

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 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
CASH								
US DOLLAR								
							Exchange Rate:	1.000000
USD	US DOLLAR							
		0.020	Local	1.000000	0.02	1.000000	0.02	0.00
			Base	1.000000	0.02	1.000000	0.02	0.00
US DOLLAR Total								
		0.020	Local		0.02		0.02	0.00
			Base		0.02		0.02	0.00
CASH Total								
		0.020	Base		0.02		0.02	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
03785DB62	APPLE INC				1.650000	06 Feb 2020		
	20,000,000.000	Local	99.977083	19,995,416.67	99.977083	19,995,416.67	0.00	1.17
		Base	99.977083	19,995,416.67	99.977083	19,995,416.67	0.00	1.17
03785DBS4	APPLE INC				1.620000	26 Feb 2020		
	10,000,000.000	Local	99.887500	9,988,750.00	99.887500	9,988,750.00	0.00	0.59
		Base	99.887500	9,988,750.00	99.887500	9,988,750.00	0.00	0.59
03785DLW4	APPLE INC				1.680000	30 Nov 2020		
	10,000,000.000	Local	98.586000	9,858,600.00	98.586000	9,858,600.00	0.00	0.58
		Base	98.586000	9,858,600.00	98.586000	9,858,600.00	0.00	0.58
03785DMJ2	APPLE INC				1.700000	18 Dec 2020		
	10,000,000.000	Local	98.484167	9,848,416.67	98.484167	9,848,416.67	0.00	0.58
		Base	98.484167	9,848,416.67	98.484167	9,848,416.67	0.00	0.58
04821TBS3	ATLANTIC ASSET SECUR				1.860000	26 Feb 2020		
	8,722,000.000	Local	99.870833	8,710,734.08	99.870833	8,710,734.08	0.00	0.51
		Base	99.870833	8,710,734.08	99.870833	8,710,734.08	0.00	0.51

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06367BAU3	BANK OF MONTREAL-	20,000,000.000	Local	100.000000	20,000,000.00	1.860000	02 Mar 2020	0.00	1.17
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.17
07644AGM0	BEDFORD ROW FDG CORP	15,000,000.000	Local	99.173500	14,876,025.00	1.740000	21 Jul 2020	0.00	0.87
			Base	99.173500	14,876,025.00	99.173500	14,876,025.00	0.00	0.87
07644CFT2	BEDFORD ROW FDG CORP	10,000,000.000	Local	100.000000	10,000,000.00	1.912500	03 Feb 2020	0.00	0.59
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
07644DJJ8	BEDFORD ROW FDG CORP	23,000,000.000	Local	100.000000	23,000,000.00	1.922500	03 Feb 2020	0.00	1.35
			Base	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	1.35
1247P2C28	CAFCO LLC	10,000,000.000	Local	99.846667	9,984,666.67	1.840000	02 Mar 2020	0.00	0.59
			Base	99.846667	9,984,666.67	99.846667	9,984,666.67	0.00	0.59
13738JBD1	CAN AST + CAN LTD JT	15,000,000.000	Local	99.937667	14,990,650.00	1.870000	13 Feb 2020	0.00	0.88
			Base	99.937667	14,990,650.00	99.937667	14,990,650.00	0.00	0.88
13738JCW8	CAN AST + CAN LTD JT	20,000,000.000	Local	99.697111	19,939,422.22	1.880000	30 Mar 2020	0.00	1.17
			Base	99.697111	19,939,422.22	99.697111	19,939,422.22	0.00	1.17
15060XB68	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.976667	9,997,666.67	1.680000	06 Feb 2020	0.00	0.59
			Base	99.976667	9,997,666.67	99.976667	9,997,666.67	0.00	0.59
15060XBJ0	CEDAR SPRING CPTL CO	20,000,000.000	Local	99.921611	19,984,322.22	1.660000	18 Feb 2020	0.00	1.17
			Base	99.921611	19,984,322.22	99.921611	19,984,322.22	0.00	1.17
15060XCG5	CEDAR SPRING CPTL CO	20,000,000.000	Local	99.794667	19,958,933.34	1.680000	16 Mar 2020	0.00	1.17
			Base	99.794667	19,958,933.34	99.794667	19,958,933.34	0.00	1.17

