

Holdings

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



STATE STREET

As of: February 29, 2020

View Date: March 11, 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							
		-15,593.680	Local	1.000000	-15,593.68	1.000000	-15,593.68	0.00
			Base	1.000000	-15,593.68	1.000000	-15,593.68	0.00
US DOLLAR Total								
		-15,593.680	Local		-15,593.68		-15,593.68	0.00
			Base		-15,593.68		-15,593.68	0.00
CASH Total								
		-15,593.680	Base		-15,593.68		-15,593.68	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
03785DHX7	APPLE INC				1.590000	31 Aug 2020		
		10,000,000.000	Local	99.191750	9,919,175.00	99.191750	9,919,175.00	0.59
			Base	99.191750	9,919,175.00	99.191750	9,919,175.00	0.59
03785DLW4	APPLE INC				1.680000	30 Nov 2020		
		10,000,000.000	Local	98.721333	9,872,133.33	98.721333	9,872,133.33	0.59
			Base	98.721333	9,872,133.33	98.721333	9,872,133.33	0.59
03785DMJ2	APPLE INC				1.700000	18 Dec 2020		
		10,000,000.000	Local	98.621111	9,862,111.11	98.621111	9,862,111.11	0.59
			Base	98.621111	9,862,111.11	98.621111	9,862,111.11	0.59
06367BAU3	BANK OF MONTREAL-				1.860000	02 Mar 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	1.19
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	1.19
07644AEC4	BEDFORD ROW FDG CORP				1.630000	12 May 2020		
		13,590,000.000	Local	99.674000	13,545,696.60	99.674000	13,545,696.60	0.81
			Base	99.674000	13,545,696.60	99.674000	13,545,696.60	0.81

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07644AGM0	BEDFORD ROW FDG CORP	15,000,000.000	Local	99.313667	14,897,050.00	99.313667	14,897,050.00	0.00	0.89
			Base	99.313667	14,897,050.00	99.313667	14,897,050.00	0.00	0.89
08465RC90	BERKSHIRE HATHAWAY ENE	2,300,000.000	Local	99.962000	2,299,126.00	99.962000	2,299,126.00	0.00	0.14
			Base	99.962000	2,299,126.00	99.962000	2,299,126.00	0.00	0.14
08465RCK5	BERKSHIRE HATHAWAY ENE	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
08465RCK5	BERKSHIRE HATHAWAY ENE	10,000,000.000	Local	99.914000	9,991,400.00	99.914000	9,991,400.00	0.00	0.59
			Base	99.914000	9,991,400.00	99.914000	9,991,400.00	0.00	0.59
08465RCS8	BERKSHIRE HATHAWAY ENE	10,000,000.000	Local	99.880556	9,988,055.55	99.880556	9,988,055.55	0.00	0.59
			Base	99.880556	9,988,055.55	99.880556	9,988,055.55	0.00	0.59
1247P2C28	CAFCO LLC	10,000,000.000	Local	99.994889	9,999,488.89	99.994889	9,999,488.89	0.00	0.60
			Base	99.994889	9,999,488.89	99.994889	9,999,488.89	0.00	0.60
13738JCW8	CAN AST + CAN LTD JT	20,000,000.000	Local	99.848556	19,969,711.11	99.848556	19,969,711.11	0.00	1.19
			Base	99.848556	19,969,711.11	99.848556	19,969,711.11	0.00	1.19
13738JDE7	CAN AST + CAN LTD JT	15,000,000.000	Local	99.799556	14,969,933.34	99.799556	14,969,933.34	0.00	0.89
			Base	99.799556	14,969,933.34	99.799556	14,969,933.34	0.00	0.89
13738JE55	CAN AST + CAN LTD JT	15,000,000.000	Local	99.694861	14,954,229.17	99.694861	14,954,229.17	0.00	0.89
			Base	99.694861	14,954,229.17	99.694861	14,954,229.17	0.00	0.89
15060XC42	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.986167	14,997,925.00	99.986167	14,997,925.00	0.00	0.89
			Base	99.986167	14,997,925.00	99.986167	14,997,925.00	0.00	0.89

