

Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 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	0.00
			Base		0.02	0.02	0.00	0.00
CASH Total								
		0.020	Base		0.02	0.02	0.00	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
02314PK59	AMAZON COM INC DISC COML				0.090000	05 Oct 2020		
	23,250,000.000	Local	99.991500	23,248,023.75	99.991500	23,248,023.75	0.00	1.22
		Base	99.991500	23,248,023.75	99.991500	23,248,023.75	0.00	1.22
03785DJP2	APPLE INC				0.170000	23 Sep 2020		
	25,000,000.000	Local	99.989611	24,997,402.78	99.989611	24,997,402.78	0.00	1.31
		Base	99.989611	24,997,402.78	99.989611	24,997,402.78	0.00	1.31
03785DLW4	APPLE INC				1.680000	30 Nov 2020		
	10,000,000.000	Local	99.580000	9,958,000.00	99.580000	9,958,000.00	0.00	0.52
		Base	99.580000	9,958,000.00	99.580000	9,958,000.00	0.00	0.52
03785DMJ2	APPLE INC				1.700000	18 Dec 2020		
	10,000,000.000	Local	99.490000	9,949,000.00	99.963400	9,996,340.00	47,340.00	0.52
		Base	99.490000	9,949,000.00	99.963400	9,996,340.00	47,340.00	0.52
06367BQS1	BANK OF MONTREAL-				0.200000	13 Nov 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.014390	20,002,878.00	2,878.00	1.05
		Base	100.000000	20,000,000.00	100.014390	20,002,878.00	2,878.00	1.05

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06367BTB5	BANK OF MONTREAL-				0.140000	04 Jan 2021			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.05
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.05
07644AM84	BEDFORD ROW FDG CORP				0.180000	08 Dec 2020			
		10,000,000.000	Local	99.951000	9,995,100.00	99.958350	9,995,835.00	735.00	0.52
			Base	99.951000	9,995,100.00	99.958350	9,995,835.00	735.00	0.52
091995001	BLACKROCK INVT QUALITY				0.010000	01 Sep 2020			
		5,004,648.000	Local	100.000000	5,004,648.00	100.000000	5,004,648.00	0.00	0.26
			Base	100.000000	5,004,648.00	100.000000	5,004,648.00	0.00	0.26
15060XJ11	CEDAR SPRING CPTL CO				0.140000	01 Sep 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
15060XJP8	CEDAR SPRING CPTL CO				0.140000	23 Sep 2020			
		8,211,000.000	Local	99.991445	8,210,297.51	99.991445	8,210,297.51	0.00	0.43
			Base	99.991445	8,210,297.51	99.991445	8,210,297.51	0.00	0.43
16677JJH0	CHEVRON CORP				1.600000	17 Sep 2020			
		10,000,000.000	Local	99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	0.52
			Base	99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	0.52
16677JJW7	CHEVRON CORP				0.200000	30 Sep 2020			
		10,000,000.000	Local	99.983889	9,998,388.89	99.983889	9,998,388.89	0.00	0.52
			Base	99.983889	9,998,388.89	99.983889	9,998,388.89	0.00	0.52
16677JLW4	CHEVRON CORP				0.210000	30 Nov 2020			
		20,000,000.000	Local	99.947500	19,989,500.00	99.972500	19,994,500.00	5,000.00	1.05
			Base	99.947500	19,989,500.00	99.972500	19,994,500.00	5,000.00	1.05
19121AJ10	COCA-COLA COMPANY				0.140000	01 Sep 2020			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.05
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.05
19121AJP7	COCA-COLA COMPANY				0.150000	23 Sep 2020			
		25,000,000.000	Local	99.990833	24,997,708.33	99.990833	24,997,708.33	0.00	1.31
			Base	99.990833	24,997,708.33	99.990833	24,997,708.33	0.00	1.31

