

Holdings

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



STATE STREET

As of: December 31, 2019

View Date: January 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	8,147.850	Local	1.000000	8,147.85	1.000000	8,147.85	0.00	0.00
			Base	1.000000	8,147.85	1.000000	8,147.85	0.00	0.00

US DOLLAR Total		8,147.850	Local		8,147.85		8,147.85	0.00	0.00
			Base		8,147.85		8,147.85	0.00	0.00

CASH Total		8,147.850	Base		8,147.85		8,147.85	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

03785DB62	APPLE INC				1.650000	06 Feb 2020			
		20,000,000.000	Local	99.835000	19,967,000.00	99.835000	19,967,000.00	0.00	1.17
			Base	99.835000	19,967,000.00	99.835000	19,967,000.00	0.00	1.17

03785DBS4	APPLE INC				1.620000	26 Feb 2020			
		10,000,000.000	Local	99.748000	9,974,800.00	99.748000	9,974,800.00	0.00	0.59
			Base	99.748000	9,974,800.00	99.748000	9,974,800.00	0.00	0.59

03785DLW4	APPLE INC				1.680000	30 Nov 2020			
		10,000,000.000	Local	98.441333	9,844,133.33	98.441333	9,844,133.33	0.00	0.58
			Base	98.441333	9,844,133.33	98.441333	9,844,133.33	0.00	0.58

04821TA62	ATLANTIC ASSET SECUR				1.820000	06 Jan 2020			
		13,000,000.000	Local	99.974722	12,996,713.89	99.974722	12,996,713.89	0.00	0.76
			Base	99.974722	12,996,713.89	99.974722	12,996,713.89	0.00	0.76

04821TAH8	ATLANTIC ASSET SECUR				2.000000	17 Jan 2020			
		10,000,000.000	Local	99.911111	9,991,111.11	99.911111	9,991,111.11	0.00	0.59
			Base	99.911111	9,991,111.11	99.911111	9,991,111.11	0.00	0.59

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04821TBS3	ATLANTIC ASSET SECUR	8,722,000.000	Local	99.710667	8,696,764.35	99.710667	8,696,764.35	0.00	0.51
			Base	99.710667	8,696,764.35	99.710667	8,696,764.35	0.00	0.51
06367BAU3	BANK OF MONTREAL-	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
06370R4H9	BANK OF MONTREAL-	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
06370R5L9	BANK OF MONTREAL-	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
07644AAD6	BEDFORD ROW FDG CORP	3,000,000.000	Local	99.939667	2,998,190.00	99.939667	2,998,190.00	0.00	0.18
			Base	99.939667	2,998,190.00	99.939667	2,998,190.00	0.00	0.18
07644AAD6	BEDFORD ROW FDG CORP	3,330,000.000	Local	99.930333	3,327,680.10	99.930333	3,327,680.10	0.00	0.20
			Base	99.930333	3,327,680.10	99.930333	3,327,680.10	0.00	0.20
07644AAM6	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.880000	9,988,000.00	99.880000	9,988,000.00	0.00	0.59
			Base	99.880000	9,988,000.00	99.880000	9,988,000.00	0.00	0.59
07644CFT2	BEDFORD ROW FDG CORP	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
07644DJJ8	BEDFORD ROW FDG CORP	23,000,000.000	Local	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	1.35
			Base	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	1.35
09702LBK0	BOEING COMPANY	12,000,000.000	Local	99.707361	11,964,883.33	99.707361	11,964,883.33	0.00	0.70
			Base	99.707361	11,964,883.33	99.707361	11,964,883.33	0.00	0.70