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15060XCG5	CEDAR SPRING CPTL CO	20,000,000.000	Local	99.930000	19,986,000.00	99.930000	19,986,000.00	0.00	1.19
			Base	99.930000	19,986,000.00	99.930000	19,986,000.00	0.00	1.19
15060XDQ2	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.751000	14,962,650.00	99.751000	14,962,650.00	0.00	0.89
			Base	99.751000	14,962,650.00	99.751000	14,962,650.00	0.00	0.89
16677JJH0	CHEVRON CORP	10,000,000.000	Local	99.111111	9,911,111.11	99.111111	9,911,111.11	0.00	0.59
			Base	99.111111	9,911,111.11	99.111111	9,911,111.11	0.00	0.59
17177LC51	CIESCO LLC	19,750,000.000	Local	99.979556	19,745,962.22	99.979556	19,745,962.22	0.00	1.18
			Base	99.979556	19,745,962.22	99.979556	19,745,962.22	0.00	1.18
19121ACT6	COCA-COLA COMPANY	10,000,000.000	Local	99.877944	9,987,794.44	99.877944	9,987,794.44	0.00	0.59
			Base	99.877944	9,987,794.44	99.877944	9,987,794.44	0.00	0.59
19121ACT6	COCA-COLA COMPANY	10,000,000.000	Local	99.860611	9,986,061.11	99.860611	9,986,061.11	0.00	0.59
			Base	99.860611	9,986,061.11	99.860611	9,986,061.11	0.00	0.59
2063C0C91	CONCORD MIN CPTL CO	10,000,000.000	Local	99.957778	9,995,777.78	99.957778	9,995,777.78	0.00	0.60
			Base	99.957778	9,995,777.78	99.957778	9,995,777.78	0.00	0.60
2063C0DW9	CONCORD MIN CPTL CO	16,192,000.000	Local	99.705000	16,144,233.60	99.705000	16,144,233.60	0.00	0.96
			Base	99.705000	16,144,233.60	99.705000	16,144,233.60	0.00	0.96
2063C0EC2	CONCORD MIN CPTL CO	20,000,000.000	Local	99.626000	19,925,200.00	99.626000	19,925,200.00	0.00	1.19
			Base	99.626000	19,925,200.00	99.626000	19,925,200.00	0.00	1.19
22599G006	CREDIT AGRICOLE REPO REPO	22,285,417.600	Local	100.000000	22,285,417.60	100.000000	22,285,417.60	0.00	1.33
			Base	100.000000	22,285,417.60	100.000000	22,285,417.60	0.00	1.33

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22845APX2	CROWN POINT CAP CO.	20,000,000.000	Local	100.000000	20,000,000.00	1.820880	08 Jul 2020	0.00	1.19
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.19
22845AQR4	CROWN POINT CAP CO.	10,000,000.000	Local	100.000000	10,000,000.00	1.797750	05 Nov 2020	0.00	0.60
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
2284K2CK5	CROWN POINT CAP CO.	15,000,000.000	Local	100.000000	15,000,000.00	1.925000	01 Jun 2020	0.00	0.89
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.89
2546R2CS3	WALT DISNEY CO	10,000,000.000	Local	99.865972	9,986,597.22	1.930000	26 Mar 2020	0.00	0.59
			Base	99.865972	9,986,597.22	99.865972	9,986,597.22	0.00	0.59
2546R2DW3	WALT DISNEY CO	20,000,000.000	Local	99.728333	19,945,666.67	1.630000	30 Apr 2020	0.00	1.19
			Base	99.728333	19,945,666.67	99.728333	19,945,666.67	0.00	1.19
30229ACX5	EXXON MOBIL CORP	20,000,000.000	Local	99.859167	19,971,833.33	1.690000	31 Mar 2020	0.00	1.19
			Base	99.859167	19,971,833.33	99.859167	19,971,833.33	0.00	1.19
30229AD63	EXXON MOBIL CORP	20,000,000.000	Local	99.830000	19,966,000.00	1.700000	06 Apr 2020	0.00	1.19
			Base	99.830000	19,966,000.00	99.830000	19,966,000.00	0.00	1.19
30229ADW6	EXXON MOBIL CORP	10,000,000.000	Local	99.731667	9,973,166.66	1.610000	30 Apr 2020	0.00	0.59
			Base	99.731667	9,973,166.66	99.731667	9,973,166.66	0.00	0.59
30601YE50	FAIRWAY FINANCE CORP	8,000,000.000	Local	100.000000	8,000,000.00	1.655000	01 Apr 2020	0.00	0.48
			Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.48
37829ACG1	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	1.766130	22 May 2020	0.00	0.89
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.89