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19121AP13	COCA-COLA COMPANY	5,000,000.000	Local	99.545250	4,977,262.50	99.977900	4,998,895.00	21,632.50	0.26
			Base	99.545250	4,977,262.50	99.977900	4,998,895.00	21,632.50	0.26
2063C0LG5	CONCORD MIN CPTL CO	10,000,000.000	Local	99.957778	9,995,777.78	99.959250	9,995,925.00	147.22	0.52
			Base	99.957778	9,995,777.78	99.959250	9,995,925.00	147.22	0.52
2063C0LK6	CONCORD MIN CPTL CO	15,000,000.000	Local	99.956111	14,993,416.67	99.955890	14,993,383.50	-33.17	0.78
			Base	99.956111	14,993,416.67	99.955890	14,993,383.50	-33.17	0.78
22599G006	CREDIT AGRICOLE REPO REPO	43,716,102.920	Local	100.000000	43,716,102.92	100.000000	43,716,102.92	0.00	2.29
			Base	100.000000	43,716,102.92	100.000000	43,716,102.92	0.00	2.29
22845AQR4	CROWN POINT CAP CO.	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
2284K0K95	CROWN POINT CAP CO.	20,000,000.000	Local	99.972556	19,994,511.11	99.972556	19,994,511.11	0.00	1.05
			Base	99.972556	19,994,511.11	99.972556	19,994,511.11	0.00	1.05
30229AJV2	EXXON MOBIL CORP	15,000,000.000	Local	99.982889	14,997,433.33	99.982889	14,997,433.33	0.00	0.78
			Base	99.982889	14,997,433.33	99.982889	14,997,433.33	0.00	0.78
30229AK65	EXXON MOBIL CORP	10,000,000.000	Local	99.976667	9,997,666.67	99.976667	9,997,666.67	0.00	0.52
			Base	99.976667	9,997,666.67	99.976667	9,997,666.67	0.00	0.52
30229AL31	EXXON MOBIL CORP	15,000,000.000	Local	99.966750	14,995,012.50	99.983900	14,997,585.00	2,572.50	0.78
			Base	99.966750	14,995,012.50	99.983900	14,997,585.00	2,572.50	0.78
30229ALW7	EXXON MOBIL CORP	10,000,000.000	Local	99.927500	9,992,750.00	99.972500	9,997,250.00	4,500.00	0.52
			Base	99.927500	9,992,750.00	99.972500	9,997,250.00	4,500.00	0.52

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36955DJH4	GEN DYNAMICS CORP	25,000,000.000	Local	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.31
			Base	99.992000	24,998,000.00	99.992000	24,998,000.00	0.00	1.31
37829ACQ9	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
37829ADK1	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
38346LJR8	GOTHAM FDG CORP	17,500,000.000	Local	99.982667	17,496,966.67	99.982667	17,496,966.67	0.00	0.91
			Base	99.982667	17,496,966.67	99.982667	17,496,966.67	0.00	0.91
38346LKT2	GOTHAM FDG CORP	10,000,000.000	Local	99.961111	9,996,111.11	99.961111	9,996,111.11	0.00	0.52
			Base	99.961111	9,996,111.11	99.961111	9,996,111.11	0.00	0.52
40588LJ18	HALKIN FINANCE LLC USC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
40588LL98	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.959750	9,995,975.00	99.965690	9,996,569.00	594.00	0.52
			Base	99.959750	9,995,975.00	99.965690	9,996,569.00	594.00	0.52
45779PJ17	INSTITUTIONAL SECURED	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.31
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.31
45826CJQ4	INTEL CORPORATION	15,000,000.000	Local	99.994250	14,999,137.50	99.994250	14,999,137.50	0.00	0.78
			Base	99.994250	14,999,137.50	99.994250	14,999,137.50	0.00	0.78
47816FKW0	JOHNSON & JOHNSON	25,000,000.000	Local	99.972139	24,993,034.72	99.985250	24,996,312.50	3,277.78	1.31
			Base	99.972139	24,993,034.72	99.985250	24,996,312.50	3,277.78	1.31

