750.00	0.00	0.88
			Base	99.798333	14,969,750.00	99.798333	14,969,750.00	0.00	0.88
63763PES4	NATIONAL SECS CLEARING	13,000,000.000	Local	99.851806	12,980,734.72	99.851806	12,980,734.72	0.00	0.76
			Base	99.851806	12,980,734.72	99.851806	12,980,734.72	0.00	0.76

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63763PFP9	NATIONAL SECS CLEARING				1.000000	23 Jun 2020			
		16,730,000.000	Local	99.769444	16,691,428.05	99.769444	16,691,428.05	0.00	0.98
			Base	99.769444	16,691,428.05	99.769444	16,691,428.05	0.00	0.98
64105RED8	NESTLE FIN FRANCE S.				1.630000	13 May 2020			
		10,000,000.000	Local	99.809833	9,980,983.33	99.809833	9,980,983.33	0.00	0.59
			Base	99.809833	9,980,983.33	99.809833	9,980,983.33	0.00	0.59
64951WFC3	NEW YORK LFE CAP COR				0.980000	12 Jun 2020			
		9,153,000.000	Local	99.804000	9,135,060.12	99.804000	9,135,060.12	0.00	0.54
			Base	99.804000	9,135,060.12	99.804000	9,135,060.12	0.00	0.54
66844CDH4	NORTHWESTERN UNIVERS				1.600000	17 Apr 2020			
		10,000,000.000	Local	99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	0.59
			Base	99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	0.59
66844CF25	NORTHWESTERN UNIVERS				1.450000	02 Jun 2020			
		10,000,000.000	Local	99.750278	9,975,027.77	99.750278	9,975,027.77	0.00	0.59
			Base	99.750278	9,975,027.77	99.750278	9,975,027.77	0.00	0.59
66844CF58	NORTHWESTERN UNIVERS				0.780000	05 Jun 2020			
		10,000,000.000	Local	99.859167	9,985,916.67	99.859167	9,985,916.67	0.00	0.59
			Base	99.859167	9,985,916.67	99.859167	9,985,916.67	0.00	0.59
66844CFQ2	NORTHWESTERN UNIVERS				1.600000	24 Jun 2020			
		20,000,000.000	Local	99.626667	19,925,333.33	99.626667	19,925,333.33	0.00	1.17
			Base	99.626667	19,925,333.33	99.626667	19,925,333.33	0.00	1.17
67983TE44	OLD LINE FUNDING LLC				1.850000	04 May 2020			
		10,000,000.000	Local	99.830417	9,983,041.67	99.830417	9,983,041.67	0.00	0.59
			Base	99.830417	9,983,041.67	99.830417	9,983,041.67	0.00	0.59
71344TDU3	PEPSICO INC				1.250000	28 Apr 2020			
		3,500,000.000	Local	99.906250	3,496,718.75	99.906250	3,496,718.75	0.00	0.21
			Base	99.906250	3,496,718.75	99.906250	3,496,718.75	0.00	0.21
71708EFB6	PFIZER INC				0.970000	11 Jun 2020			
		20,000,000.000	Local	99.808694	19,961,738.89	99.808694	19,961,738.89	0.00	1.17
			Base	99.808694	19,961,738.89	99.808694	19,961,738.89	0.00	1.17