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15963TBA6	CHARIOT FNDG LLC	10,000,000.000	Local	99.954000	9,995,400.00	99.954000	9,995,400.00	0.00	0.59
			Base	99.954000	9,995,400.00	99.954000	9,995,400.00	0.00	0.59
15963TBE8	CHARIOT FNDG LLC	10,000,000.000	Local	99.938250	9,993,825.00	99.938250	9,993,825.00	0.00	0.59
			Base	99.938250	9,993,825.00	99.938250	9,993,825.00	0.00	0.59
16677JB47	CHEVRON CORP	18,000,000.000	Local	99.986583	17,997,585.00	99.986583	17,997,585.00	0.00	1.06
			Base	99.986583	17,997,585.00	99.986583	17,997,585.00	0.00	1.06
17177LC51	CIESCO LLC	19,750,000.000	Local	99.831333	19,716,688.33	99.831333	19,716,688.33	0.00	1.16
			Base	99.831333	19,716,688.33	99.831333	19,716,688.33	0.00	1.16
19121ABM2	COCA-COLA COMPANY	20,000,000.000	Local	99.901111	19,980,222.22	99.901111	19,980,222.22	0.00	1.17
			Base	99.901111	19,980,222.22	99.901111	19,980,222.22	0.00	1.17
19121ACT6	COCA-COLA COMPANY	10,000,000.000	Local	99.741806	9,974,180.55	99.741806	9,974,180.55	0.00	0.59
			Base	99.741806	9,974,180.55	99.741806	9,974,180.55	0.00	0.59
19121ACT6	COCA-COLA COMPANY	10,000,000.000	Local	99.705139	9,970,513.89	99.705139	9,970,513.89	0.00	0.59
			Base	99.705139	9,970,513.89	99.705139	9,970,513.89	0.00	0.59
2063C0BA9	CONCORD MIN CPTL CO	3,576,000.000	Local	99.959000	3,574,533.84	99.959000	3,574,533.84	0.00	0.21
			Base	99.959000	3,574,533.84	99.959000	3,574,533.84	0.00	0.21
2063C0C91	CONCORD MIN CPTL CO	10,000,000.000	Local	99.804722	9,980,472.22	99.804722	9,980,472.22	0.00	0.59
			Base	99.804722	9,980,472.22	99.804722	9,980,472.22	0.00	0.59
2063C0DW9	CONCORD MIN CPTL CO	16,192,000.000	Local	99.562417	16,121,146.51	99.562417	16,121,146.51	0.00	0.95
			Base	99.562417	16,121,146.51	99.562417	16,121,146.51	0.00	0.95

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2063C0EC2	CONCORD MIN CPTL CO	20,000,000.000	Local	99.475361	19,895,072.22	99.475361	19,895,072.22	0.00	1.17
			Base	99.475361	19,895,072.22	99.475361	19,895,072.22	0.00	1.17
22599G006	CREDIT AGRICOLE REPO REPO	48,982,686.230	Local	100.000000	48,982,686.23	100.000000	48,982,686.23	0.00	2.88
			Base	100.000000	48,982,686.23	100.000000	48,982,686.23	0.00	2.88
22845APX2	CROWN POINT CAP CO.	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.17
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.17
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
2546R2BT2	WALT DISNEY CO	8,000,000.000	Local	99.877222	7,990,177.78	99.877222	7,990,177.78	0.00	0.47
			Base	99.877222	7,990,177.78	99.877222	7,990,177.78	0.00	0.47
2546R2CS3	WALT DISNEY CO	10,000,000.000	Local	99.710500	9,971,050.00	99.710500	9,971,050.00	0.00	0.59
			Base	99.710500	9,971,050.00	99.710500	9,971,050.00	0.00	0.59
2546R2DW3	WALT DISNEY CO	20,000,000.000	Local	99.597028	19,919,405.56	99.597028	19,919,405.56	0.00	1.17
			Base	99.597028	19,919,405.56	99.597028	19,919,405.56	0.00	1.17
30229ACX5	EXXON MOBIL CORP	20,000,000.000	Local	99.723028	19,944,605.55	99.723028	19,944,605.55	0.00	1.17
			Base	99.723028	19,944,605.55	99.723028	19,944,605.55	0.00	1.17
30229AD63	EXXON MOBIL CORP	20,000,000.000	Local	99.693056	19,938,611.11	99.693056	19,938,611.11	0.00	1.17
			Base	99.693056	19,938,611.11	99.693056	19,938,611.11	0.00	1.17
30229ADW6	EXXON MOBIL CORP	10,000,000.000	Local	99.601972	9,960,197.22	99.601972	9,960,197.22	0.00	0.58
			Base	99.601972	9,960,197.22	99.601972	9,960,197.22	0.00	0.58