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47816FLW9	JOHNSON & JOHNSON	25,000,000.000	Local	99.952500	24,988,125.00	99.977500	24,994,375.00	6,250.00	1.31
			Base	99.952500	24,988,125.00	99.977500	24,994,375.00	6,250.00	1.31
48802TZ40	KELLS FDG LLC	10,000,000.000	Local	99.967000	9,996,700.00	99.967000	9,996,700.00	0.00	0.52
			Base	99.967000	9,996,700.00	99.967000	9,996,700.00	0.00	0.52
52952LL59	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.958472	9,995,847.22	99.958472	9,995,847.22	0.00	0.52
			Base	99.958472	9,995,847.22	99.958472	9,995,847.22	0.00	0.52
52952LLC4	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.956000	9,995,600.00	99.956000	9,995,600.00	0.00	0.52
			Base	99.956000	9,995,600.00	99.956000	9,995,600.00	0.00	0.52
53245PL48	ELI LILLY & COMPANY	25,000,000.000	Local	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.31
			Base	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.31
56274LK52	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.979222	14,996,883.33	99.979222	14,996,883.33	0.00	0.78
			Base	99.979222	14,996,883.33	99.979222	14,996,883.33	0.00	0.78
57576JJ86	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.997667	24,999,416.67	99.997667	24,999,416.67	0.00	1.31
			Base	99.997667	24,999,416.67	99.997667	24,999,416.67	0.00	1.31
57576JJB9	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	1.31
			Base	99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	1.31
59157TJU8	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.978250	9,997,825.00	99.978250	9,997,825.00	0.00	0.52
			Base	99.978250	9,997,825.00	99.978250	9,997,825.00	0.00	0.52
59157TLJ0	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.78
			Base	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	0.78

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59157TME0	METLIFE SHORT TERM FDG					0.220000	14 Dec 2020		
	25,000,000.000	Local	99.936444	24,984,111.11	99.936444	24,984,111.11	0.00	1.31	
		Base	99.936444	24,984,111.11	99.936444	24,984,111.11	0.00	1.31	
63763PJ18	NATIONAL SECS CLEARING					0.150000	01 Sep 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52	
63763PJE0	NATIONAL SECS CLEARING					0.140000	14 Sep 2020		
	15,000,000.000	Local	99.994944	14,999,241.67	99.994944	14,999,241.67	0.00	0.78	
		Base	99.994944	14,999,241.67	99.994944	14,999,241.67	0.00	0.78	
64106GKN2	NESTLE FIN FRANCE S.					0.140000	22 Oct 2020		
	25,000,000.000	Local	99.980167	24,995,041.67	99.980167	24,995,041.67	0.00	1.31	
		Base	99.980167	24,995,041.67	99.980167	24,995,041.67	0.00	1.31	
64951WJF2	NEW YORK LFE CAP COR					0.170000	15 Sep 2020		
	9,153,000.000	Local	99.993389	9,152,394.88	99.993389	9,152,394.88	0.00	0.48	
		Base	99.993389	9,152,394.88	99.993389	9,152,394.88	0.00	0.48	
64951WKM5	NEW YORK LFE CAP COR					0.150000	21 Oct 2020		
	20,000,000.000	Local	99.979167	19,995,833.33	99.979167	19,995,833.33	0.00	1.05	
		Base	99.979167	19,995,833.33	99.979167	19,995,833.33	0.00	1.05	
64951WLK8	NEW YORK LFE CAP COR					0.110000	19 Nov 2020		
	15,000,000.000	Local	99.975861	14,996,379.16	99.975861	14,996,379.16	0.00	0.78	
		Base	99.975861	14,996,379.16	99.975861	14,996,379.16	0.00	0.78	
6698M4J86	NOVARTIS FNC CRP					0.160000	08 Sep 2020		
	14,000,000.000	Local	99.996889	13,999,564.44	99.996889	13,999,564.44	0.00	0.73	
		Base	99.996889	13,999,564.44	99.996889	13,999,564.44	0.00	0.73	
6698M4JM5	NOVARTIS FNC CRP					0.180000	21 Sep 2020		
	19,000,000.000	Local	99.990000	18,998,100.00	99.990000	18,998,100.00	0.00	0.99	
		Base	99.990000	18,998,100.00	99.990000	18,998,100.00	0.00	0.99	
6698M4LP5	NOVARTIS FNC CRP					0.220000	23 Nov 2020		
	15,000,000.000	Local	99.949278	14,992,391.67	99.949278	14,992,391.67	0.00	0.78	
		Base	99.949278	14,992,391.67	99.949278	14,992,391.67	0.00	0.78	