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37829ACQ9	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	1.753380	23 Oct 2020	0.00	0.60
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
37829ACR7	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	1.857130	27 Oct 2020	0.00	0.60
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
37829ADA3	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	1.796750	13 Nov 2020	0.00	0.89
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.89
38346LCC8	GOTHAM FDG CORP	10,000,000.000	Local	99.947444	9,994,744.44	1.720000	12 Mar 2020	0.00	0.60
			Base	99.947444	9,994,744.44	99.947444	9,994,744.44	0.00	0.60
38346LD37	GOTHAM FDG CORP	20,000,000.000	Local	99.848750	19,969,750.00	1.650000	03 Apr 2020	0.00	1.19
			Base	99.848750	19,969,750.00	99.848750	19,969,750.00	0.00	1.19
40588LCG2	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.920833	9,992,083.33	1.900000	16 Mar 2020	0.00	0.59
			Base	99.920833	9,992,083.33	99.920833	9,992,083.33	0.00	0.59
40588LCW7	HALKIN FINANCE LLC USC	20,000,000.000	Local	99.864667	19,972,933.33	1.680000	30 Mar 2020	0.00	1.19
			Base	99.864667	19,972,933.33	99.864667	19,972,933.33	0.00	1.19
40588LDW6	HALKIN FINANCE LLC USC	20,000,000.000	Local	99.680000	19,936,000.00	1.920000	30 Apr 2020	0.00	1.19
			Base	99.680000	19,936,000.00	99.680000	19,936,000.00	0.00	1.19
45779PCD8	INSTITUTIONAL SECURED	25,000,000.000	Local	99.941667	24,985,416.67	1.750000	13 Mar 2020	0.00	1.49
			Base	99.941667	24,985,416.67	99.941667	24,985,416.67	0.00	1.49
45779PD13	INSTITUTIONAL SECURED	25,000,000.000	Local	99.851028	24,962,756.94	1.730000	01 Apr 2020	0.00	1.49
			Base	99.851028	24,962,756.94	99.851028	24,962,756.94	0.00	1.49

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45856WDP1	INTERCONTINENTAL EXCHANGE				1.670000	23 Apr 2020			
		15,255,000.000	Local	99.754139	15,217,493.89	99.754139	15,217,493.89	0.00	0.91
			Base	99.754139	15,217,493.89	99.754139	15,217,493.89	0.00	0.91
45856WE62	INTERCONTINENTAL EXCHANGE				1.660000	06 May 2020			
		15,000,000.000	Local	99.695667	14,954,350.00	99.695667	14,954,350.00	0.00	0.89
			Base	99.695667	14,954,350.00	99.695667	14,954,350.00	0.00	0.89
45856WE62	INTERCONTINENTAL EXCHANGE				1.720000	06 May 2020			
		10,000,000.000	Local	99.684667	9,968,466.67	99.684667	9,968,466.67	0.00	0.59
			Base	99.684667	9,968,466.67	99.684667	9,968,466.67	0.00	0.59
45856WEE5	INTERCONTINENTAL EXCHANGE				1.700000	14 May 2020			
		10,000,000.000	Local	99.650556	9,965,055.56	99.650556	9,965,055.56	0.00	0.59
			Base	99.650556	9,965,055.56	99.650556	9,965,055.56	0.00	0.59
4820P2D93	JUPITER SECT CO LLC				1.750000	09 Apr 2020			
		20,000,000.000	Local	99.810417	19,962,083.33	99.810417	19,962,083.33	0.00	1.19
			Base	99.810417	19,962,083.33	99.810417	19,962,083.33	0.00	1.19
4820P2DP7	JUPITER SECT CO LLC				1.710000	23 Apr 2020			
		18,161,000.000	Local	99.748250	18,115,279.68	99.748250	18,115,279.68	0.00	1.08
			Base	99.748250	18,115,279.68	99.748250	18,115,279.68	0.00	1.08
48802TT47	KELLS FDG LLC				1.680000	26 May 2020			
		20,000,000.000	Local	99.598667	19,919,733.33	99.598667	19,919,733.33	0.00	1.19
			Base	99.598667	19,919,733.33	99.598667	19,919,733.33	0.00	1.19
48803MPQ6	KELLS FDG LLC				2.050000	02 Apr 2020			
		10,000,000.000	Local	99.817778	9,981,777.78	99.817778	9,981,777.78	0.00	0.59
			Base	99.817778	9,981,777.78	99.817778	9,981,777.78	0.00	0.59
48803MQT9	KELLS FDG LLC				1.650000	08 Jun 2020			
		5,000,000.000	Local	99.569167	4,978,458.33	99.569167	4,978,458.33	0.00	0.30
			Base	99.569167	4,978,458.33	99.569167	4,978,458.33	0.00	0.30
48803TMT8	KELLS FDG LLC				1.670000	23 Apr 2020			
		10,000,000.000	Local	99.754139	9,975,413.89	99.754139	9,975,413.89	0.00	0.59
			Base	99.754139	9,975,413.89	99.754139	9,975,413.89	0.00	0.59