& 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: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
71708EFC4	PFIZER INC	10,000,000.000	Local	99.674000	9,967,400.00	99.674000	9,967,400.00	0.00	0.59
			Base	99.674000	9,967,400.00	99.674000	9,967,400.00	0.00	0.59
71708EFV2	PFIZER INC	20,000,000.000	Local	99.594556	19,918,911.11	99.594556	19,918,911.11	0.00	1.17
			Base	99.594556	19,918,911.11	99.594556	19,918,911.11	0.00	1.17
74271TFB4	PROCTOR GAMBLE AND CO	20,000,000.000	Local	99.832361	19,966,472.22	99.832361	19,966,472.22	0.00	1.17
			Base	99.832361	19,966,472.22	99.832361	19,966,472.22	0.00	1.17
82124LDD1	SHEFFIELD RECEIVABLE	20,000,000.000	Local	99.963333	19,992,666.67	99.963333	19,992,666.67	0.00	1.17
			Base	99.963333	19,992,666.67	99.963333	19,992,666.67	0.00	1.17
82124LEV0	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.735778	14,960,366.67	99.735778	14,960,366.67	0.00	0.88
			Base	99.735778	14,960,366.67	99.735778	14,960,366.67	0.00	0.88
8225X2F17	SHELL INTNL FNC B.V	10,000,000.000	Local	99.659417	9,965,941.67	99.659417	9,965,941.67	0.00	0.59
			Base	99.659417	9,965,941.67	99.659417	9,965,941.67	0.00	0.59
8225X2FR0	SHELL INTNL FNC B.V	4,000,000.000	Local	99.589167	3,983,566.67	99.589167	3,983,566.67	0.00	0.23
			Base	99.589167	3,983,566.67	99.589167	3,983,566.67	0.00	0.23
8225X2FV1	SHELL INTNL FNC B.V	5,000,000.000	Local	99.577250	4,978,862.50	99.577250	4,978,862.50	0.00	0.29
			Base	99.577250	4,978,862.50	99.577250	4,978,862.50	0.00	0.29
8225X2FW9	SHELL INTNL FNC B.V	3,000,000.000	Local	99.570000	2,987,100.00	99.698750	2,990,962.50	3,862.50	0.18
			Base	99.570000	2,987,100.00	99.698750	2,990,962.50	3,862.50	0.18
8225X2HX5	SHELL INTNL FNC B.V	4,000,000.000	Local	99.309667	3,972,386.67	99.438444	3,977,537.76	5,151.09	0.23
			Base	99.309667	3,972,386.67	99.438444	3,977,537.76	5,151.09	0.23

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ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
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STATE STREET

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8225X2JU9	SHELL INTNL FNC B.V	10,000,000.000	Local	99.115000	9,911,500.00	99.335000	9,933,500.00	22,000.00	0.58
			Base	99.115000	9,911,500.00	99.335000	9,933,500.00	22,000.00	0.58
88602TDL4	THUNDER BAY FNDNG LLC	10,000,000.000	Local	99.914500	9,991,450.00	99.914500	9,991,450.00	0.00	0.59
			Base	99.914500	9,991,450.00	99.914500	9,991,450.00	0.00	0.59
88602TFB4	THUNDER BAY FNDNG LLC	20,000,000.000	Local	99.674583	19,934,916.67	99.674583	19,934,916.67	0.00	1.17
			Base	99.674583	19,934,916.67	99.674583	19,934,916.67	0.00	1.17
89114NF83	TORONTO-DOMINION	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
89119AF29	TORONTO DOMINION BANK	20,000,000.000	Local	99.690000	19,938,000.00	99.690000	19,938,000.00	0.00	1.17
			Base	99.690000	19,938,000.00	99.690000	19,938,000.00	0.00	1.17
89233A4V8	TOYOTA MOTOR CREDIT	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.18
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.18
89233GFJ0	TOYOTA MOTOR CREDIT	20,000,000.000	Local	99.822333	19,964,466.67	99.822333	19,964,466.67	0.00	1.17
			Base	99.822333	19,964,466.67	99.822333	19,964,466.67	0.00	1.17
89233GGH3	TOYOTA MOTOR CREDIT	10,000,000.000	Local	99.762222	9,976,222.23	99.522364	9,952,236.40	-23,985.83	0.58
			Base	99.762222	9,976,222.23	99.522364	9,952,236.40	-23,985.83	0.58
90328AF32	USAA CAPITAL CORP	25,000,000.000	Local	99.825000	24,956,250.00	99.825000	24,956,250.00	0.00	1.47
			Base	99.825000	24,956,250.00	99.825000	24,956,250.00	0.00	1.47
9113A2FW1	UNITED PARCEL SERVIC	20,000,000.000	Local	99.710000	19,942,000.00	99.736250	19,947,250.00	5,250.00	1.17
			Base	99.710000	19,942,000.00	99.736250	19,947,250.00	5,250.00	1.17

