

Holdings

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



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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							
		19,293.800	Local	1.000000	19,293.80	1.000000	19,293.80	0.00
			Base	1.000000	19,293.80	1.000000	19,293.80	0.00
US DOLLAR Total								
		19,293.800	Local		19,293.80		19,293.80	0.00
			Base		19,293.80		19,293.80	0.00
CASH Total								
		19,293.800	Base		19,293.80		19,293.80	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
0347M3V19	ANGLESEA FDG PLC and ANG				2.460000	01 Aug 2019		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	1.31
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	1.31
0347M3W67	ANGLESEA FDG PLC and ANG				2.380000	06 Sep 2019		
		25,000,000.000	Local	99.762000	24,940,500.00	99.762000	24,940,500.00	1.63
			Base	99.762000	24,940,500.00	99.762000	24,940,500.00	1.63
03785EX17	APPLE INC				2.500000	01 Oct 2019		
		25,000,000.000	Local	99.576389	24,894,097.22	99.576389	24,894,097.22	1.63
			Base	99.576389	24,894,097.22	99.576389	24,894,097.22	1.63
03785EY16	APPLE INC				2.150000	01 Nov 2019		
		6,000,000.000	Local	99.450556	5,967,033.33	99.458478	5,967,508.68	475.35
			Base	99.450556	5,967,033.33	99.458478	5,967,508.68	475.35
04821UW65	ATLANTIC ASSET SECUR				2.280000	06 Sep 2019		
		8,907,000.000	Local	99.772000	8,886,692.04	99.772000	8,886,692.04	0.58
			Base	99.772000	8,886,692.04	99.772000	8,886,692.04	0.58

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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	
04821UX15	ATLANTIC ASSET SECUR	25,000,000.000	Local	99.620444	24,905,111.11	99.620444	24,905,111.11	0.00	1.63
			Base	99.620444	24,905,111.11	99.620444	24,905,111.11	0.00	1.63
06370RA58	BANK OF MONTREAL-	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.31
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.31
06370RP78	BANK OF MONTREAL-	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.63
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.63
07644AAM6	BEDFORD ROW FDG CORP	10,000,000.000	Local	98.962000	9,896,200.00	99.002847	9,900,284.70	4,084.70	0.65
			Base	98.962000	9,896,200.00	99.002847	9,900,284.70	4,084.70	0.65
07644BV17	BEDFORD ROW FDG CORP	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.98
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.98
07644CFT2	BEDFORD ROW FDG CORP	10,000,000.000	Local	100.000000	10,000,000.00	100.006000	10,000,600.00	600.00	0.65
			Base	100.000000	10,000,000.00	100.006000	10,000,600.00	600.00	0.65
09702MVE0	BOEING CO.	15,000,000.000	Local	99.906833	14,986,025.00	99.906833	14,986,025.00	0.00	0.98
			Base	99.906833	14,986,025.00	99.906833	14,986,025.00	0.00	0.98
09702MVM2	BOEING CO.	10,000,000.000	Local	99.857222	9,985,722.22	99.857222	9,985,722.22	0.00	0.65
			Base	99.857222	9,985,722.22	99.857222	9,985,722.22	0.00	0.65
12619UVE8	CRC FUNDING LLC	20,000,000.000	Local	99.909000	19,981,800.00	99.909000	19,981,800.00	0.00	1.31
			Base	99.909000	19,981,800.00	99.909000	19,981,800.00	0.00	1.31
13738KVS3	CAN AST & CAN LTD JT	20,000,000.000	Local	99.840278	19,968,055.55	99.840278	19,968,055.55	0.00	1.30
			Base	99.840278	19,968,055.55	99.840278	19,968,055.55	0.00	1.30