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52952LCB6	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.955556	9,995,555.55	99.955556	9,995,555.55	0.00	0.60
			Base	99.955556	9,995,555.55	99.955556	9,995,555.55	0.00	0.60
52952LD25	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.852444	19,970,488.89	99.852444	19,970,488.89	0.00	1.19
			Base	99.852444	19,970,488.89	99.852444	19,970,488.89	0.00	1.19
52952LDD1	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.802917	19,960,583.33	99.802917	19,960,583.33	0.00	1.19
			Base	99.802917	19,960,583.33	99.802917	19,960,583.33	0.00	1.19
53127TCW1	LIBERTY FUNDING LLC	14,000,000.000	Local	99.855000	13,979,700.00	99.855000	13,979,700.00	0.00	0.83
			Base	99.855000	13,979,700.00	99.855000	13,979,700.00	0.00	0.83
53127TD34	LIBERTY FUNDING LLC	7,100,000.000	Local	99.833167	7,088,154.83	99.833167	7,088,154.83	0.00	0.42
			Base	99.833167	7,088,154.83	99.833167	7,088,154.83	0.00	0.42
53245PCT3	ELI LILLY & COMPANY	15,000,000.000	Local	99.886611	14,982,991.67	99.886611	14,982,991.67	0.00	0.89
			Base	99.886611	14,982,991.67	99.886611	14,982,991.67	0.00	0.89
56274LCG7	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.933333	9,993,333.33	99.933333	9,993,333.33	0.00	0.60
			Base	99.933333	9,993,333.33	99.933333	9,993,333.33	0.00	0.60
56274LE42	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.703111	9,970,311.11	99.703111	9,970,311.11	0.00	0.59
			Base	99.703111	9,970,311.11	99.703111	9,970,311.11	0.00	0.59
56274LEB6	MANHATTAN ASSET FDG.	7,538,000.000	Local	99.672611	7,513,321.43	99.672611	7,513,321.43	0.00	0.45
			Base	99.672611	7,513,321.43	99.672611	7,513,321.43	0.00	0.45
63763PEF2	NATIONAL SECS CLEARING	15,000,000.000	Local	99.656250	14,948,437.50	99.656250	14,948,437.50	0.00	0.89
			Base	99.656250	14,948,437.50	99.656250	14,948,437.50	0.00	0.89

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64105RED8	NESTLE FIN FRANCE S.	10,000,000.000	Local	99.669472	9,966,947.22	99.669472	9,966,947.22	0.00	0.59
			Base	99.669472	9,966,947.22	99.669472	9,966,947.22	0.00	0.59
64951WC51	NEW YORK LFE CAP COR	9,153,000.000	Local	99.981667	9,151,321.95	99.981667	9,151,321.95	0.00	0.54
			Base	99.981667	9,151,321.95	99.981667	9,151,321.95	0.00	0.54
65409RCT5	NIEUW AMSTERDAM RECV	20,000,000.000	Local	99.882278	19,976,455.56	99.882278	19,976,455.56	0.00	1.19
			Base	99.882278	19,976,455.56	99.882278	19,976,455.56	0.00	1.19
66844CCA0	NORTHWESTERN UNIVERS	20,000,000.000	Local	99.960000	19,992,000.00	99.960000	19,992,000.00	0.00	1.19
			Base	99.960000	19,992,000.00	99.960000	19,992,000.00	0.00	1.19
66844CDH4	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.791111	9,979,111.11	99.791111	9,979,111.11	0.00	0.59
			Base	99.791111	9,979,111.11	99.791111	9,979,111.11	0.00	0.59
66844CFQ2	NORTHWESTERN UNIVERS	20,000,000.000	Local	99.488889	19,897,777.77	99.488889	19,897,777.77	0.00	1.18
			Base	99.488889	19,897,777.77	99.488889	19,897,777.77	0.00	1.18
67983TC46	OLD LINE FUNDING LLC	10,000,000.000	Local	99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.60
			Base	99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.60
67983TE44	OLD LINE FUNDING LLC	10,000,000.000	Local	99.671111	9,967,111.11	99.671111	9,967,111.11	0.00	0.59
			Base	99.671111	9,967,111.11	99.671111	9,967,111.11	0.00	0.59
71708EC37	PFIZER INC	20,000,000.000	Local	99.989944	19,997,988.88	99.989944	19,997,988.88	0.00	1.19
			Base	99.989944	19,997,988.88	99.989944	19,997,988.88	0.00	1.19
71708EFC4	PFIZER INC	10,000,000.000	Local	99.533639	9,953,363.89	99.533639	9,953,363.89	0.00	0.59
			Base	99.533639	9,953,363.89	99.533639	9,953,363.89	0.00	0.59