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67983TJ15	OLD LINE FUNDING LLC				0.090000	01 Sep 2020			
		13,000,000.000	Local	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	0.68
			Base	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	0.68
67983TJ23	OLD LINE FUNDING LLC				0.120000	02 Sep 2020			
		20,000,000.000	Local	99.999667	19,999,933.33	99.999667	19,999,933.33	0.00	1.05
			Base	99.999667	19,999,933.33	99.999667	19,999,933.33	0.00	1.05
71708EK20	PFIZER INC				0.160000	02 Oct 2020			
		6,250,000.000	Local	99.986222	6,249,138.89	99.986222	6,249,138.89	0.00	0.33
			Base	99.986222	6,249,138.89	99.986222	6,249,138.89	0.00	0.33
71708EK61	PFIZER INC				0.200000	06 Oct 2020			
		15,000,000.000	Local	99.980556	14,997,083.33	99.980556	14,997,083.33	0.00	0.78
			Base	99.980556	14,997,083.33	99.980556	14,997,083.33	0.00	0.78
71708EKN4	PFIZER INC				0.130000	22 Oct 2020			
		15,000,000.000	Local	99.981583	14,997,237.50	99.981583	14,997,237.50	0.00	0.78
			Base	99.981583	14,997,237.50	99.981583	14,997,237.50	0.00	0.78
71708EL37	PFIZER INC				0.230000	03 Nov 2020			
		15,000,000.000	Local	99.959750	14,993,962.50	99.959750	14,993,962.50	0.00	0.78
			Base	99.959750	14,993,962.50	99.959750	14,993,962.50	0.00	0.78
74271TK51	PROCTOR GAMBLE AND CO				0.160000	05 Oct 2020			
		25,000,000.000	Local	99.984889	24,996,222.22	99.984889	24,996,222.22	0.00	1.31
			Base	99.984889	24,996,222.22	99.984889	24,996,222.22	0.00	1.31
8010M2JE3	SANOFI				0.230000	14 Sep 2020			
		10,000,000.000	Local	99.991694	9,999,169.44	99.991694	9,999,169.44	0.00	0.52
			Base	99.991694	9,999,169.44	99.991694	9,999,169.44	0.00	0.52
8225X2JU9	SHELL INTNL FNC B.V				1.770000	28 Sep 2020			
		10,000,000.000	Local	99.867250	9,986,725.00	99.867250	9,986,725.00	0.00	0.52
			Base	99.867250	9,986,725.00	99.867250	9,986,725.00	0.00	0.52
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021			
		10,000,000.000	Local	99.651111	9,965,111.11	99.651111	9,965,111.11	0.00	0.52
			Base	99.651111	9,965,111.11	99.651111	9,965,111.11	0.00	0.52

& Issue has redenominated but Local is not converted
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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: August 31, 2020

View Date: September 8, 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
86565CLE7	SUMITOMO MITSUI BKG CORP					0.230000	29 Oct 2020		
	20,000,000.000	Local	99.999999	19,999,999.76	99.999999	19,999,999.76	0.00	1.05	
		Base	99.999999	19,999,999.76	99.999999	19,999,999.76	0.00	1.05	
88602TLL5	THUNDER BAY FNDNG LLC					0.240000	20 Nov 2020		
	20,000,000.000	Local	99.946667	19,989,333.33	99.946667	19,989,333.33	0.00	1.05	
		Base	99.946667	19,989,333.33	99.946667	19,989,333.33	0.00	1.05	
89114NR56	TORONTO-DOMINION					0.180000	21 Jan 2021		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.31	
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.31	
89119AJW9	TORONTO DOMINION BANK					0.230000	30 Sep 2020		
	25,000,000.000	Local	99.981472	24,995,368.06	99.981472	24,995,368.06	0.00	1.31	
		Base	99.981472	24,995,368.06	99.981472	24,995,368.06	0.00	1.31	
89233GKV7	TOYOTA MOTOR CREDIT					0.280000	29 Oct 2020		
	20,000,000.000	Local	99.954889	19,990,977.78	99.954889	19,990,977.78	0.00	1.05	
		Base	99.954889	19,990,977.78	99.954889	19,990,977.78	0.00	1.05	
89233GLQ7	TOYOTA MOTOR CREDIT					0.270000	24 Nov 2020		
	15,000,000.000	Local	99.937000	14,990,550.00	99.937000	14,990,550.00	0.00	0.78	
		Base	99.937000	14,990,550.00	99.937000	14,990,550.00	0.00	0.78	
9127962H1	TREASURY BILL 09/20 0.00000					0.162500	24 Sep 2020		
	10,000,000.000	Local	99.989618	9,998,961.81	99.989618	9,998,961.81	0.00	0.52	
		Base	99.989618	9,998,961.81	99.989618	9,998,961.81	0.00	0.52	
9127962J7	TREASURY BILL 10/20 0.00000					0.142500	01 Oct 2020		
	20,000,000.000	Local	99.988333	19,997,666.67	99.988333	19,997,666.67	0.00	1.05	
		Base	99.988333	19,997,666.67	99.988333	19,997,666.67	0.00	1.05	
9127962Z1	TREASURY BILL 11/20 0.00000					0.097500	12 Nov 2020		
	10,000,000.000	Local	99.980500	9,998,050.00	99.980500	9,998,050.00	0.00	0.52	
		Base	99.980500	9,998,050.00	99.980500	9,998,050.00	0.00	0.52	
9127963R8	TREASURY BILL 09/20 0.00000					0.130000	01 Sep 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.57	
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.57	