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1247P2C28	CAFCO LLC	10,000,000.000	Local	99.688222	9,968,822.22	99.688222	9,968,822.22	0.00	0.59
			Base	99.688222	9,968,822.22	99.688222	9,968,822.22	0.00	0.59
13738JBD1	CAN AST + CAN LTD JT	15,000,000.000	Local	99.776639	14,966,495.83	99.776639	14,966,495.83	0.00	0.88
			Base	99.776639	14,966,495.83	99.776639	14,966,495.83	0.00	0.88
13738JCW8	CAN AST + CAN LTD JT	20,000,000.000	Local	99.535222	19,907,044.45	99.535222	19,907,044.45	0.00	1.17
			Base	99.535222	19,907,044.45	99.535222	19,907,044.45	0.00	1.17
15060XA85	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.959361	9,995,936.11	99.959361	9,995,936.11	0.00	0.59
			Base	99.959361	9,995,936.11	99.959361	9,995,936.11	0.00	0.59
15060XAH5	CEDAR SPRING CPTL CO	20,000,000.000	Local	99.917333	19,983,466.67	99.917333	19,983,466.67	0.00	1.18
			Base	99.917333	19,983,466.67	99.917333	19,983,466.67	0.00	1.18
15060XAQ5	CEDAR SPRING CPTL CO	20,000,000.000	Local	99.886917	19,977,383.33	99.886917	19,977,383.33	0.00	1.17
			Base	99.886917	19,977,383.33	99.886917	19,977,383.33	0.00	1.17
15963TAE9	CHARIOT FNDG LLC	15,000,000.000	Local	99.935722	14,990,358.33	99.935722	14,990,358.33	0.00	0.88
			Base	99.935722	14,990,358.33	99.935722	14,990,358.33	0.00	0.88
15963TBA6	CHARIOT FNDG LLC	10,000,000.000	Local	99.795556	9,979,555.55	99.795556	9,979,555.55	0.00	0.59
			Base	99.795556	9,979,555.55	99.795556	9,979,555.55	0.00	0.59
16677JAV8	CHEVRON CORP	10,000,000.000	Local	99.848333	9,984,833.33	99.848333	9,984,833.33	0.00	0.59
			Base	99.848333	9,984,833.33	99.848333	9,984,833.33	0.00	0.59
16677JB47	CHEVRON CORP	18,000,000.000	Local	99.847944	17,972,630.00	99.847944	17,972,630.00	0.00	1.06
			Base	99.847944	17,972,630.00	99.847944	17,972,630.00	0.00	1.06

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17177LC51	CIESCO LLC	19,750,000.000	Local	99.672889	19,685,395.55	99.672889	19,685,395.55	0.00	1.16
			Base	99.672889	19,685,395.55	99.672889	19,685,395.55	0.00	1.16
19121AAU5	COCA-COLA COMPANY	10,000,000.000	Local	99.876250	9,987,625.00	99.876250	9,987,625.00	0.00	0.59
			Base	99.876250	9,987,625.00	99.876250	9,987,625.00	0.00	0.59
19121ABM2	COCA-COLA COMPANY	20,000,000.000	Local	99.747833	19,949,566.66	99.747833	19,949,566.66	0.00	1.17
			Base	99.747833	19,949,566.66	99.747833	19,949,566.66	0.00	1.17
19121ACT6	COCA-COLA COMPANY	10,000,000.000	Local	99.596278	9,959,627.77	99.596278	9,959,627.77	0.00	0.59
			Base	99.596278	9,959,627.77	99.596278	9,959,627.77	0.00	0.59
19121ACT6	COCA-COLA COMPANY	10,000,000.000	Local	99.538944	9,953,894.44	99.538944	9,953,894.44	0.00	0.59
			Base	99.538944	9,953,894.44	99.538944	9,953,894.44	0.00	0.59
2063C0A36	CONCORD MIN CPTL CO	20,000,000.000	Local	99.988278	19,997,655.56	99.988278	19,997,655.56	0.00	1.18
			Base	99.988278	19,997,655.56	99.988278	19,997,655.56	0.00	1.18
2063C0AN2	CONCORD MIN CPTL CO	10,000,000.000	Local	99.892083	9,989,208.33	99.892083	9,989,208.33	0.00	0.59
			Base	99.892083	9,989,208.33	99.892083	9,989,208.33	0.00	0.59
2063C0AN2	CONCORD MIN CPTL CO	10,000,000.000	Local	99.890917	9,989,091.67	99.890917	9,989,091.67	0.00	0.59
			Base	99.890917	9,989,091.67	99.890917	9,989,091.67	0.00	0.59
2063C0C91	CONCORD MIN CPTL CO	10,000,000.000	Local	99.641111	9,964,111.11	99.641111	9,964,111.11	0.00	0.59
			Base	99.641111	9,964,111.11	99.641111	9,964,111.11	0.00	0.59
22599G006	CREDIT AGRICOLE REPO REPO	4,072,247.510	Local	100.000000	4,072,247.51	100.000000	4,072,247.51	0.00	0.24
			Base	100.000000	4,072,247.51	100.000000	4,072,247.51	0.00	0.24