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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	
15060YV56	CEDAR SPRING CPTL CO	20,000,000.000	Local	99.973222	19,994,644.44	99.973222	19,994,644.44	0.00	1.31
			Base	99.973222	19,994,644.44	99.973222	19,994,644.44	0.00	1.31
15060YVP2	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.857000	9,985,700.00	99.857000	9,985,700.00	0.00	0.65
			Base	99.857000	9,985,700.00	99.857000	9,985,700.00	0.00	0.65
15060YWT3	CEDAR SPRING CPTL CO	20,000,000.000	Local	99.642167	19,928,433.33	99.642167	19,928,433.33	0.00	1.30
			Base	99.642167	19,928,433.33	99.642167	19,928,433.33	0.00	1.30
15963UV11	CHARIOT FNDG LLC	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.31
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.31
19121BWG0	COCA-COLA COMPANY	10,000,000.000	Local	99.674167	9,967,416.67	99.674167	9,967,416.67	0.00	0.65
			Base	99.674167	9,967,416.67	99.674167	9,967,416.67	0.00	0.65
19416FWW0	COLGATE PALMOLIVE CO	25,000,000.000	Local	99.641667	24,910,416.67	99.641667	24,910,416.67	0.00	1.63
			Base	99.641667	24,910,416.67	99.641667	24,910,416.67	0.00	1.63
2063C1V15	CONCORD MIN CPTL CO	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.31
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.31
2063C1V80	CONCORD MIN CPTL CO	20,000,000.000	Local	99.955278	19,991,055.56	99.955278	19,991,055.56	0.00	1.31
			Base	99.955278	19,991,055.56	99.955278	19,991,055.56	0.00	1.31
22599G006	CREDIT AGRICOLE REPO REPO	13,948,618.780	Local	100.000000	13,948,618.78	100.000000	13,948,618.78	0.00	0.91
			Base	100.000000	13,948,618.78	100.000000	13,948,618.78	0.00	0.91
22845AKT6	CROWN POINT CAP CO.	22,000,000.000	Local	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	1.44
			Base	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	1.44

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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	
2284K1XH1	CROWN POINT CAP CO.	25,000,000.000	Local	99.514472	24,878,618.05	99.514472	24,878,618.05	0.00	1.63
			Base	99.514472	24,878,618.05	99.514472	24,878,618.05	0.00	1.63
2546R3VN1	DISNEY (WALT) CO THE	20,000,000.000	Local	99.855917	19,971,183.33	99.855917	19,971,183.33	0.00	1.30
			Base	99.855917	19,971,183.33	99.855917	19,971,183.33	0.00	1.30
30601YA39	FAIRWAY FINANCE CORP	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.65
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.65
30601YZQ1	FAIRWAY FINANCE CORP	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.65
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.65
37737QW91	GLAXOSMITHKLINE LLC	25,000,000.000	Local	99.749750	24,937,437.50	99.749750	24,937,437.50	0.00	1.63
			Base	99.749750	24,937,437.50	99.749750	24,937,437.50	0.00	1.63
37829AAZ1	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.98
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.98
37829ABE7	GLENCOVE FDG DAC/LLC	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.63
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.63
38346MV27	GOTHAM FDG CORP	20,000,000.000	Local	99.993000	19,998,600.00	99.993000	19,998,600.00	0.00	1.31
			Base	99.993000	19,998,600.00	99.993000	19,998,600.00	0.00	1.31
38346MV92	GOTHAM FDG CORP	25,000,000.000	Local	99.946667	24,986,666.67	99.946667	24,986,666.67	0.00	1.63
			Base	99.946667	24,986,666.67	99.946667	24,986,666.67	0.00	1.63
40588MVL8	HALKIN FINANCE LLC USC	20,000,000.000	Local	99.868056	19,973,611.11	99.868056	19,973,611.11	0.00	1.30
			Base	99.868056	19,973,611.11	99.868056	19,973,611.11	0.00	1.30