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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	
71708EFV2	PFIZER INC	20,000,000.000	Local	99.453333	19,890,666.67	99.453333	19,890,666.67	0.00	1.18
			Base	99.453333	19,890,666.67	99.453333	19,890,666.67	0.00	1.18
78009ACH5	ROYAL BK OF CANADA	10,000,000.000	Local	99.913778	9,991,377.78	99.913778	9,991,377.78	0.00	0.59
			Base	99.913778	9,991,377.78	99.913778	9,991,377.78	0.00	0.59
78009ACP7	ROYAL BK OF CANADA	20,000,000.000	Local	99.880833	19,976,166.67	99.880833	19,976,166.67	0.00	1.19
			Base	99.880833	19,976,166.67	99.880833	19,976,166.67	0.00	1.19
82124LC26	SHEFFIELD RECEIVABLE	20,000,000.000	Local	99.994806	19,998,961.11	99.994806	19,998,961.11	0.00	1.19
			Base	99.994806	19,998,961.11	99.994806	19,998,961.11	0.00	1.19
82124LEV0	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.594556	14,939,183.33	99.594556	14,939,183.33	0.00	0.89
			Base	99.594556	14,939,183.33	99.594556	14,939,183.33	0.00	0.89
8225X2F17	SHELL INTNL FNC B.V	10,000,000.000	Local	99.486333	9,948,633.33	99.486333	9,948,633.33	0.00	0.59
			Base	99.486333	9,948,633.33	99.486333	9,948,633.33	0.00	0.59
8225X2FR0	SHELL INTNL FNC B.V	4,000,000.000	Local	99.439333	3,977,573.33	99.439333	3,977,573.33	0.00	0.24
			Base	99.439333	3,977,573.33	99.439333	3,977,573.33	0.00	0.24
8225X2FV1	SHELL INTNL FNC B.V	5,000,000.000	Local	99.430000	4,971,500.00	99.430000	4,971,500.00	0.00	0.30
			Base	99.430000	4,971,500.00	99.430000	4,971,500.00	0.00	0.30
8225X2FW9	SHELL INTNL FNC B.V	3,000,000.000	Local	99.421889	2,982,656.67	99.421889	2,982,656.67	0.00	0.18
			Base	99.421889	2,982,656.67	99.421889	2,982,656.67	0.00	0.18
8225X2HX5	SHELL INTNL FNC B.V	4,000,000.000	Local	99.168875	3,966,755.00	99.168875	3,966,755.00	0.00	0.24
			Base	99.168875	3,966,755.00	99.168875	3,966,755.00	0.00	0.24