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2284K0A88	CROWN POINT CAP CO.	10,000,000.000	Local	99.964417	9,996,441.67	99.964417	9,996,441.67	0.00	0.59
			Base	99.964417	9,996,441.67	99.964417	9,996,441.67	0.00	0.59
2284K0A88	CROWN POINT CAP CO.	15,000,000.000	Local	99.960528	14,994,079.17	99.960528	14,994,079.17	0.00	0.88
			Base	99.960528	14,994,079.17	99.960528	14,994,079.17	0.00	0.88
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
2546R2AX4	WALT DISNEY CO	14,000,000.000	Local	99.835833	13,977,016.67	99.835833	13,977,016.67	0.00	0.82
			Base	99.835833	13,977,016.67	99.835833	13,977,016.67	0.00	0.82
2546R2BT2	WALT DISNEY CO	8,000,000.000	Local	99.730833	7,978,466.67	99.730833	7,978,466.67	0.00	0.47
			Base	99.730833	7,978,466.67	99.730833	7,978,466.67	0.00	0.47
2546R2CS3	WALT DISNEY CO	10,000,000.000	Local	99.544306	9,954,430.56	99.544306	9,954,430.56	0.00	0.59
			Base	99.544306	9,954,430.56	99.544306	9,954,430.56	0.00	0.59
30229ACX5	EXXON MOBIL CORP	20,000,000.000	Local	99.577500	19,915,500.00	99.577500	19,915,500.00	0.00	1.17
			Base	99.577500	19,915,500.00	99.577500	19,915,500.00	0.00	1.17
30229AD63	EXXON MOBIL CORP	20,000,000.000	Local	99.546667	19,909,333.33	99.546667	19,909,333.33	0.00	1.17
			Base	99.546667	19,909,333.33	99.546667	19,909,333.33	0.00	1.17
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
37737PAV8	GLAXOSMITHKLINE LLC	10,000,000.000	Local	99.865445	9,986,544.45	99.865445	9,986,544.45	0.00	0.59
			Base	99.865445	9,986,544.45	99.865445	9,986,544.45	0.00	0.59

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37737PB62	GLAXOSMITHKLINE LLC				1.800000	06 Feb 2020			
		12,250,000.000	Local	99.820000	12,227,950.00	99.820000	12,227,950.00	0.00	0.72
			Base	99.820000	12,227,950.00	99.820000	12,227,950.00	0.00	0.72
37829ABE7	GLENCOVE FDG DAC/LLC				1.724000	15 Jan 2020			
		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
37829ACG1	GLENCOVE FDG DAC/LLC				1.942000	22 May 2020			
		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
38346LA97	GOTHAM FDG CORP				1.790000	09 Jan 2020			
		10,000,000.000	Local	99.960222	9,996,022.22	99.960222	9,996,022.22	0.00	0.59
			Base	99.960222	9,996,022.22	99.960222	9,996,022.22	0.00	0.59
38346LAP1	GOTHAM FDG CORP				1.870000	23 Jan 2020			
		20,000,000.000	Local	99.885722	19,977,144.45	99.885722	19,977,144.45	0.00	1.17
			Base	99.885722	19,977,144.45	99.885722	19,977,144.45	0.00	1.17
38346LBR6	GOTHAM FDG CORP				1.850000	25 Feb 2020			
		20,000,000.000	Local	99.717361	19,943,472.22	99.717361	19,943,472.22	0.00	1.17
			Base	99.717361	19,943,472.22	99.717361	19,943,472.22	0.00	1.17
40588LA25	HALKIN FINANCE LLC USC				1.780000	02 Jan 2020			
		10,000,000.000	Local	99.995056	9,999,505.56	99.995056	9,999,505.56	0.00	0.59
			Base	99.995056	9,999,505.56	99.995056	9,999,505.56	0.00	0.59
40588LA25	HALKIN FINANCE LLC USC				2.120000	02 Jan 2020			
		10,000,000.000	Local	99.994111	9,999,411.11	99.994111	9,999,411.11	0.00	0.59
			Base	99.994111	9,999,411.11	99.994111	9,999,411.11	0.00	0.59
40588LAW9	HALKIN FINANCE LLC USC				1.950000	30 Jan 2020			
		20,000,000.000	Local	99.842917	19,968,583.33	99.842917	19,968,583.33	0.00	1.17
			Base	99.842917	19,968,583.33	99.842917	19,968,583.33	0.00	1.17
40588LCG2	HALKIN FINANCE LLC USC				1.900000	16 Mar 2020			
		10,000,000.000	Local	99.604167	9,960,416.66	99.604167	9,960,416.66	0.00	0.59
			Base	99.604167	9,960,416.66	99.604167	9,960,416.66	0.00	0.59