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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: August 31, 2020

View Date: September 8, 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
912796TY5	TREASURY BILL 12/20 0.00000				0.157500	31 Dec 2020		
	10,000,000.000	Local	99.947063	9,994,706.25	99.947063	9,994,706.25	0.00	0.52
		Base	99.947063	9,994,706.25	99.947063	9,994,706.25	0.00	0.52
912796XE4	TREASURY BILL 02/21 0.00000				0.171000	25 Feb 2021		
	10,000,000.000	Local	99.915925	9,991,592.50	99.915925	9,991,592.50	0.00	0.52
		Base	99.915925	9,991,592.50	99.915925	9,991,592.50	0.00	0.52
912796XH7	TREASURY BILL 09/20 0.00000				0.125000	03 Sep 2020		
	10,000,000.000	Local	99.999306	9,999,930.56	99.999306	9,999,930.56	0.00	0.52
		Base	99.999306	9,999,930.56	99.999306	9,999,930.56	0.00	0.52
92646KK27	VICTORY RECEIVABLES				0.240000	02 Oct 2020		
	20,000,000.000	Local	99.979333	19,995,866.67	99.979333	19,995,866.67	0.00	1.05
		Base	99.979333	19,995,866.67	99.979333	19,995,866.67	0.00	1.05
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.050000	01 Sep 2020		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.92
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.92
930ABD003	FIDELITY INVESTMENTS MONEY				0.010000	01 Sep 2020		
	50,028,056.580	Local	100.000000	50,028,056.58	100.000000	50,028,056.58	0.00	2.62
		Base	100.000000	50,028,056.58	100.000000	50,028,056.58	0.00	2.62
966VMM002	JP MORGAN MONEY MARKET				0.010000	01 Sep 2020		
	5,025,174.880	Local	100.000000	5,025,174.88	100.000000	5,025,174.88	0.00	0.26
		Base	100.000000	5,025,174.88	100.000000	5,025,174.88	0.00	0.26
979QRC005	BANK OF AMERICA REPO				0.060000	01 Sep 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.23
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.23
US DOLLAR Total								
	1,499,137,982.380	Local		1,498,730,389.95		1,498,825,283.78	94,893.83	78.36
		Base		1,498,730,389.95		1,498,825,283.78	94,893.83	78.36
CASH EQUIVALENT Total								
	1,499,137,982.380	Base		1,498,730,389.95		1,498,825,283.78	94,893.83	78.36

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Books Closed

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Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 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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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