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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	
8225X2JU9	SHELL INTNL FNC B.V	10,000,000.000	Local	98.962583	9,896,258.34	1.770000	28 Sep 2020	0.00	0.59
			Base	98.962583	9,896,258.34	98.962583	9,896,258.34	0.00	0.59
88602TDL4	THUNDER BAY FNDNG LLC	10,000,000.000	Local	99.775000	9,977,500.00	1.620000	20 Apr 2020	0.00	0.59
			Base	99.775000	9,977,500.00	99.775000	9,977,500.00	0.00	0.59
88602TFB4	THUNDER BAY FNDNG LLC	20,000,000.000	Local	99.532500	19,906,500.00	1.650000	11 Jun 2020	0.00	1.19
			Base	99.532500	19,906,500.00	99.532500	19,906,500.00	0.00	1.19
89114NF83	TORONTO-DOMINION	10,000,000.000	Local	100.000000	10,000,000.00	1.780000	08 May 2020	0.00	0.60
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.60
89119ACX4	TORONTO DOMINION BANK	20,000,000.000	Local	99.833333	19,966,666.67	2.000000	31 Mar 2020	0.00	1.19
			Base	99.833333	19,966,666.67	99.833333	19,966,666.67	0.00	1.19
89119AF29	TORONTO DOMINION BANK	20,000,000.000	Local	99.535000	19,907,000.00	1.800000	02 Jun 2020	0.00	1.19
			Base	99.535000	19,907,000.00	99.535000	19,907,000.00	0.00	1.19
89233A4V8	TOYOTA MOTOR CREDIT	20,000,000.000	Local	100.000000	20,000,000.00	1.862630	23 Jun 2020	0.00	1.19
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.19
91058TCD6	UNITED HEALTHCARE CO	25,000,000.000	Local	99.942000	24,985,500.00	1.740000	13 Mar 2020	0.00	1.49
			Base	99.942000	24,985,500.00	99.942000	24,985,500.00	0.00	1.49
91058TCX2	UNITED HEALTHCARE CO	25,000,000.000	Local	99.860833	24,965,208.33	1.670000	31 Mar 2020	0.00	1.49
			Base	99.860833	24,965,208.33	99.860833	24,965,208.33	0.00	1.49
912796TK5	TREASURY BILL 03/20 0.00000	10,000,000.000	Local	99.951799	9,995,179.86	1.577500	12 Mar 2020	0.00	0.60
			Base	99.951799	9,995,179.86	99.951799	9,995,179.86	0.00	0.60

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STATE OF ARIZONA
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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	
912796XB0	TREASURY BILL 03/20 0.00000				1.571500	17 Mar 2020			
	10,000,000.000	Local	99.930156	9,993,015.56	99.930156	9,993,015.56	0.00		0.60
		Base	99.930156	9,993,015.56	99.930156	9,993,015.56	0.00		0.60
912796XD6	TREASURY BILL 03/20 0.00000				1.540000	31 Mar 2020			
	10,000,000.000	Local	99.871667	9,987,166.66	99.871667	9,987,166.66	0.00		0.59
		Base	99.871667	9,987,166.66	99.871667	9,987,166.66	0.00		0.59
92646KC42	VICTORY RECEIVABLES				1.870000	04 Mar 2020			
	20,000,000.000	Local	99.984417	19,996,883.33	99.984417	19,996,883.33	0.00		1.19
		Base	99.984417	19,996,883.33	99.984417	19,996,883.33	0.00		1.19
92646KDD1	VICTORY RECEIVABLES				1.650000	13 Apr 2020			
	10,000,000.000	Local	99.802917	9,980,291.66	99.802917	9,980,291.66	0.00		0.59
		Base	99.802917	9,980,291.66	99.802917	9,980,291.66	0.00		0.59
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				1.540000	02 Mar 2020			
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00		4.47
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00		4.47
979QRC005	BANK OF AMERICA REPO				1.580000	02 Mar 2020			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		5.95
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		5.95
US DOLLAR Total									
	1,559,324,417.600	Local		1,556,366,828.44		1,556,366,828.44	0.00		92.68
		Base		1,556,366,828.44		1,556,366,828.44	0.00		92.68
CASH EQUIVALENT Total									
	1,559,324,417.600	Base		1,556,366,828.44		1,556,366,828.44	0.00		92.68
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020			
	1,510,396.690	Local	100.000000	1,510,396.69	100.041760	1,511,027.43	630.74		0.09
Original Face:	20,000,000.000	Base	100.000000	1,510,396.69	100.041760	1,511,027.43	630.74		0.09