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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	
40588MXU6	HALKIN FINANCE LLC USC	20,000,000.000	Local	99.450000	19,890,000.00	99.450000	19,890,000.00	0.00	1.30
			Base	99.450000	19,890,000.00	99.450000	19,890,000.00	0.00	1.30
45779QV29	INSTITUTIONAL SECURED	25,000,000.000	Local	99.993194	24,998,298.61	99.993194	24,998,298.61	0.00	1.63
			Base	99.993194	24,998,298.61	99.993194	24,998,298.61	0.00	1.63
45779QV78	INSTITUTIONAL SECURED	25,000,000.000	Local	99.962333	24,990,583.33	99.962333	24,990,583.33	0.00	1.63
			Base	99.962333	24,990,583.33	99.962333	24,990,583.33	0.00	1.63
48803MNG0	KELLS FDG LLC	22,000,000.000	Local	99.773333	21,950,133.33	99.773333	21,950,133.33	0.00	1.43
			Base	99.773333	21,950,133.33	99.773333	21,950,133.33	0.00	1.43
48803NBR7	KELLS FDG LLC	10,000,000.000	Local	99.450000	9,945,000.00	99.450000	9,945,000.00	0.00	0.65
			Base	99.450000	9,945,000.00	99.450000	9,945,000.00	0.00	0.65
48803TKG8	KELLS FDG LLC	20,000,000.000	Local	99.675444	19,935,088.89	99.675444	19,935,088.89	0.00	1.30
			Base	99.675444	19,935,088.89	99.675444	19,935,088.89	0.00	1.30
52952MV72	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.960333	19,992,066.67	99.960333	19,992,066.67	0.00	1.31
			Base	99.960333	19,992,066.67	99.960333	19,992,066.67	0.00	1.31
52952MV72	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.957500	19,991,500.00	99.957500	19,991,500.00	0.00	1.31
			Base	99.957500	19,991,500.00	99.957500	19,991,500.00	0.00	1.31
52952MXA3	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.562500	9,956,250.00	99.562500	9,956,250.00	0.00	0.65
			Base	99.562500	9,956,250.00	99.562500	9,956,250.00	0.00	0.65
56274MV25	MANHATTAN ASSET FDG.	25,000,000.000	Local	99.993333	24,998,333.33	99.993333	24,998,333.33	0.00	1.63
			Base	99.993333	24,998,333.33	99.993333	24,998,333.33	0.00	1.63

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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	
62455BVK8	MOUNTCLIFF	10,000,000.000	Local	99.872500	9,987,250.00	99.872500	9,987,250.00	0.00	0.65
			Base	99.872500	9,987,250.00	99.872500	9,987,250.00	0.00	0.65
62455BWK7	MOUNTCLIFF	10,950,000.000	Local	99.674694	10,914,379.04	99.674694	10,914,379.04	0.00	0.71
			Base	99.674694	10,914,379.04	99.674694	10,914,379.04	0.00	0.71
62455BXX8	MOUNTCLIFF	10,000,000.000	Local	99.426195	9,942,619.45	99.425942	9,942,594.20	-25.25	0.65
			Base	99.426195	9,942,619.45	99.425942	9,942,594.20	-25.25	0.65
63763QVW4	NATIONAL SECS CLEARING	25,000,000.000	Local	99.803444	24,950,861.11	99.803444	24,950,861.11	0.00	1.63
			Base	99.803444	24,950,861.11	99.803444	24,950,861.11	0.00	1.63
66844DVK5	NORTHWESTERN UNIVERS	20,000,000.000	Local	99.876500	19,975,300.00	99.876500	19,975,300.00	0.00	1.30
			Base	99.876500	19,975,300.00	99.876500	19,975,300.00	0.00	1.30
66844DVV1	NORTHWESTERN UNIVERS	30,000,000.000	Local	99.809444	29,942,833.33	99.809444	29,942,833.33	0.00	1.96
			Base	99.809444	29,942,833.33	99.809444	29,942,833.33	0.00	1.96
67983UW90	OLD LINE FUNDING LLC	3,498,000.000	Local	99.754083	3,489,397.83	99.754083	3,489,397.83	0.00	0.23
			Base	99.754083	3,489,397.83	99.754083	3,489,397.83	0.00	0.23
67983UX99	OLD LINE FUNDING LLC	20,000,000.000	Local	99.511250	19,902,250.00	99.511250	19,902,250.00	0.00	1.30
			Base	99.511250	19,902,250.00	99.511250	19,902,250.00	0.00	1.30
67983UY56	OLD LINE FUNDING LLC	25,000,000.000	Local	99.405333	24,851,333.34	99.418133	24,854,533.25	3,199.91	1.62
			Base	99.405333	24,851,333.34	99.418133	24,854,533.25	3,199.91	1.62
71708FWP3	PFIZER INC	25,000,000.000	Local	99.676111	24,919,027.78	99.676111	24,919,027.78	0.00	1.63
			Base	99.676111	24,919,027.78	99.676111	24,919,027.78	0.00	1.63