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45779PA32	INSTITUTIONAL SECURED	25,000,000.000	Local	99.990111	24,997,527.78	99.990111	24,997,527.78	0.00	1.47
			Base	99.990111	24,997,527.78	99.990111	24,997,527.78	0.00	1.47
45779PAD0	INSTITUTIONAL SECURED	25,000,000.000	Local	99.936667	24,984,166.67	99.936667	24,984,166.67	0.00	1.47
			Base	99.936667	24,984,166.67	99.936667	24,984,166.67	0.00	1.47
4820P2A96	JUPITER SECT CO LLC	10,000,000.000	Local	99.955778	9,995,577.78	99.955778	9,995,577.78	0.00	0.59
			Base	99.955778	9,995,577.78	99.955778	9,995,577.78	0.00	0.59
48802TQ81	KELLS FDG LLC	10,000,000.000	Local	99.920833	9,992,083.33	99.920833	9,992,083.33	0.00	0.59
			Base	99.920833	9,992,083.33	99.920833	9,992,083.33	0.00	0.59
48802TR49	KELLS FDG LLC	10,000,000.000	Local	99.820556	9,982,055.56	99.820556	9,982,055.56	0.00	0.59
			Base	99.820556	9,982,055.56	99.820556	9,982,055.56	0.00	0.59
48803MPQ6	KELLS FDG LLC	10,000,000.000	Local	99.476111	9,947,611.11	99.476111	9,947,611.11	0.00	0.59
			Base	99.476111	9,947,611.11	99.476111	9,947,611.11	0.00	0.59
48803MPU7	KELLS FDG LLC	10,000,000.000	Local	99.850667	9,985,066.67	99.850667	9,985,066.67	0.00	0.59
			Base	99.850667	9,985,066.67	99.850667	9,985,066.67	0.00	0.59
48803TLZ5	KELLS FDG LLC	10,000,000.000	Local	99.774444	9,977,444.44	99.774444	9,977,444.44	0.00	0.59
			Base	99.774444	9,977,444.44	99.774444	9,977,444.44	0.00	0.59
52952LA69	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.972222	19,994,444.44	99.972222	19,994,444.44	0.00	1.18
			Base	99.972222	19,994,444.44	99.972222	19,994,444.44	0.00	1.18
52952LAA0	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.951250	9,995,125.00	99.951250	9,995,125.00	0.00	0.59
			Base	99.951250	9,995,125.00	99.951250	9,995,125.00	0.00	0.59

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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	
52952LAF9	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.928056	19,985,611.11	99.928056	19,985,611.11	0.00	1.18
			Base	99.928056	19,985,611.11	99.928056	19,985,611.11	0.00	1.18
53127TBU6	LIBERTY FUNDING LLC	5,700,000.000	Local	99.706778	5,683,286.34	99.706778	5,683,286.34	0.00	0.33
			Base	99.706778	5,683,286.34	99.706778	5,683,286.34	0.00	0.33
56274LA87	MANHATTAN ASSET FDG.	20,000,000.000	Local	99.964417	19,992,883.33	99.964417	19,992,883.33	0.00	1.18
			Base	99.964417	19,992,883.33	99.964417	19,992,883.33	0.00	1.18
56274LB37	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.834083	9,983,408.33	99.834083	9,983,408.33	0.00	0.59
			Base	99.834083	9,983,408.33	99.834083	9,983,408.33	0.00	0.59
56274LB60	MANHATTAN ASSET FDG.	20,000,000.000	Local	99.820000	19,964,000.00	99.820000	19,964,000.00	0.00	1.17
			Base	99.820000	19,964,000.00	99.820000	19,964,000.00	0.00	1.17
59087ABK4	MET-LIFE FNDG INC	10,000,000.000	Local	99.727778	9,972,777.78	99.727778	9,972,777.78	0.00	0.59
			Base	99.727778	9,972,777.78	99.727778	9,972,777.78	0.00	0.59
63763PAX7	NATIONAL SECS CLEARING	15,000,000.000	Local	99.857500	14,978,625.00	99.857500	14,978,625.00	0.00	0.88
			Base	99.857500	14,978,625.00	99.857500	14,978,625.00	0.00	0.88
63763PBD0	NATIONAL SECS CLEARING	15,000,000.000	Local	99.796944	14,969,541.66	99.796944	14,969,541.66	0.00	0.88
			Base	99.796944	14,969,541.66	99.796944	14,969,541.66	0.00	0.88
63763PBL2	NATIONAL SECS CLEARING	20,000,000.000	Local	99.754167	19,950,833.33	99.754167	19,950,833.33	0.00	1.17
			Base	99.754167	19,950,833.33	99.754167	19,950,833.33	0.00	1.17
64105RAA8	NESTLE FIN FRANCE S.	10,000,000.000	Local	99.950250	9,995,025.00	99.950250	9,995,025.00	0.00	0.59
			Base	99.950250	9,995,025.00	99.950250	9,995,025.00	0.00	0.59