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30601YE50	FAIRWAY FINANCE CORP	8,000,000.000	Local	100.000000	8,000,000.00	1.780880	01 Apr 2020	8,000,000.00	0.47
			Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.47
37737PB62	GLAXOSMITHKLINE LLC	12,250,000.000	Local	99.975000	12,246,937.50	1.800000	06 Feb 2020	12,246,937.50	0.72
			Base	99.975000	12,246,937.50	99.975000	12,246,937.50	0.00	0.72
37829ACG1	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	1.810880	22 May 2020	15,000,000.00	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	1.810880	23 Oct 2020	10,000,000.00	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	0.010000	27 Oct 2020	10,000,000.00	0.59
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
38346LBR6	GOTHAM FDG CORP	20,000,000.000	Local	99.876667	19,975,333.33	1.850000	25 Feb 2020	19,975,333.33	1.17
			Base	99.876667	19,975,333.33	99.876667	19,975,333.33	0.00	1.17
38346LCC8	GOTHAM FDG CORP	10,000,000.000	Local	99.808889	9,980,888.89	1.720000	12 Mar 2020	9,980,888.89	0.59
			Base	99.808889	9,980,888.89	99.808889	9,980,888.89	0.00	0.59
40588LCG2	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.767778	9,976,777.78	1.900000	16 Mar 2020	9,976,777.78	0.59
			Base	99.767778	9,976,777.78	99.767778	9,976,777.78	0.00	0.59
40588LCW7	HALKIN FINANCE LLC USC	20,000,000.000	Local	99.729333	19,945,866.67	1.680000	30 Mar 2020	19,945,866.67	1.17
			Base	99.729333	19,945,866.67	99.729333	19,945,866.67	0.00	1.17
40588LDW6	HALKIN FINANCE LLC USC	20,000,000.000	Local	99.525333	19,905,066.67	1.920000	30 Apr 2020	19,905,066.67	1.17
			Base	99.525333	19,905,066.67	99.525333	19,905,066.67	0.00	1.17

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45779PB56	INSTITUTIONAL SECURED				1.730000	05 Feb 2020			
		25,000,000.000	Local	99.980778	24,995,194.44	99.980778	24,995,194.44	0.00	1.47
			Base	99.980778	24,995,194.44	99.980778	24,995,194.44	0.00	1.47
45779PCD8	INSTITUTIONAL SECURED				1.750000	13 Mar 2020			
		25,000,000.000	Local	99.800694	24,950,173.61	99.800694	24,950,173.61	0.00	1.46
			Base	99.800694	24,950,173.61	99.800694	24,950,173.61	0.00	1.46
4820P2D93	JUPITER SECT CO LLC				1.750000	09 Apr 2020			
		20,000,000.000	Local	99.669444	19,933,888.89	99.669444	19,933,888.89	0.00	1.17
			Base	99.669444	19,933,888.89	99.669444	19,933,888.89	0.00	1.17
4820P2DP7	JUPITER SECT CO LLC				1.710000	23 Apr 2020			
		18,161,000.000	Local	99.610500	18,090,262.91	99.610500	18,090,262.91	0.00	1.06
			Base	99.610500	18,090,262.91	99.610500	18,090,262.91	0.00	1.06
48802TR49	KELLS FDG LLC				1.900000	04 Feb 2020			
		10,000,000.000	Local	99.984167	9,998,416.67	99.984167	9,998,416.67	0.00	0.59
			Base	99.984167	9,998,416.67	99.984167	9,998,416.67	0.00	0.59
48803MPQ6	KELLS FDG LLC				2.050000	02 Apr 2020			
		10,000,000.000	Local	99.652639	9,965,263.89	99.652639	9,965,263.89	0.00	0.59
			Base	99.652639	9,965,263.89	99.652639	9,965,263.89	0.00	0.59
48803TLZ5	KELLS FDG LLC				2.030000	10 Feb 2020			
		10,000,000.000	Local	99.949250	9,994,925.00	99.949250	9,994,925.00	0.00	0.59
			Base	99.949250	9,994,925.00	99.949250	9,994,925.00	0.00	0.59
52952LBA9	LEXINGTN PKR CAP CO LL				1.670000	10 Feb 2020			
		4,877,000.000	Local	99.958250	4,874,963.85	99.958250	4,874,963.85	0.00	0.29
			Base	99.958250	4,874,963.85	99.958250	4,874,963.85	0.00	0.29
52952LBB7	LEXINGTN PKR CAP CO LL				1.650000	11 Feb 2020			
		20,000,000.000	Local	99.954167	19,990,833.33	99.954167	19,990,833.33	0.00	1.17
			Base	99.954167	19,990,833.33	99.954167	19,990,833.33	0.00	1.17
52952LBT8	LEXINGTN PKR CAP CO LL				1.650000	27 Feb 2020			
		10,000,000.000	Local	99.880833	9,988,083.33	99.880833	9,988,083.33	0.00	0.59
			Base	99.880833	9,988,083.33	99.880833	9,988,083.33	0.00	0.59