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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	
71708FXF4	PFIZER INC	20,000,000.000	Local	99.539583	19,907,916.66	99.539583	19,907,916.66	0.00	1.30
			Base	99.539583	19,907,916.66	99.539583	19,907,916.66	0.00	1.30
82124MVT4	SHEFFIELD RECEIVABLE	20,000,000.000	Local	99.820889	19,964,177.78	99.820889	19,964,177.78	0.00	1.30
			Base	99.820889	19,964,177.78	99.820889	19,964,177.78	0.00	1.30
82124MVW7	SHEFFIELD RECEIVABLE	10,000,000.000	Local	99.792972	9,979,297.22	99.792972	9,979,297.22	0.00	0.65
			Base	99.792972	9,979,297.22	99.792972	9,979,297.22	0.00	0.65
88602UVE7	THUNDER BAY FNDNG LLC	20,000,000.000	Local	99.909000	19,981,800.00	99.909000	19,981,800.00	0.00	1.31
			Base	99.909000	19,981,800.00	99.909000	19,981,800.00	0.00	1.31
88602UXG0	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.522889	14,928,433.34	99.522889	14,928,433.34	0.00	0.98
			Base	99.522889	14,928,433.34	99.522889	14,928,433.34	0.00	0.98
88603LBL2	THUNDER BAY FNDNG LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.98
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.98
91058UV26	UNITED HEALTHCARE CO	20,000,000.000	Local	99.993083	19,998,616.67	99.993083	19,998,616.67	0.00	1.31
			Base	99.993083	19,998,616.67	99.993083	19,998,616.67	0.00	1.31
91058UVP5	UNITED HEALTHCARE CO	15,000,000.000	Local	99.846000	14,976,900.00	99.846000	14,976,900.00	0.00	0.98
			Base	99.846000	14,976,900.00	99.846000	14,976,900.00	0.00	0.98
912796SN0	TREASURY BILL 10/19 0.00000	5,000,000.000	Local	99.486046	4,974,302.32	99.486046	4,974,302.32	0.00	0.32
			Base	99.486046	4,974,302.32	99.486046	4,974,302.32	0.00	0.32
912796TB5	TREASURY BILL 01/20 0.00000	10,000,000.000	Local	99.051500	9,905,150.00	99.074851	9,907,485.10	2,335.10	0.65
			Base	99.051500	9,905,150.00	99.074851	9,907,485.10	2,335.10	0.65

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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	
912796TC3	TREASURY BILL 01/20 0.00000				2.020000	23 Jan 2020			
	10,000,000.000	Local	99.018056	9,901,805.56	99.037683	9,903,768.30	1,962.74		0.65
		Base	99.018056	9,901,805.56	99.037683	9,903,768.30	1,962.74		0.65
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				2.480000	01 Aug 2019			
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00		3.27
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00		3.27
92646LVF4	VICTORY RECEIVABLES				2.360000	15 Aug 2019			
	10,000,000.000	Local	99.908222	9,990,822.22	99.908222	9,990,822.22	0.00		0.65
		Base	99.908222	9,990,822.22	99.908222	9,990,822.22	0.00		0.65
92646LVG2	VICTORY RECEIVABLES				2.390000	16 Aug 2019			
	25,000,000.000	Local	99.900417	24,975,104.17	99.900417	24,975,104.17	0.00		1.63
		Base	99.900417	24,975,104.17	99.900417	24,975,104.17	0.00		1.63
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				2.450000	01 Aug 2019			
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00		3.27
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00		3.27
96327SVW9	WHEELS INC				2.430000	30 Aug 2019			
	25,000,000.000	Local	99.804250	24,951,062.50	99.804250	24,951,062.50	0.00		1.63
		Base	99.804250	24,951,062.50	99.804250	24,951,062.50	0.00		1.63
96327SW40	WHEELS INC				2.530000	04 Sep 2019			
	7,000,000.000	Local	99.761056	6,983,273.89	99.761056	6,983,273.89	0.00		0.46
		Base	99.761056	6,983,273.89	99.761056	6,983,273.89	0.00		0.46
979QRC005	BANK OF AMERICA REPO				2.520000	01 Aug 2019			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		6.53
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		6.53
US DOLLAR Total									
	1,434,303,618.780	Local		1,431,824,806.95		1,431,837,439.50	12,632.55		93.53
		Base		1,431,824,806.95		1,431,837,439.50	12,632.55		93.53
CASH EQUIVALENT Total									
	1,434,303,618.780	Base		1,431,824,806.95		1,431,837,439.50	12,632.55		93.53