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Holdings

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	
64951WC51	NEW YORK LFE CAP COR	9,153,000.000	Local	99.706667	9,126,151.20	99.706667	9,126,151.20	0.00	0.54
			Base	99.706667	9,126,151.20	99.706667	9,126,151.20	0.00	0.54
66844CA61	NORTHWESTERN UNIVERS	20,000,000.000	Local	99.977778	19,995,555.55	99.977778	19,995,555.55	0.00	1.18
			Base	99.977778	19,995,555.55	99.977778	19,995,555.55	0.00	1.18
66844CBR4	NORTHWESTERN UNIVERS	20,000,000.000	Local	99.738750	19,947,750.00	99.738750	19,947,750.00	0.00	1.17
			Base	99.738750	19,947,750.00	99.738750	19,947,750.00	0.00	1.17
67983TAT3	OLD LINE FUNDING LLC	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
67983TBA3	OLD LINE FUNDING LLC	25,000,000.000	Local	99.795556	24,948,888.89	99.795556	24,948,888.89	0.00	1.47
			Base	99.795556	24,948,888.89	99.795556	24,948,888.89	0.00	1.47
67983TC46	OLD LINE FUNDING LLC	10,000,000.000	Local	99.679750	9,967,975.00	99.679750	9,967,975.00	0.00	0.59
			Base	99.679750	9,967,975.00	99.679750	9,967,975.00	0.00	0.59
67983TE44	OLD LINE FUNDING LLC	10,000,000.000	Local	99.362778	9,936,277.78	99.362778	9,936,277.78	0.00	0.58
			Base	99.362778	9,936,277.78	99.362778	9,936,277.78	0.00	0.58
71708EB46	PFIZER INC	20,000,000.000	Local	99.809222	19,961,844.44	99.809222	19,961,844.44	0.00	1.17
			Base	99.809222	19,961,844.44	99.809222	19,961,844.44	0.00	1.17
71708EBD6	PFIZER INC	10,000,000.000	Local	99.758722	9,975,872.22	99.758722	9,975,872.22	0.00	0.59
			Base	99.758722	9,975,872.22	99.758722	9,975,872.22	0.00	0.59
71708EC37	PFIZER INC	20,000,000.000	Local	99.688278	19,937,655.56	99.688278	19,937,655.56	0.00	1.17
			Base	99.688278	19,937,655.56	99.688278	19,937,655.56	0.00	1.17