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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92646KD74	VICTORY RECEIVABLES	20,000,000.000	Local	99.981500	19,996,300.00	99.981500	19,996,300.00	0.00	1.18
			Base	99.981500	19,996,300.00	99.981500	19,996,300.00	0.00	1.18
92646KD74	VICTORY RECEIVABLES	20,000,000.000	Local	99.980833	19,996,166.67	99.980833	19,996,166.67	0.00	1.18
			Base	99.980833	19,996,166.67	99.980833	19,996,166.67	0.00	1.18
92646KDD1	VICTORY RECEIVABLES	10,000,000.000	Local	99.945000	9,994,500.00	99.945000	9,994,500.00	0.00	0.59
			Base	99.945000	9,994,500.00	99.945000	9,994,500.00	0.00	0.59
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	11.75
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	11.75
979QRC005	BANK OF AMERICA REPO	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.88
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.88
US DOLLAR Total		1,589,805,591.380	Local		1,587,626,094.11		1,587,579,787.68	-46,306.43	93.30
			Base		1,587,626,094.11		1,587,579,787.68	-46,306.43	93.30
CASH EQUIVALENT Total		1,589,805,591.380	Base		1,587,626,094.11		1,587,579,787.68	-46,306.43	93.30
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1	2,854,479.860	Local	100.000000	2,854,479.86	99.998730	2,854,443.61	-36.25	0.17
			Original Face:	10,000,000.000	Base	100.000000	2,854,479.86	99.998730	2,854,443.61
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1	7,016,552.680	Local	100.000000	7,016,552.68	99.289100	6,966,672.01	-49,880.67	0.41
			Original Face:	10,000,000.000	Base	100.000000	7,016,552.68	99.289100	6,966,672.01

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Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1					1.634930	22 Feb 2021		
	9,897,306.770	Local	100.000000	9,897,306.77	99.581910	9,855,927.12	-41,379.65	0.58	
Original Face:	12,500,000.000	Base	100.000000	9,897,306.77	99.581910	9,855,927.12	-41,379.65	0.58	
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A					1.691300	15 Feb 2021		
	3,741,120.750	Local	100.000000	3,741,120.75	97.478010	3,646,770.06	-94,350.69	0.21	
Original Face:	4,250,000.000	Base	100.000000	3,741,120.75	97.478010	3,646,770.06	-94,350.69	0.21	
44891JAA6	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A1					1.907130	15 Oct 2020		
	1,072,205.160	Local	100.000000	1,072,205.16	99.998810	1,072,192.40	-12.76	0.06	
Original Face:	4,500,000.000	Base	100.000000	1,072,205.16	99.998810	1,072,192.40	-12.76	0.06	
9127962A6	TREASURY BILL 04/20 0.00000					0.010000	07 Apr 2020		
	10,000,000.000	Local	99.974083	9,997,408.33	99.998880	9,999,888.00	2,479.67	0.59	
		Base	99.974083	9,997,408.33	99.998880	9,999,888.00	2,479.67	0.59	
9127962B4	TREASURY BILL 04/20 0.00000					0.010000	14 Apr 2020		
	10,000,000.000	Local	99.943649	9,994,364.87	99.996220	9,999,622.00	5,257.13	0.59	
		Base	99.943649	9,994,364.87	99.996220	9,999,622.00	5,257.13	0.59	
9127962C2	TREASURY BILL 04/20 0.00000					0.010000	21 Apr 2020		
	10,000,000.000	Local	99.912847	9,991,284.74	99.995430	9,999,543.00	8,258.26	0.59	
		Base	99.912847	9,991,284.74	99.995430	9,999,543.00	8,258.26	0.59	
912796TT6	TREASURY BILL 05/20 0.00000						07 May 2020		
	10,000,000.000	Local	99.844500	9,984,450.02	99.993625	9,999,362.50	14,912.48	0.59	
		Base	99.844500	9,984,450.02	99.993625	9,999,362.50	14,912.48	0.59	
912796TW9	TREASURY BILL 05/20 0.00000					0.010000	28 May 2020		
	10,000,000.000	Local	99.753792	9,975,379.18	99.988125	9,998,812.50	23,433.32	0.59	
		Base	99.753792	9,975,379.18	99.988125	9,998,812.50	23,433.32	0.59	
912796TX7	TREASURY BILL 06/20 0.00000					0.010000	04 Jun 2020		
	10,000,000.000	Local	99.722222	9,972,222.21	99.987111	9,998,711.10	26,488.89	0.59	
		Base	99.722222	9,972,222.21	99.987111	9,998,711.10	26,488.89	0.59	
912796UA5	TREASURY BILL 06/20 0.00000					0.010000	25 Jun 2020		
	10,000,000.000	Local	99.632847	9,963,284.72	99.984299	9,998,429.90	35,145.18	0.59	
		Base	99.632847	9,963,284.72	99.984299	9,998,429.90	35,145.18	0.59	