3130AJPV5	FEDERAL HOME LOAN BANK BONDS 12/20 VAR				0.190000	11 Dec 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.022570	15,003,385.50	3,385.50	0.78
		Base	100.000000	15,000,000.00	100.022570	15,003,385.50	3,385.50	0.78
3130AJR27	FEDERAL HOME LOAN BANK BONDS 10/20 VAR				0.165000	19 Oct 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.009161	15,001,374.15	1,374.15	0.78
		Base	100.000000	15,000,000.00	100.009161	15,001,374.15	1,374.15	0.78
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000					02 Nov 2020		
	15,000,000.000	Local	99.974167	14,996,125.00	99.982778	14,997,416.70	1,291.70	0.78
		Base	99.974167	14,996,125.00	99.982778	14,997,416.70	1,291.70	0.78
36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1				1.634930	22 Feb 2021		
	1,565,636.810	Local	100.000000	1,565,636.81	100.080020	1,566,889.63	1,252.82	0.08
Original Face:	12,500,000.000	Base	100.000000	1,565,636.81	100.080020	1,566,889.63	1,252.82	0.08
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A				1.691300	15 Feb 2021		
	1,296,521.940	Local	100.000000	1,296,521.94	100.170310	1,298,730.05	2,208.11	0.07
Original Face:	4,250,000.000	Base	100.000000	1,296,521.94	100.170310	1,298,730.05	2,208.11	0.07
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000					27 Nov 2020		
	20,000,000.000	Local	99.971000	19,994,200.00	99.975833	19,995,166.60	966.60	1.05
		Base	99.971000	19,994,200.00	99.975833	19,995,166.60	966.60	1.05
459052D37	IBRD DISCOUNT NOTE DISCOUNT NOT 08/20 0.00000					24 Aug 2020		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
459052F92	IBRD DISCOUNT NOTE DISCOUNT NOT 09/20 0.00000					15 Sep 2020		
	15,000,000.000	Local	99.994167	14,999,125.00	99.997278	14,999,591.70	466.70	0.78
		Base	99.994167	14,999,125.00	99.997278	14,999,591.70	466.70	0.78
9127962G3	TREASURY BILL 09/20 0.00000					17 Sep 2020		
	20,000,000.000	Local	99.992400	19,998,480.00	99.995889	19,999,177.80	697.80	1.05
		Base	99.992400	19,998,480.00	99.995889	19,999,177.80	697.80	1.05

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Books Closed

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Holdings

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



STATE STREET

As of: August 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	
9127962H1	TREASURY BILL 09/20 0.00000	10,000,000.000	Local	99.990097	9,999,009.71	99.994250	9,999,425.00	415.29	0.52
			Base	99.990097	9,999,009.71	99.994250	9,999,425.00	415.29	0.52
9127962J7	TREASURY BILL 10/20 0.00000	10,000,000.000	Local	99.986458	9,998,645.83	99.991458	9,999,145.80	499.97	0.52
			Base	99.986458	9,998,645.83	99.991458	9,999,145.80	499.97	0.52
9127962R9	TREASURY BILL 10/20 0.00000	20,000,000.000	Local	99.983134	19,996,626.70	99.987778	19,997,555.60	928.90	1.05
			Base	99.983134	19,996,626.70	99.987778	19,997,555.60	928.90	1.05
9127962W8	TREASURY BILL 06/20 0.00000	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
			Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
9127962X6	TREASURY BILL 06/20 0.00000	0.000	Local	0.000000	232.81	0.010000	0.00	-232.81	0.00
			Base	0.000000	232.81	0.000000	0.00	-232.81	0.00
9127963B3	TREASURY BILL 11/20 0.00000	20,000,000.000	Local	99.969067	19,993,813.35	99.973115	19,994,623.00	809.65	1.05
			Base	99.969067	19,993,813.35	99.973115	19,994,623.00	809.65	1.05
9127963F4	TREASURY BILL 07/20 0.00000	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
9127963J6	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.951389	9,995,138.90	99.968750	9,996,875.00	1,736.10	0.52
			Base	99.951389	9,995,138.90	99.968750	9,996,875.00	1,736.10	0.52
9127963K3	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.945608	9,994,560.81	99.966562	9,996,656.20	2,095.39	0.52
			Base	99.945608	9,994,560.81	99.966562	9,996,656.20	2,095.39	0.52
9127963P2	TREASURY BILL 08/20 0.00000	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
			Base	0.000000	-0.07	0.000000	0.00	0.07	0.00