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FUND: ATZF



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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
14315PAA3	CARMAX AUTO OWNER TRUST CARMX 2019 3 A1					2.256610	17 Aug 2020		
	162,842.470	Local	100.000000		162,842.47	100.029580	162,890.64	48.17	0.01
Original Face:	11,250,000.000	Base	100.000000		162,842.47	100.029580	162,890.64	48.17	0.01
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1					1.967950	16 Nov 2020		
	4,235,513.780	Local	100.000000		4,235,513.78	100.069490	4,238,457.04	2,943.26	0.25
Original Face:	10,000,000.000	Base	100.000000		4,235,513.78	100.069490	4,238,457.04	2,943.26	0.25
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1					1.776130	15 Jan 2021		
	8,465,296.380	Local	100.000000		8,465,296.38	100.096800	8,473,490.79	8,194.41	0.50
Original Face:	10,000,000.000	Base	100.000000		8,465,296.38	100.096800	8,473,490.79	8,194.41	0.50
36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1					1.634930	22 Feb 2021		
	12,500,000.000	Local	100.000000		12,500,000.00	100.093190	12,511,648.75	11,648.75	0.75
Original Face:	12,500,000.000	Base	100.000000		12,500,000.00	100.093190	12,511,648.75	11,648.75	0.75
38013TAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 3 A1					2.199830	20 Aug 2020		
	66,302.450	Local	100.000000		66,302.45	100.035500	66,325.99	23.54	0.00
Original Face:	10,000,000.000	Base	100.000000		66,302.45	100.035500	66,325.99	23.54	0.00
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A					1.691300	15 Feb 2021		
	4,250,000.000	Local	100.000000		4,250,000.00	100.158030	4,256,716.28	6,716.28	0.25
Original Face:	4,250,000.000	Base	100.000000		4,250,000.00	100.158030	4,256,716.28	6,716.28	0.25
44891JAA6	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A1					1.907130	15 Oct 2020		
	1,643,657.870	Local	100.000000		1,643,657.87	100.054230	1,644,549.23	891.36	0.10
Original Face:	4,500,000.000	Base	100.000000		1,643,657.87	100.054230	1,644,549.23	891.36	0.10
44935RAA6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 B A1 144A					2.179830	17 Aug 2020		
	294,479.340	Local	100.000000		294,479.34	100.031110	294,570.95	91.61	0.02
Original Face:	4,250,000.000	Base	100.000000		294,479.34	100.031110	294,570.95	91.61	0.02
9127962A6	TREASURY BILL 04/20 0.00000					0.010000	07 Apr 2020		
	10,000,000.000	Local	99.840181		9,984,018.05	99.859740	9,985,974.00	1,955.95	0.59
		Base	99.840181		9,984,018.05	99.859740	9,985,974.00	1,955.95	0.59
9127962B4	TREASURY BILL 04/20 0.00000					0.010000	14 Apr 2020		
	10,000,000.000	Local	99.809272		9,980,927.22	99.834530	9,983,453.00	2,525.78	0.59
		Base	99.809272		9,980,927.22	99.834530	9,983,453.00	2,525.78	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
9127962C2	TREASURY BILL 04/20 0.00000				0.010000	21 Apr 2020		
	10,000,000.000	Local	99.777761	9,977,776.06	99.811460	9,981,146.00	3,369.94	0.59
		Base	99.777761	9,977,776.06	99.811460	9,981,146.00	3,369.94	0.59
912796SH3	TREASURY BILL 03/20 0.00000					26 Mar 2020		
	10,000,000.000	Local	99.892639	9,989,263.90	99.908067	9,990,806.70	1,542.80	0.59
		Base	99.892639	9,989,263.90	99.908067	9,990,806.70	1,542.80	0.59
912796TT6	TREASURY BILL 05/20 0.00000					07 May 2020		
	10,000,000.000	Local	99.710598	9,971,059.75	99.761621	9,976,162.10	5,102.35	0.59
		Base	99.710598	9,971,059.75	99.761621	9,976,162.10	5,102.35	0.59
912796TW9	TREASURY BILL 05/20 0.00000				0.010000	28 May 2020		
	10,000,000.000	Local	99.619889	9,961,988.91	99.697917	9,969,791.70	7,802.79	0.59
		Base	99.619889	9,961,988.91	99.697917	9,969,791.70	7,802.79	0.59
912796TX7	TREASURY BILL 06/20 0.00000				0.010000	04 Jun 2020		
	10,000,000.000	Local	99.587673	9,958,767.34	99.672893	9,967,289.30	8,521.96	0.59
		Base	99.587673	9,958,767.34	99.672893	9,967,289.30	8,521.96	0.59
912796UA5	TREASURY BILL 06/20 0.00000				0.010000	25 Jun 2020		
	10,000,000.000	Local	99.498944	9,949,894.44	99.609399	9,960,939.90	11,045.46	0.59
		Base	99.498944	9,949,894.44	99.609399	9,960,939.90	11,045.46	0.59
912796XC8	TREASURY BILL 03/20 0.00000					24 Mar 2020		
	10,000,000.000	Local	99.899624	9,989,962.43	99.912061	9,991,206.10	1,243.67	0.59
		Base	99.899624	9,989,962.43	99.912061	9,991,206.10	1,243.67	0.59
US DOLLAR Total								
	123,128,488.980	Local		122,892,147.08		122,966,445.90	74,298.82	7.32
Original Face:	86,750,000.000	Base		122,892,147.08		122,966,445.90	74,298.82	7.32
FIXED INCOME Total								
	123,128,488.980	Base		122,892,147.08		122,966,445.90	74,298.82	7.32
Original Face:	86,750,000.000							