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

14315PAA3	CARMAX AUTO OWNER TRUST CARMX 2019 3 A1				2.256610	17 Aug 2020		
	11,250,000.000	Local	100.000000	11,250,000.00	100.001070	11,250,120.38	120.38	0.73
Original Face:	11,250,000.000	Base	100.000000	11,250,000.00	100.001070	11,250,120.38	120.38	0.73
14316LAA1	CARMAX AUTO OWNER TRUST CARMX 2019 2 A1				2.604480	15 Apr 2020		
	5,702,850.130	Local	100.000000	5,702,850.13	100.031330	5,704,636.83	1,786.70	0.37
Original Face:	10,000,000.000	Base	100.000000	5,702,850.13	100.031330	5,704,636.83	1,786.70	0.37
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1				2.700410	20 Feb 2020		
	2,503,480.090	Local	100.000000	2,503,480.09	100.022170	2,504,035.11	555.02	0.16
Original Face:	10,000,000.000	Base	100.000000	2,503,480.09	100.022170	2,504,035.11	555.02	0.16
36257AAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 2 A1				2.596760	20 May 2020		
	4,111,574.800	Local	100.000000	4,111,574.80	100.024710	4,112,590.77	1,015.97	0.27
Original Face:	6,500,000.000	Base	100.000000	4,111,574.80	100.024710	4,112,590.77	1,015.97	0.27
448969AA3	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 A A1 144A				2.662400	13 Mar 2020		
	1,268,718.470	Local	100.000000	1,268,718.47	100.012604	1,268,878.38	159.91	0.08
Original Face:	5,000,000.000	Base	100.000000	1,268,718.47	100.012604	1,268,878.38	159.91	0.08
44932NAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1				2.604640	15 Apr 2020		
	2,475,213.280	Local	100.000000	2,475,213.28	100.022860	2,475,779.11	565.83	0.16
Original Face:	5,000,000.000	Base	100.000000	2,475,213.28	100.022860	2,475,779.11	565.83	0.16
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1				2.260540	17 Aug 2020		
	12,000,000.000	Local	100.000000	12,000,000.00	99.998460	11,999,815.20	-184.80	0.78
Original Face:	12,000,000.000	Base	100.000000	12,000,000.00	99.998460	11,999,815.20	-184.80	0.78
912796QV4	TREASURY BILL 08/19 0.00000					15 Aug 2019		
	30,000,000.000	Local	99.907250	29,972,175.00	99.922054	29,976,616.20	4,441.20	1.96
		Base	99.907250	29,972,175.00	99.922054	29,976,616.20	4,441.20	1.96
912796SP5	TREASURY BILL 10/19 0.00000				0.010000	24 Oct 2019		
	10,000,000.000	Local	99.439767	9,943,976.66	99.526878	9,952,687.80	8,711.14	0.65
		Base	99.439767	9,943,976.66	99.526878	9,952,687.80	8,711.14	0.65