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53127TBU6	LIBERTY FUNDING LLC	5,700,000.000	Local	99.863500	5,692,219.50	99.863500	5,692,219.50	0.00	0.33
			Base	99.863500	5,692,219.50	99.863500	5,692,219.50	0.00	0.33
53127TCW1	LIBERTY FUNDING LLC	14,000,000.000	Local	99.710000	13,959,400.00	99.710000	13,959,400.00	0.00	0.82
			Base	99.710000	13,959,400.00	99.710000	13,959,400.00	0.00	0.82
53127TD34	LIBERTY FUNDING LLC	7,100,000.000	Local	99.686555	7,077,745.44	99.686555	7,077,745.44	0.00	0.42
			Base	99.686555	7,077,745.44	99.686555	7,077,745.44	0.00	0.42
56274LB37	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.989944	9,998,994.44	99.989944	9,998,994.44	0.00	0.59
			Base	99.989944	9,998,994.44	99.989944	9,998,994.44	0.00	0.59
56274LB60	MANHATTAN ASSET FDG.	20,000,000.000	Local	99.975000	19,995,000.00	99.975000	19,995,000.00	0.00	1.17
			Base	99.975000	19,995,000.00	99.975000	19,995,000.00	0.00	1.17
56274LBL7	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.912389	4,995,619.44	99.912389	4,995,619.44	0.00	0.29
			Base	99.912389	4,995,619.44	99.912389	4,995,619.44	0.00	0.29
56274LBL7	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.909750	14,986,462.50	99.909750	14,986,462.50	0.00	0.88
			Base	99.909750	14,986,462.50	99.909750	14,986,462.50	0.00	0.88
59087ABK4	MET-LIFE FNDG INC	10,000,000.000	Local	99.900000	9,990,000.00	99.900000	9,990,000.00	0.00	0.59
			Base	99.900000	9,990,000.00	99.900000	9,990,000.00	0.00	0.59
63763PBD0	NATIONAL SECS CLEARING	15,000,000.000	Local	99.943333	14,991,500.00	99.943333	14,991,500.00	0.00	0.88
			Base	99.943333	14,991,500.00	99.943333	14,991,500.00	0.00	0.88
63763PBL2	NATIONAL SECS CLEARING	20,000,000.000	Local	99.906583	19,981,316.67	99.906583	19,981,316.67	0.00	1.17
			Base	99.906583	19,981,316.67	99.906583	19,981,316.67	0.00	1.17