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STATE OF ARIZONA
FUND: ATZF



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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
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Holdings

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



STATE STREET

As of: February 29, 2020

View Date: March 11, 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								
		1,682,437,312.900	Base	1,679,243,381.84		1,679,317,680.66	74,298.82	100.00
Original Face:		86,750,000.000						

Holdings

Currency Summary

As of: February 29, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: March 11, 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								
	-15,593.680	Local	-15,593.68	-15,593.68	0.00	0.00		0.00
		Base	-15,593.68	-15,593.68	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,559,324,417.600	Local	1,556,366,828.44	1,556,366,828.44	92.68	0.00		0.00
		Base	1,556,366,828.44	1,556,366,828.44	92.68	0.00	0.00	0.00
FIXED INCOME								
	123,128,488.980	Local	122,892,147.08	122,966,445.90	7.32	74,298.82		74,298.82
Original Face:	86,750,000.000	Base	122,892,147.08	122,966,445.90	7.32	74,298.82	0.00	74,298.82
US DOLLAR Total								
	1,682,437,312.900	Local	1,679,243,381.84	1,679,317,680.66	100.00	74,298.82		74,298.82
Original Face:	86,750,000.000	Base	1,679,243,381.84	1,679,317,680.66	100.00	74,298.82	0.00	74,298.82
FUND Total								
	1,682,437,312.900	Base	1,679,243,381.84	1,679,317,680.66	100.00	74,298.82	0.00	74,298.82
Original Face:	86,750,000.000							

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Asset Summary

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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							
US DOLLAR	-15,593.680	-15,593.68	-15,593.68	0.00	0.00	0.00	0.00
CASH Total	-15,593.680	-15,593.68	-15,593.68	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: February 29, 2020

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

View Date: March 11, 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							
	1,559,324,417.600	1,556,366,828.44	1,556,366,828.44	92.68	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,559,324,417.600	1,556,366,828.44	1,556,366,828.44	92.68	0.00	0.00	0.00

Holdings

Asset Summary

As of: February 29, 2020

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

View Date: March 11, 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	123,128,488.980	122,892,147.08	122,966,445.90	7.32	74,298.82	0.00	74,298.82
FIXED INCOME Total	123,128,488.980	122,892,147.08	122,966,445.90	7.32	74,298.82	0.00	74,298.82

Holdings

Asset Summary

As of: February 29, 2020

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

View Date: March 11, 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	1,682,437,312.900	1,679,243,381.84	1,679,317,680.66	100.00	74,298.82	0.00	74,298.82

Holdings

Fund Summary

As of: February 29, 2020

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

View Date: March 11, 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	-15,593.680	-15,593.68	-15,593.68	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	1,559,324,417.600	1,556,366,828.44	1,556,366,828.44	92.68	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	123,128,488.980	122,892,147.08	122,966,445.90	7.32	74,298.82 74,298.82 GN 0.00 LS	0.00 0.00 GN 0.00 LS	74,298.82 74,298.82 GN 0.00 LS
Original Face:	86,750,000.000						
<hr/>							
FUND Total	0.000	1,682,437,312.900	1,679,243,381.84	100.00	74,298.82 74,298.82 GN 0.00 LS	0.00 0.00 GN 0.00 LS	74,298.82 74,298.82 GN 0.00 LS
Original Face:	86,750,000.000						