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Books Closed

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Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 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	
9127963Q0	TREASURY BILL 08/20 0.00000					25 Aug 2020			
		0.000	Local 0.000000	-0.03	0.000000	0.00	0.03		0.00
			Base 0.000000	-0.03	0.000000	0.00	0.03		0.00
9127963T4	TREASURY BILL 01/21 0.00000				0.010000	07 Jan 2021			
		10,000,000.000	Local 99.942720	9,994,272.00	99.955556	9,995,555.60	1,283.60		0.52
			Base 99.942720	9,994,272.00	99.955556	9,995,555.60	1,283.60		0.52
9127963Z0	TREASURY BILL 09/20 0.00000				0.010000	22 Sep 2020			
		20,000,000.000	Local 99.990044	19,998,008.89	99.994604	19,998,920.80	911.91		1.05
			Base 99.990044	19,998,008.89	99.994604	19,998,920.80	911.91		1.05
9127964A4	TREASURY BILL 09/20 0.00000				0.010000	29 Sep 2020			
		20,000,000.000	Local 99.987167	19,997,433.33	99.992806	19,998,561.20	1,127.87		1.05
			Base 99.987167	19,997,433.33	99.992806	19,998,561.20	1,127.87		1.05
9127964F3	TREASURY BILL 03/21 0.00000				0.010000	04 Mar 2021			
		10,000,000.000	Local 99.944389	9,994,438.90	99.937140	9,993,714.00	-724.90		0.52
			Base 99.944389	9,994,438.90	99.937140	9,993,714.00	-724.90		0.52
9127964J5	TREASURY BILL 10/20 0.00000					20 Oct 2020			
		10,000,000.000	Local 99.978903	9,997,890.28	99.986049	9,998,604.90	714.62		0.52
			Base 99.978903	9,997,890.28	99.986049	9,998,604.90	714.62		0.52
9127964Q9	TREASURY BILL 11/20 0.00000					03 Nov 2020			
		10,000,000.000	Local 99.970075	9,997,007.50	99.984250	9,998,425.00	1,417.50		0.52
			Base 99.970075	9,997,007.50	99.984250	9,998,425.00	1,417.50		0.52
9127964R7	CASH MGMT BILL 11/20 0.00000					10 Nov 2020			
		10,000,000.000	Local 99.965000	9,996,500.00	99.982500	9,998,250.00	1,750.00		0.52
			Base 99.965000	9,996,500.00	99.982500	9,998,250.00	1,750.00		0.52
9127965D7	CASH MGMT BILL 12/20 0.00000					22 Dec 2020			
		10,000,000.000	Local 99.954578	9,995,457.77	99.972000	9,997,200.00	1,742.23		0.52
			Base 99.954578	9,995,457.77	99.972000	9,997,200.00	1,742.23		0.52
9127965F2	CASH MGMT BILL 12/20 0.00000					29 Dec 2020			
		10,000,000.000	Local 99.963639	9,996,363.89	99.963639	9,996,363.90	0.01		0.52
			Base 99.963639	9,996,363.89	99.963639	9,996,363.90	0.01		0.52

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Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 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	
912796A66	CASH MGMT BILL 01/21 0.00000	10,000,000.000	Local	99.958622	9,995,862.22	99.959361	9,995,936.10	73.88	0.52
			Base	99.958622	9,995,862.22	99.959361	9,995,936.10	73.88	0.52
912796TJ8	TREASURY BILL 09/20 0.00000	30,000,000.000	Local	99.996075	29,998,822.50	99.997781	29,999,334.30	511.80	1.57
			Base	99.996075	29,998,822.50	99.997781	29,999,334.30	511.80	1.57
912796TN9	TREASURY BILL 10/20 0.00000	30,000,000.000	Local	99.983607	29,995,082.10	99.990108	29,997,032.40	1,950.30	1.57
			Base	99.983607	29,995,082.10	99.990108	29,997,032.40	1,950.30	1.57
912796TU3	TREASURY BILL 12/20 0.00000	20,000,000.000	Local	99.965403	19,993,080.56	99.969000	19,993,800.00	719.44	1.05
			Base	99.965403	19,993,080.56	99.969000	19,993,800.00	719.44	1.05
912796UC1	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.942055	9,994,205.54	99.954472	9,995,447.20	1,241.66	0.52
			Base	99.942055	9,994,205.54	99.954472	9,995,447.20	1,241.66	0.52
912796WX3	TREASURY BILL 07/20 0.00000	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912796XE4	TREASURY BILL 02/21 0.00000	10,000,000.000	Local	99.941000	9,994,099.97	99.938542	9,993,854.20	-245.77	0.52
			Base	99.941000	9,994,099.97	99.938542	9,993,854.20	-245.77	0.52
912796XH7	TREASURY BILL 09/20 0.00000	10,000,000.000	Local	99.999139	9,999,913.89	99.999542	9,999,954.20	40.31	0.52
			Base	99.999139	9,999,913.89	99.999542	9,999,954.20	40.31	0.52
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1	1,164,841.650	Local	100.000000	1,164,841.65	1.049220	1,165,199.84	358.19	0.06
			Original Face:	20,000,000.000	Base	100.000000	1,164,841.65	100.030750	1,165,199.84
US DOLLAR Total		414,027,000.400	Local		413,931,397.59		413,962,166.37	30,768.78	21.64
Original Face:		36,750,000.000	Base		413,931,397.59		413,962,166.37	30,768.78	21.64