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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
912796SQ3	TREASURY BILL 10/19 0.00000				0.010000	31 Oct 2019		
	10,000,000.000	Local	99.394597	9,939,459.70	99.484923	9,948,492.30	9,032.60	0.65
		Base	99.394597	9,939,459.70	99.484923	9,948,492.30	9,032.60	0.65
912796TA7	TREASURY BILL 01/20 0.00000				0.010000	09 Jan 2020		
	10,000,000.000	Local	99.073758	9,907,375.82	99.083270	9,908,327.00	951.18	0.65
		Base	99.073758	9,907,375.82	99.083270	9,908,327.00	951.18	0.65
US DOLLAR Total								
	99,311,836.770	Local		99,074,823.95		99,101,979.08	27,155.13	6.47
Original Face:	59,750,000.000	Base		99,074,823.95		99,101,979.08	27,155.13	6.47
FIXED INCOME Total								
	99,311,836.770	Base		99,074,823.95		99,101,979.08	27,155.13	6.47
Original Face:	59,750,000.000							

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

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								
		1,533,634,749.350	Base	1,530,918,924.70		1,530,958,712.38	39,787.68	100.00
Original Face:		59,750,000.000						

Holdings

Currency Summary

As of: July 31, 2019

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: August 8, 2019



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								
	19,293.800	Local	19,293.80	19,293.80	0.00	0.00		0.00
		Base	19,293.80	19,293.80	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,434,303,618.780	Local	1,431,824,806.95	1,431,837,439.50	93.53	12,632.55		12,632.55
		Base	1,431,824,806.95	1,431,837,439.50	93.53	12,632.55	0.00	12,632.55
FIXED INCOME								
	99,311,836.770	Local	99,074,823.95	99,101,979.08	6.47	27,155.13		27,155.13
Original Face:	59,750,000.000	Base	99,074,823.95	99,101,979.08	6.47	27,155.13	0.00	27,155.13
US DOLLAR Total								
	1,533,634,749.350	Local	1,530,918,924.70	1,530,958,712.38	100.00	39,787.68		39,787.68
Original Face:	59,750,000.000	Base	1,530,918,924.70	1,530,958,712.38	100.00	39,787.68	0.00	39,787.68
FUND Total								
	1,533,634,749.350	Base	1,530,918,924.70	1,530,958,712.38	100.00	39,787.68	0.00	39,787.68
Original Face:	59,750,000.000							

Holdings

Asset Summary

As of: July 31, 2019

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

View Date: August 8, 2019



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	19,293.800	19,293.80	19,293.80	0.00	0.00	0.00	0.00
CASH Total	19,293.800	19,293.80	19,293.80	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: July 31, 2019

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

View Date: August 8, 2019



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							
	1,434,303,618.780	1,431,824,806.95	1,431,837,439.50	93.53	12,632.55	0.00	12,632.55
CASH EQUIVALENT Total							
	1,434,303,618.780	1,431,824,806.95	1,431,837,439.50	93.53	12,632.55	0.00	12,632.55

Holdings

Asset Summary

As of: July 31, 2019

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

View Date: August 8, 2019



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	99,311,836.770	99,074,823.95	99,101,979.08	6.47	27,155.13	0.00	27,155.13
FIXED INCOME Total	99,311,836.770	99,074,823.95	99,101,979.08	6.47	27,155.13	0.00	27,155.13

Holdings

Asset Summary

As of: July 31, 2019

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

View Date: August 8, 2019



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	1,533,634,749.350	1,530,918,924.70	1,530,958,712.38	100.00	39,787.68	0.00	39,787.68

Holdings

Fund Summary

As of: July 31, 2019

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

View Date:

August 8, 2019



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	19,293.800	19,293.80	19,293.80	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	1,434,303,618.780	1,431,824,806.95	1,431,837,439.50	93.53	12,632.55 12,657.80 GN -25.25 LS	0.00 0.00 GN 0.00 LS	12,632.55 12,657.80 GN -25.25 LS	
FIXED INCOME	99,311,836.770	99,074,823.95	99,101,979.08	6.47	27,155.13 27,339.93 GN -184.80 LS	0.00 0.00 GN 0.00 LS	27,155.13 27,339.93 GN -184.80 LS	
Original Face:	59,750,000.000							
<hr/>								
FUND Total	0.000	1,533,634,749.350	1,530,918,924.70	1,530,958,712.38	100.00	39,787.68 39,997.73 GN -210.05 LS	0.00 0.00 GN 0.00 LS	39,787.68 39,997.73 GN -210.05 LS
Original Face:	59,750,000.000							