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049220	15 Mar 2021			
		20,000,000.000	Local	100.000000	20,000,000.00	98.000000	19,600,000.00	-400,000.00	1.15
Original Face:		20,000,000.000	Base	100.000000	20,000,000.00	98.000000	19,600,000.00	-400,000.00	1.15
US DOLLAR Total									
		114,581,665.220	Local		114,460,059.29		113,990,374.20	-469,685.09	6.70
Original Face:		61,250,000.000	Base		114,460,059.29		113,990,374.20	-469,685.09	6.70
FIXED INCOME Total									
		114,581,665.220	Base		114,460,059.29		113,990,374.20	-469,685.09	6.70
Original Face:		61,250,000.000							

Holdings

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



STATE STREET

As of: March 31, 2020

View Date: April 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,704,453,154.670	Base	1,702,152,051.47		1,701,636,059.95	-515,991.52	100.00
Original Face:		61,250,000.000						

Holdings

Currency Summary

As of: *March 31, 2020*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: *April 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								
	65,898.070	Local	65,898.07	65,898.07	0.00	0.00		0.00
		Base	65,898.07	65,898.07	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,589,805,591.380	Local	1,587,626,094.11	1,587,579,787.68	93.30	-46,306.43		-46,306.43
		Base	1,587,626,094.11	1,587,579,787.68	93.30	-46,306.43	0.00	-46,306.43
FIXED INCOME								
	114,581,665.220	Local	114,460,059.29	113,990,374.20	6.70	-469,685.09		-469,685.09
Original Face:	61,250,000.000	Base	114,460,059.29	113,990,374.20	6.70	-469,685.09	0.00	-469,685.09
US DOLLAR Total								
	1,704,453,154.670	Local	1,702,152,051.47	1,701,636,059.95	100.00	-515,991.52		-515,991.52
Original Face:	61,250,000.000	Base	1,702,152,051.47	1,701,636,059.95	100.00	-515,991.52	0.00	-515,991.52
FUND Total								
	1,704,453,154.670	Base	1,702,152,051.47	1,701,636,059.95	100.00	-515,991.52	0.00	-515,991.52
Original Face:	61,250,000.000							

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 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	65,898.070	65,898.07	65,898.07	0.00	0.00	0.00	0.00
CASH Total	65,898.070	65,898.07	65,898.07	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date: *April 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							
	1,589,805,591.380	1,587,626,094.11	1,587,579,787.68	93.30	-46,306.43	0.00	-46,306.43
CASH EQUIVALENT Total							
	1,589,805,591.380	1,587,626,094.11	1,587,579,787.68	93.30	-46,306.43	0.00	-46,306.43

Holdings

Asset Summary

As of: *March 31, 2020*

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

View Date:

April 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	114,581,665.220	114,460,059.29	113,990,374.20	6.70	-469,685.09	0.00	-469,685.09
FIXED INCOME Total	114,581,665.220	114,460,059.29	113,990,374.20	6.70	-469,685.09	0.00	-469,685.09

Holdings

Asset Summary

As of: *March 31, 2020*

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

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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	1,704,453,154.670	1,702,152,051.47	1,701,636,059.95	100.00	-515,991.52	0.00	-515,991.52

Holdings

Fund Summary

As of: *March 31, 2020*

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

View Date:

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STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		65,898.070	65,898.07	65,898.07	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		1,589,805,591.380	1,587,626,094.11	1,587,579,787.68	93.30	-46,306.43 77,793.82 GN -124,100.25 LS	0.00 0.00 GN 0.00 LS	-46,306.43 77,793.82 GN -124,100.25 LS
FIXED INCOME		114,581,665.220	114,460,059.29	113,990,374.20	6.70	-469,685.09 115,974.93 GN -585,660.02 LS	0.00 0.00 GN 0.00 LS	-469,685.09 115,974.93 GN -585,660.02 LS
Original Face:	61,250,000.000							
<hr/>								
FUND Total	0.000	1,704,453,154.670	1,702,152,051.47	1,701,636,059.95	100.00	-515,991.52 193,768.75 GN -709,760.27 LS	0.00 0.00 GN 0.00 LS	-515,991.52 193,768.75 GN -709,760.27 LS
Original Face:	61,250,000.000							