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78009ACH5	ROYAL BK OF CANADA	10,000,000.000	Local	99.590444	9,959,044.44	99.590444	9,959,044.44	0.00	0.59
			Base	99.590444	9,959,044.44	99.590444	9,959,044.44	0.00	0.59
78009ACP7	ROYAL BK OF CANADA	20,000,000.000	Local	99.555833	19,911,166.66	99.555833	19,911,166.66	0.00	1.17
			Base	99.555833	19,911,166.66	99.555833	19,911,166.66	0.00	1.17
82124LBD3	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.779028	14,966,854.16	99.779028	14,966,854.16	0.00	0.88
			Base	99.779028	14,966,854.16	99.779028	14,966,854.16	0.00	0.88
82124LBM3	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.736500	14,960,475.00	99.736500	14,960,475.00	0.00	0.88
			Base	99.736500	14,960,475.00	99.736500	14,960,475.00	0.00	0.88
82124LC26	SHEFFIELD RECEIVABLE	20,000,000.000	Local	99.683139	19,936,627.78	99.683139	19,936,627.78	0.00	1.17
			Base	99.683139	19,936,627.78	99.683139	19,936,627.78	0.00	1.17
8225X2F17	SHELL INTNL FNC B.V	10,000,000.000	Local	99.151333	9,915,133.33	99.151333	9,915,133.33	0.00	0.58
			Base	99.151333	9,915,133.33	99.151333	9,915,133.33	0.00	0.58
8225X2FR0	SHELL INTNL FNC B.V	4,000,000.000	Local	99.149334	3,965,973.34	99.149334	3,965,973.34	0.00	0.23
			Base	99.149334	3,965,973.34	99.149334	3,965,973.34	0.00	0.23
8225X2FV1	SHELL INTNL FNC B.V	5,000,000.000	Local	99.145000	4,957,250.00	99.145000	4,957,250.00	0.00	0.29
			Base	99.145000	4,957,250.00	99.145000	4,957,250.00	0.00	0.29
8225X2FW9	SHELL INTNL FNC B.V	3,000,000.000	Local	99.135222	2,974,056.67	99.135222	2,974,056.67	0.00	0.17
			Base	99.135222	2,974,056.67	99.135222	2,974,056.67	0.00	0.17
88602TAP8	THUNDER BAY FNDNG LLC	20,000,000.000	Local	99.879611	19,975,922.22	99.879611	19,975,922.22	0.00	1.17
			Base	99.879611	19,975,922.22	99.879611	19,975,922.22	0.00	1.17

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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	
88602TB77	THUNDER BAY FNDNG LLC	10,000,000.000	Local	99.810889	9,981,088.89	99.810889	9,981,088.89	0.00	0.59
			Base	99.810889	9,981,088.89	99.810889	9,981,088.89	0.00	0.59
88602TBL6	THUNDER BAY FNDNG LLC	20,000,000.000	Local	99.727778	19,945,555.55	99.727778	19,945,555.55	0.00	1.17
			Base	99.727778	19,945,555.55	99.727778	19,945,555.55	0.00	1.17
89119ACX4	TORONTO DOMINION BANK	20,000,000.000	Local	99.500000	19,900,000.00	99.500000	19,900,000.00	0.00	1.17
			Base	99.500000	19,900,000.00	99.500000	19,900,000.00	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
9113A2AA4	UNITED PARCEL SERVIC	5,000,000.000	Local	99.960000	4,998,000.00	99.960000	4,998,000.00	0.00	0.29
			Base	99.960000	4,998,000.00	99.960000	4,998,000.00	0.00	0.29
912796TB5	TREASURY BILL 01/20 0.00000	10,000,000.000	Local	99.915313	9,991,531.25	99.915313	9,991,531.25	0.00	0.59
			Base	99.915313	9,991,531.25	99.915313	9,991,531.25	0.00	0.59
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224	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
92646KA93	VICTORY RECEIVABLES	10,000,000.000	Local	99.960000	9,996,000.00	99.960000	9,996,000.00	0.00	0.59
			Base	99.960000	9,996,000.00	99.960000	9,996,000.00	0.00	0.59
92646KBJ0	VICTORY RECEIVABLES	20,000,000.000	Local	99.750667	19,950,133.33	99.750667	19,950,133.33	0.00	1.17
			Base	99.750667	19,950,133.33	99.750667	19,950,133.33	0.00	1.17
92646KC42	VICTORY RECEIVABLES	20,000,000.000	Local	99.672750	19,934,550.00	99.672750	19,934,550.00	0.00	1.17
			Base	99.672750	19,934,550.00	99.672750	19,934,550.00	0.00	1.17