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64105RED8	NESTLE FIN FRANCE S.	10,000,000.000	Local	99.538167	9,953,816.66	99.538167	9,953,816.66	0.00	0.58
			Base	99.538167	9,953,816.66	99.538167	9,953,816.66	0.00	0.58
64951WC51	NEW YORK LFE CAP COR	9,153,000.000	Local	99.848750	9,139,156.09	99.848750	9,139,156.09	0.00	0.54
			Base	99.848750	9,139,156.09	99.848750	9,139,156.09	0.00	0.54
66844CBR4	NORTHWESTERN UNIVERS	20,000,000.000	Local	99.886000	19,977,200.00	99.886000	19,977,200.00	0.00	1.17
			Base	99.886000	19,977,200.00	99.886000	19,977,200.00	0.00	1.17
66844CCA0	NORTHWESTERN UNIVERS	20,000,000.000	Local	99.831111	19,966,222.22	99.831111	19,966,222.22	0.00	1.17
			Base	99.831111	19,966,222.22	99.831111	19,966,222.22	0.00	1.17
67983TBA3	OLD LINE FUNDING LLC	25,000,000.000	Local	99.954000	24,988,500.00	99.954000	24,988,500.00	0.00	1.47
			Base	99.954000	24,988,500.00	99.954000	24,988,500.00	0.00	1.47
67983TC46	OLD LINE FUNDING LLC	10,000,000.000	Local	99.837333	9,983,733.33	99.837333	9,983,733.33	0.00	0.59
			Base	99.837333	9,983,733.33	99.837333	9,983,733.33	0.00	0.59
67983TE44	OLD LINE FUNDING LLC	10,000,000.000	Local	99.522083	9,952,208.33	99.522083	9,952,208.33	0.00	0.58
			Base	99.522083	9,952,208.33	99.522083	9,952,208.33	0.00	0.58
71708EB46	PFIZER INC	20,000,000.000	Local	99.983167	19,996,633.33	99.983167	19,996,633.33	0.00	1.17
			Base	99.983167	19,996,633.33	99.983167	19,996,633.33	0.00	1.17
71708EBD6	PFIZER INC	10,000,000.000	Local	99.932667	9,993,266.66	99.932667	9,993,266.66	0.00	0.59
			Base	99.932667	9,993,266.66	99.932667	9,993,266.66	0.00	0.59
71708EC37	PFIZER INC	20,000,000.000	Local	99.844139	19,968,827.78	99.844139	19,968,827.78	0.00	1.17
			Base	99.844139	19,968,827.78	99.844139	19,968,827.78	0.00	1.17

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



STATE STREET

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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	
78009ACH5	ROYAL BK OF CANADA	10,000,000.000	Local	99.757500	9,975,750.00	99.757500	9,975,750.00	0.00	0.59
			Base	99.757500	9,975,750.00	99.757500	9,975,750.00	0.00	0.59
78009ACP7	ROYAL BK OF CANADA	20,000,000.000	Local	99.723750	19,944,750.00	99.723750	19,944,750.00	0.00	1.17
			Base	99.723750	19,944,750.00	99.723750	19,944,750.00	0.00	1.17
82124LBD3	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.938333	14,990,750.00	99.938333	14,990,750.00	0.00	0.88
			Base	99.938333	14,990,750.00	99.938333	14,990,750.00	0.00	0.88
82124LBM3	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.896667	14,984,500.00	99.896667	14,984,500.00	0.00	0.88
			Base	99.896667	14,984,500.00	99.896667	14,984,500.00	0.00	0.88
82124LC26	SHEFFIELD RECEIVABLE	20,000,000.000	Local	99.844167	19,968,833.33	99.844167	19,968,833.33	0.00	1.17
			Base	99.844167	19,968,833.33	99.844167	19,968,833.33	0.00	1.17
8225X2F17	SHELL INTNL FNC B.V	10,000,000.000	Local	99.324417	9,932,441.67	99.324417	9,932,441.67	0.00	0.58
			Base	99.324417	9,932,441.67	99.324417	9,932,441.67	0.00	0.58
8225X2FR0	SHELL INTNL FNC B.V	4,000,000.000	Local	99.299167	3,971,966.67	99.299167	3,971,966.67	0.00	0.23
			Base	99.299167	3,971,966.67	99.299167	3,971,966.67	0.00	0.23
8225X2FV1	SHELL INTNL FNC B.V	5,000,000.000	Local	99.292250	4,964,612.50	99.292250	4,964,612.50	0.00	0.29
			Base	99.292250	4,964,612.50	99.292250	4,964,612.50	0.00	0.29
8225X2FW9	SHELL INTNL FNC B.V	3,000,000.000	Local	99.283333	2,978,500.00	99.283333	2,978,500.00	0.00	0.17
			Base	99.283333	2,978,500.00	99.283333	2,978,500.00	0.00	0.17
8225X2JU9	SHELL INTNL FNC B.V	10,000,000.000	Local	98.820000	9,882,000.00	98.820000	9,882,000.00	0.00	0.58
			Base	98.820000	9,882,000.00	98.820000	9,882,000.00	0.00	0.58