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Books Closed

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Holdings

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



STATE STREET

As of: August 31, 2020

View Date: September 8, 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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FIXED INCOME Total

	414,027,000.400	Base		413,931,397.59		413,962,166.37	30,768.78	21.64
Original Face:	36,750,000.000							

Holdings

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



STATE STREET

As of: August 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								
		1,913,164,982.800	Base	1,912,661,787.56		1,912,787,450.17	125,662.61	100.00
Original Face:		36,750,000.000						

Holdings

Currency Summary

As of: August 31, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: September 8, 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								
	1,499,137,982.380	Local	1,498,730,389.95	1,498,825,283.78	78.36	94,893.83		94,893.83
		Base	1,498,730,389.95	1,498,825,283.78	78.36	94,893.83	0.00	94,893.83
FIXED INCOME								
	414,027,000.400	Local	413,931,397.59	413,962,166.37	21.64	30,768.78		30,768.78
Original Face:	36,750,000.000	Base	413,931,397.59	413,962,166.37	21.64	30,768.78	0.00	30,768.78
US DOLLAR Total								
	1,913,164,982.800	Local	1,912,661,787.56	1,912,787,450.17	100.00	125,662.61		125,662.61
Original Face:	36,750,000.000	Base	1,912,661,787.56	1,912,787,450.17	100.00	125,662.61	0.00	125,662.61
FUND Total								
	1,913,164,982.800	Base	1,912,661,787.56	1,912,787,450.17	100.00	125,662.61	0.00	125,662.61
Original Face:	36,750,000.000							

Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 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

Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 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							
	1,499,137,982.380	1,498,730,389.95	1,498,825,283.78	78.36	94,893.83	0.00	94,893.83
CASH EQUIVALENT Total							
	1,499,137,982.380	1,498,730,389.95	1,498,825,283.78	78.36	94,893.83	0.00	94,893.83

Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 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							
	414,027,000.400	413,931,397.59	413,962,166.37	21.64	30,768.78	0.00	30,768.78
FIXED INCOME Total	414,027,000.400	413,931,397.59	413,962,166.37	21.64	30,768.78	0.00	30,768.78

Holdings

Asset Summary

As of: August 31, 2020

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

View Date: September 8, 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	1,913,164,982.800	1,912,661,787.56	1,912,787,450.17	100.00	125,662.61	0.00	125,662.61

Holdings

Fund Summary

As of: August 31, 2020

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

View Date: September 8, 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	1,499,137,982.380	1,498,730,389.95	1,498,825,283.78	78.36	94,893.83 94,927.00 GN -33.17 LS	0.00 0.00 GN 0.00 LS	94,893.83 94,927.00 GN -33.17 LS
FIXED INCOME	414,027,000.400	413,931,397.59	413,962,166.37	21.64	30,768.78 31,972.26 GN -1,203.48 LS	0.00 0.00 GN 0.00 LS	30,768.78 31,972.26 GN -1,203.48 LS
Original Face:	36,750,000.000						
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FUND Total	0.000	1,913,164,982.800	1,912,661,787.56	1,912,787,450.17	100.00	125,662.61 126,899.26 GN -1,236.65 LS	0.00 0.00 GN 0.00 LS
Original Face:	36,750,000.000						