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927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				1.480000	02 Jan 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	
96327RAM6	WHEELS INC				1.870000	21 Jan 2020			
	15,000,000.000	Local	99.896111	14,984,416.67	99.896111	14,984,416.67	0.00	0.88	
		Base	99.896111	14,984,416.67	99.896111	14,984,416.67	0.00	0.88	
96327RBJ2	WHEELS INC				1.800000	18 Feb 2020			
	12,000,000.000	Local	99.760000	11,971,200.00	99.760000	11,971,200.00	0.00	0.70	
		Base	99.760000	11,971,200.00	99.760000	11,971,200.00	0.00	0.70	
979QRC005	BANK OF AMERICA REPO				1.500000	02 Jan 2020			
	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									
	1,615,977,247.510	Local		1,613,094,504.86		1,613,094,504.86	0.00	94.87	
		Base		1,613,094,504.86		1,613,094,504.86	0.00	94.87	
CASH EQUIVALENT Total									
	1,615,977,247.510	Base		1,613,094,504.86		1,613,094,504.86	0.00	94.87	
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020			
	7,799,583.360	Local	100.000000	7,799,583.36	100.015600	7,800,800.10	1,216.74	0.46	
Original Face:	20,000,000.000	Base	100.000000	7,799,583.36	100.015600	7,800,800.10	1,216.74	0.46	
14315PAA3	CARMAX AUTO OWNER TRUST CARMX 2019 3 A1				2.256610	17 Aug 2020			
	3,156,826.010	Local	100.000000	3,156,826.01	100.021510	3,157,505.04	679.03	0.19	
Original Face:	11,250,000.000	Base	100.000000	3,156,826.01	100.021510	3,157,505.04	679.03	0.19	
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1				1.967950	16 Nov 2020			
	7,103,315.290	Local	100.000000	7,103,315.29	100.014610	7,104,353.08	1,037.79	0.42	
Original Face:	10,000,000.000	Base	100.000000	7,103,315.29	100.014610	7,104,353.08	1,037.79	0.42	

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38013TAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 3 A1					2.199830	20 Aug 2020		
	3,157,540.890	Local	100.000000	3,157,540.89	100.024700	3,158,320.80	779.91	0.19	
Original Face:	10,000,000.000	Base	100.000000	3,157,540.89	100.024700	3,158,320.80	779.91	0.19	
44891JAA6	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A1					1.907130	15 Oct 2020		
	2,818,583.180	Local	100.000000	2,818,583.18	99.996840	2,818,494.11	-89.07	0.17	
Original Face:	4,500,000.000	Base	100.000000	2,818,583.18	99.996840	2,818,494.11	-89.07	0.17	
44935RAA6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 B A1 144A					2.179830	17 Aug 2020		
	1,468,692.760	Local	100.000000	1,468,692.76	100.029550	1,469,126.76	434.00	0.09	
Original Face:	4,250,000.000	Base	100.000000	1,468,692.76	100.029550	1,469,126.76	434.00	0.09	
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1					2.260540	17 Aug 2020		
	1,928,603.400	Local	100.000000	1,928,603.40	100.011440	1,928,824.03	220.63	0.11	
Original Face:	12,000,000.000	Base	100.000000	1,928,603.40	100.011440	1,928,824.03	220.63	0.11	
912796SH3	TREASURY BILL 03/20 0.00000						26 Mar 2020		
	10,000,000.000	Local	99.634973	9,963,497.26	99.648192	9,964,819.20	1,321.94	0.59	
		Base	99.634973	9,963,497.26	99.648192	9,964,819.20	1,321.94	0.59	
912796TG4	TREASURY BILL 02/20 0.00000					0.010000	20 Feb 2020		
	10,000,000.000	Local	99.744056	9,974,405.55	99.793792	9,979,379.20	4,973.65	0.59	
		Base	99.744056	9,974,405.55	99.793792	9,979,379.20	4,973.65	0.59	
912796TW9	TREASURY BILL 05/20 0.00000					0.010000	28 May 2020		
	10,000,000.000	Local	99.360723	9,936,072.26	99.373106	9,937,310.60	1,238.34	0.58	
		Base	99.360723	9,936,072.26	99.373106	9,937,310.60	1,238.34	0.58	
912796TX7	TREASURY BILL 06/20 0.00000					0.010000	04 Jun 2020		
	10,000,000.000	Local	99.327257	9,932,725.66	99.342719	9,934,271.90	1,546.24	0.58	
		Base	99.327257	9,932,725.66	99.342719	9,934,271.90	1,546.24	0.58	
912796UA5	TREASURY BILL 06/20 0.00000					0.010000	25 Jun 2020		
	10,000,000.000	Local	99.239778	9,923,977.77	99.253333	9,925,333.30	1,355.53	0.58	
		Base	99.239778	9,923,977.77	99.253333	9,925,333.30	1,355.53	0.58	
912796WU9	TREASURY BILL 02/20 0.00000					0.010000	25 Feb 2020		
	10,000,000.000	Local	99.759359	9,975,935.93	99.776530	9,977,653.00	1,717.07	0.59	
		Base	99.759359	9,975,935.93	99.776530	9,977,653.00	1,717.07	0.59	