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Holdings

ST OF AZ POOL 5 LGIP
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STATE STREET

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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	
88602TB77	THUNDER BAY FNDNG LLC	10,000,000.000	Local	99.969333	9,996,933.33	99.969333	9,996,933.33	0.00	0.59
			Base	99.969333	9,996,933.33	99.969333	9,996,933.33	0.00	0.59
88602TBL6	THUNDER BAY FNDNG LLC	20,000,000.000	Local	99.896556	19,979,311.11	99.896556	19,979,311.11	0.00	1.17
			Base	99.896556	19,979,311.11	99.896556	19,979,311.11	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
89119ACX4	TORONTO DOMINION BANK	20,000,000.000	Local	99.672222	19,934,444.45	99.672222	19,934,444.45	0.00	1.17
			Base	99.672222	19,934,444.45	99.672222	19,934,444.45	0.00	1.17
89119AF29	TORONTO DOMINION BANK	20,000,000.000	Local	99.390000	19,878,000.00	99.390000	19,878,000.00	0.00	1.17
			Base	99.390000	19,878,000.00	99.390000	19,878,000.00	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	1.17
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.17
91058TB70	UNITED HEALTHCARE CO	25,000,000.000	Local	99.970333	24,992,583.33	99.970333	24,992,583.33	0.00	1.47
			Base	99.970333	24,992,583.33	99.970333	24,992,583.33	0.00	1.47
91058TCD6	UNITED HEALTHCARE CO	25,000,000.000	Local	99.801833	24,950,458.34	99.801833	24,950,458.34	0.00	1.46
			Base	99.801833	24,950,458.34	99.801833	24,950,458.34	0.00	1.46
92646KBA9	VICTORY RECEIVABLES	10,000,000.000	Local	99.958750	9,995,875.00	99.958750	9,995,875.00	0.00	0.59
			Base	99.958750	9,995,875.00	99.958750	9,995,875.00	0.00	0.59
92646KBJ0	VICTORY RECEIVABLES	20,000,000.000	Local	99.911694	19,982,338.89	99.911694	19,982,338.89	0.00	1.17
			Base	99.911694	19,982,338.89	99.911694	19,982,338.89	0.00	1.17

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Holdings

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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	
92646KC42	VICTORY RECEIVABLES				1.870000	04 Mar 2020			
		20,000,000.000	Local	99.833778	19,966,755.55	99.833778	19,966,755.55	0.00	1.17
			Base	99.833778	19,966,755.55	99.833778	19,966,755.55	0.00	1.17
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				1.500000	03 Feb 2020			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.94
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.94
96327RBJ2	WHEELS INC				1.800000	18 Feb 2020			
		12,000,000.000	Local	99.915000	11,989,800.00	99.915000	11,989,800.00	0.00	0.70
			Base	99.915000	11,989,800.00	99.915000	11,989,800.00	0.00	0.70
979QRC005	BANK OF AMERICA REPO				1.560000	03 Feb 2020			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.87
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.87
US DOLLAR Total									
	1,579,463,686.230	Local		1,576,701,280.09		1,576,701,280.09	0.00	92.56	
		Base		1,576,701,280.09		1,576,701,280.09	0.00	92.56	
CASH EQUIVALENT Total									
	1,579,463,686.230	Base		1,576,701,280.09		1,576,701,280.09	0.00	92.56	
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020			
		4,642,905.790	Local	100.000000	4,642,905.79	100.021290	4,643,894.26	988.47	0.27
		Original Face: 20,000,000.000	Base	100.000000	4,642,905.79	100.021290	4,643,894.26	988.47	0.27
14315PAA3	CARMAX AUTO OWNER TRUST CARMX 2019 3 A1				2.256610	17 Aug 2020			
		1,663,801.180	Local	100.000000	1,663,801.18	100.028550	1,664,276.20	475.02	0.10
		Original Face: 11,250,000.000	Base	100.000000	1,663,801.18	100.028550	1,664,276.20	475.02	0.10
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1				1.967950	16 Nov 2020			
		5,695,864.890	Local	100.000000	5,695,864.89	100.033160	5,697,753.64	1,888.75	0.33
		Original Face: 10,000,000.000	Base	100.000000	5,695,864.89	100.033160	5,697,753.64	1,888.75	0.33

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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
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.014780	10,001,478.00	1,478.00	0.59
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	100.014780	10,001,478.00	1,478.00	0.59
38013TAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 3 A1				2.199830	20 Aug 2020		
	1,536,654.720	Local	100.000000	1,536,654.72	100.018300	1,536,935.93	281.21	0.09
Original Face:	10,000,000.000	Base	100.000000	1,536,654.72	100.018300	1,536,935.93	281.21	0.09
44891JAA6	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A1				1.907130	15 Oct 2020		
	2,253,555.030	Local	100.000000	2,253,555.03	100.015570	2,253,905.91	350.88	0.13
Original Face:	4,500,000.000	Base	100.000000	2,253,555.03	100.015570	2,253,905.91	350.88	0.13
44935RAA6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 B A1 144A				2.179830	17 Aug 2020		
	903,504.540	Local	100.000000	903,504.54	100.033300	903,805.41	300.87	0.05
Original Face:	4,250,000.000	Base	100.000000	903,504.54	100.033300	903,805.41	300.87	0.05
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1				2.260540	17 Aug 2020		
	437,388.770	Local	100.000000	437,388.77	100.013560	437,448.08	59.31	0.03
Original Face:	12,000,000.000	Base	100.000000	437,388.77	100.013560	437,448.08	59.31	0.03
912796SH3	TREASURY BILL 03/20 0.00000					26 Mar 2020		
	10,000,000.000	Local	99.768100	9,976,810.03	99.781347	9,978,134.70	1,324.67	0.59
		Base	99.768100	9,976,810.03	99.781347	9,978,134.70	1,324.67	0.59
912796TG4	TREASURY BILL 02/20 0.00000				0.010000	20 Feb 2020		
	10,000,000.000	Local	99.902741	9,990,274.11	99.930387	9,993,038.70	2,764.59	0.59
		Base	99.902741	9,990,274.11	99.930387	9,993,038.70	2,764.59	0.59
912796TR0	TREASURY BILL 04/20 0.00000					16 Apr 2020		
	10,000,000.000	Local	99.680854	9,968,085.44	99.690595	9,969,059.50	974.06	0.59
		Base	99.680854	9,968,085.44	99.690595	9,969,059.50	974.06	0.59
912796TT6	TREASURY BILL 05/20 0.00000					07 May 2020		
	10,000,000.000	Local	99.606931	9,960,693.10	99.599194	9,959,919.40	-773.70	0.58
		Base	99.606931	9,960,693.10	99.599194	9,959,919.40	-773.70	0.58
912796TW9	TREASURY BILL 05/20 0.00000				0.010000	28 May 2020		
	10,000,000.000	Local	99.494625	9,949,462.53	99.514125	9,951,412.50	1,949.97	0.58
		Base	99.494625	9,949,462.53	99.514125	9,951,412.50	1,949.97	0.58