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ST OF AZ POOL 5 LGIP
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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
US DOLLAR Total								
		87,433,144.890	Local	87,139,759.32		87,156,191.12	16,431.80	5.13
Original Face:		72,000,000.000	Base	87,139,759.32		87,156,191.12	16,431.80	5.13
FIXED INCOME Total								
		87,433,144.890	Base	87,139,759.32		87,156,191.12	16,431.80	5.13
Original Face:		72,000,000.000						

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ST OF AZ POOL 5 LGIP
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FUND: ATZF



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
FUND Total								
		1,703,418,540.250	Base	1,700,242,412.03		1,700,258,843.83	16,431.80	100.00
Original Face:		72,000,000.000						

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Currency Summary

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STATE OF ARIZONA

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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								
	8,147.850	Local	8,147.85	8,147.85	0.00	0.00		0.00
		Base	8,147.85	8,147.85	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,615,977,247.510	Local	1,613,094,504.86	1,613,094,504.86	94.87	0.00		0.00
		Base	1,613,094,504.86	1,613,094,504.86	94.87	0.00	0.00	0.00
FIXED INCOME								
	87,433,144.890	Local	87,139,759.32	87,156,191.12	5.13	16,431.80		16,431.80
Original Face:	72,000,000.000	Base	87,139,759.32	87,156,191.12	5.13	16,431.80	0.00	16,431.80
US DOLLAR Total								
	1,703,418,540.250	Local	1,700,242,412.03	1,700,258,843.83	100.00	16,431.80		16,431.80
Original Face:	72,000,000.000	Base	1,700,242,412.03	1,700,258,843.83	100.00	16,431.80	0.00	16,431.80
FUND Total								
	1,703,418,540.250	Base	1,700,242,412.03	1,700,258,843.83	100.00	16,431.80	0.00	16,431.80
Original Face:	72,000,000.000							

Holdings

Asset Summary

As of: December 31, 2019

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

View Date: January 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	8,147.850	8,147.85	8,147.85	0.00	0.00	0.00	0.00
CASH Total	8,147.850	8,147.85	8,147.85	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2019

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

View Date: January 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							
	1,615,977,247.510	1,613,094,504.86	1,613,094,504.86	94.87	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,615,977,247.510	1,613,094,504.86	1,613,094,504.86	94.87	0.00	0.00	0.00

Holdings

Asset Summary

As of: December 31, 2019

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

View Date: January 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	87,433,144.890	87,139,759.32	87,156,191.12	5.13	16,431.80	0.00	16,431.80
FIXED INCOME Total	87,433,144.890	87,139,759.32	87,156,191.12	5.13	16,431.80	0.00	16,431.80

Holdings

Asset Summary

As of: *December 31, 2019*

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

View Date: *January 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	1,703,418,540.250	1,700,242,412.03	1,700,258,843.83	100.00	16,431.80	0.00	16,431.80

Holdings

Fund Summary

As of: December 31, 2019

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

View Date: January 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	8,147.850	8,147.85	8,147.85	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	1,615,977,247.510	1,613,094,504.86	1,613,094,504.86	94.87	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	87,433,144.890	87,139,759.32	87,156,191.12	5.13	16,431.80 16,520.87 GN -89.07 LS	0.00 0.00 GN 0.00 LS	16,431.80 16,520.87 GN -89.07 LS	
Original Face:	72,000,000.000							
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FUND Total	0.000	1,703,418,540.250	1,700,242,412.03	1,700,258,843.83	100.00	16,431.80 16,520.87 GN -89.07 LS	0.00 0.00 GN 0.00 LS	16,431.80 16,520.87 GN -89.07 LS
Original Face:	72,000,000.000							