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Holdings

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



STATE STREET

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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
912796TX7	TREASURY BILL 06/20 0.00000					0.010000	04 Jun 2020		
	10,000,000.000	Local		99.461805	9,946,180.53	99.486527	9,948,652.70	2,472.17	0.58
		Base		99.461805	9,946,180.53	99.486527	9,948,652.70	2,472.17	0.58
912796UA5	TREASURY BILL 06/20 0.00000					0.010000	25 Jun 2020		
	10,000,000.000	Local		99.373681	9,937,368.05	99.403670	9,940,367.00	2,998.95	0.58
		Base		99.373681	9,937,368.05	99.403670	9,940,367.00	2,998.95	0.58
912796WX3	TREASURY BILL 07/20 0.00000					0.010000	23 Jul 2020		
	10,000,000.000	Local		99.264269	9,926,426.90	99.282090	9,928,209.00	1,782.10	0.58
		Base		99.264269	9,926,426.90	99.282090	9,928,209.00	1,782.10	0.58
912796WY1	TREASURY BILL 07/20 0.00000					0.010000	30 Jul 2020		
	10,000,000.000	Local		99.233750	9,923,374.99	99.257715	9,925,771.50	2,396.51	0.58
		Base		99.233750	9,923,374.99	99.257715	9,925,771.50	2,396.51	0.58
912796XD6	TREASURY BILL 03/20 0.00000					0.010000	31 Mar 2020		
	10,000,000.000	Local		99.761067	9,976,106.70	99.760810	9,976,081.00	-25.70	0.59
		Base		99.761067	9,976,106.70	99.760810	9,976,081.00	-25.70	0.59
US DOLLAR Total									
	127,133,674.920	Local			126,688,457.30		126,710,143.43	21,686.13	7.44
Original Face:	82,000,000.000	Base			126,688,457.30		126,710,143.43	21,686.13	7.44
FIXED INCOME Total									
	127,133,674.920	Base			126,688,457.30		126,710,143.43	21,686.13	7.44
Original Face:	82,000,000.000								

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Holdings

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



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As of: January 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
FUND Total								
		1,706,597,361.170	Base	1,703,389,737.41		1,703,411,423.54	21,686.13	100.00
Original Face:		82,000,000.000						

Holdings

Currency Summary

As of: January 31, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: February 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								
	0.020	Local	0.02	0.02	0.00	0.00		0.00
		Base	0.02	0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,579,463,686.230	Local	1,576,701,280.09	1,576,701,280.09	92.56	0.00		0.00
		Base	1,576,701,280.09	1,576,701,280.09	92.56	0.00	0.00	0.00
FIXED INCOME								
	127,133,674.920	Local	126,688,457.30	126,710,143.43	7.44	21,686.13		21,686.13
Original Face:	82,000,000.000	Base	126,688,457.30	126,710,143.43	7.44	21,686.13	0.00	21,686.13
US DOLLAR Total								
	1,706,597,361.170	Local	1,703,389,737.41	1,703,411,423.54	100.00	21,686.13		21,686.13
Original Face:	82,000,000.000	Base	1,703,389,737.41	1,703,411,423.54	100.00	21,686.13	0.00	21,686.13
FUND Total								
	1,706,597,361.170	Base	1,703,389,737.41	1,703,411,423.54	100.00	21,686.13	0.00	21,686.13
Original Face:	82,000,000.000							

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Asset Summary

As of: *January 31, 2020*

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

View Date: *February 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	0.020	0.02	0.02	0.00	0.00	0.00	0.00
CASH Total	0.020	0.02	0.02	0.00	0.00	0.00	0.00

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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
CASH EQUIVALENT							
US DOLLAR							
	1,579,463,686.230	1,576,701,280.09	1,576,701,280.09	92.56	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,579,463,686.230	1,576,701,280.09	1,576,701,280.09	92.56	0.00	0.00	0.00

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Asset Summary

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STATE OF ARIZONA
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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
FIXED INCOME							
US DOLLAR	127,133,674.920	126,688,457.30	126,710,143.43	7.44	21,686.13	0.00	21,686.13
FIXED INCOME Total	127,133,674.920	126,688,457.30	126,710,143.43	7.44	21,686.13	0.00	21,686.13

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: *February 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	1,706,597,361.170	1,703,389,737.41	1,703,411,423.54	100.00	21,686.13	0.00	21,686.13

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 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	0.020	0.02	0.02	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	1,579,463,686.230	1,576,701,280.09	1,576,701,280.09	92.56	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	127,133,674.920	126,688,457.30	126,710,143.43	7.44	21,686.13 22,485.53 GN -799.40 LS	0.00 0.00 GN 0.00 LS	21,686.13 22,485.53 GN -799.40 LS	
Original Face:	82,000,000.000							
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FUND Total	0.000	1,706,597,361.170	1,703,389,737.41	1,703,411,423.54	100.00	21,686.13 22,485.53 GN -799.40 LS	0.00 0.00 GN 0.00 LS	21,686.13 22,485.53 GN -799.40 LS
Original Face:	82,000,000.000							