

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 12, 2021

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							
		-0.030	Local	1.000000	-0.03	1.000000	-0.03	0.00
			Base	1.000000	-0.03	1.000000	-0.03	0.00
US DOLLAR Total								
		-0.030	Local		-0.03		-0.03	0.00
			Base		-0.03		-0.03	0.00
CASH Total								
		-0.030	Base		-0.03		-0.03	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
03040LXM6	AMERICAN WATER CAPIT				0.090000	21 Oct 2021		
	20,000,000.000	Local	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	1.00
		Base	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	1.00
0347M2XJ0	ANGLESEA FDG PLC and ANG				0.120000	18 Oct 2021		
	25,000,000.000	Local	99.994333	24,998,583.33	99.994333	24,998,583.33	0.00	1.24
		Base	99.994333	24,998,583.33	99.994333	24,998,583.33	0.00	1.24
0347M2YW0	ANGLESEA FDG PLC and ANG				0.110000	30 Nov 2021		
	25,000,000.000	Local	99.981667	24,995,416.67	99.981667	24,995,416.67	0.00	1.24
		Base	99.981667	24,995,416.67	99.981667	24,995,416.67	0.00	1.24
03785DXR2	APPLE INC				0.060000	25 Oct 2021		
	25,000,000.000	Local	99.996000	24,999,000.00	99.996000	24,999,000.00	0.00	1.24
		Base	99.996000	24,999,000.00	99.996000	24,999,000.00	0.00	1.24
04821TX42	ATLANTIC ASSET SECUR				0.110000	04 Oct 2021		
	21,650,000.000	Local	99.999083	21,649,801.54	99.999083	21,649,801.54	0.00	1.08
		Base	99.999083	21,649,801.54	99.999083	21,649,801.54	0.00	1.08

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04821TXK6	ATLANTIC ASSET SECUR	20,000,000.000	Local	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	1.00
			Base	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	1.00
04821TYC3	ATLANTIC ASSET SECUR	7,000,000.000	Local	99.986000	6,999,020.00	99.986000	6,999,020.00	0.00	0.35
			Base	99.986000	6,999,020.00	99.986000	6,999,020.00	0.00	0.35
05253CA48	AUST & NEW ZEA	15,000,000.000	Local	99.968333	14,995,250.00	99.980736	14,997,110.40	1,860.40	0.75
			Base	99.968333	14,995,250.00	99.980736	14,997,110.40	1,860.40	0.75
05253CAR7	AUST & NEW ZEA	10,000,000.000	Local	99.958111	9,995,811.11	99.958111	9,995,811.11	0.00	0.50
			Base	99.958111	9,995,811.11	99.958111	9,995,811.11	0.00	0.50
05253CC12	AUST & NEW ZEA	10,000,000.000	Local	99.916111	9,991,611.11	99.966025	9,996,602.50	4,991.39	0.50
			Base	99.916111	9,991,611.11	99.966025	9,996,602.50	4,991.39	0.50
06367CFG7	BANK OF MONTREAL-	15,000,000.000	Local	100.000000	15,000,000.00	100.040588	15,006,088.20	6,088.20	0.75
			Base	100.000000	15,000,000.00	100.040588	15,006,088.20	6,088.20	0.75
06367CJQ1	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	100.008000	10,000,800.00	800.00	0.50
			Base	100.000000	10,000,000.00	100.008000	10,000,800.00	800.00	0.50
06417MPH2	BANK OF NOVA SCOTIA	10,000,000.000	Local	100.006175	10,000,617.45	100.039000	10,003,900.00	3,282.55	0.50
			Base	100.006175	10,000,617.45	100.039000	10,003,900.00	3,282.55	0.50
06417MQC2	BANK OF NOVA SCOTIA	10,000,000.000	Local	100.000000	10,000,000.00	100.024000	10,002,400.00	2,400.00	0.50
			Base	100.000000	10,000,000.00	100.024000	10,002,400.00	2,400.00	0.50
07644AZ72	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.973944	9,997,394.44	99.973944	9,997,394.44	0.00	0.50
			Base	99.973944	9,997,394.44	99.973944	9,997,394.44	0.00	0.50

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07644BA36	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.945167	4,997,258.33	99.971017	4,998,550.85	1,292.52	0.25
			Base	99.945167	4,997,258.33	99.971017	4,998,550.85	1,292.52	0.25
07644BBA9	BEDFORD ROW FDG CORP	25,000,000.000	Local	99.956000	24,989,000.00	99.954533	24,988,633.25	-366.75	1.24
			Base	99.956000	24,989,000.00	99.954533	24,988,633.25	-366.75	1.24
07644BCM2	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.933500	9,993,350.00	99.933500	9,993,350.00	0.00	0.50
			Base	99.933500	9,993,350.00	99.933500	9,993,350.00	0.00	0.50
13606CSH8	CANADIAN IMPERIAL BK	10,000,000.000	Local	100.000000	10,000,000.00	100.046442	10,004,644.20	4,644.20	0.50
			Base	100.000000	10,000,000.00	100.046442	10,004,644.20	4,644.20	0.50
13606CW75	CANADIAN IMPERIAL BK	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.24
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.24
13738JYF1	CAN AST + CAN LTD JT	6,752,000.000	Local	99.987500	6,751,156.00	99.987500	6,751,156.00	0.00	0.34
			Base	99.987500	6,751,156.00	99.987500	6,751,156.00	0.00	0.34
13738JZ94	CAN AST + CAN LTD JT	15,000,000.000	Local	99.978917	14,996,837.50	99.978917	14,996,837.50	0.00	0.75
			Base	99.978917	14,996,837.50	99.978917	14,996,837.50	0.00	0.75
13738JZT0	CAN AST + CAN LTD JT	20,000,000.000	Local	99.975833	19,995,166.67	99.975833	19,995,166.67	0.00	1.00
			Base	99.975833	19,995,166.67	99.975833	19,995,166.67	0.00	1.00
13738KAE7	CAN AST & CAN LTD JT	5,000,000.000	Local	99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	0.25
			Base	99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	0.25
14912DZ10	CATERPLR FIN SRV CO.	25,000,000.000	Local	99.988139	24,997,034.73	99.988139	24,997,034.73	0.00	1.24
			Base	99.988139	24,997,034.73	99.988139	24,997,034.73	0.00	1.24

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15060XYF3	CEDAR SPRING CPTL CO	25,000,000.000	Local	99.985000	24,996,250.00	99.985000	24,996,250.00	0.00	1.24
			Base	99.985000	24,996,250.00	99.985000	24,996,250.00	0.00	1.24
15060XZ13	CEDAR SPRING CPTL CO	25,000,000.000	Local	99.979667	24,994,916.67	99.979667	24,994,916.67	0.00	1.24
			Base	99.979667	24,994,916.67	99.979667	24,994,916.67	0.00	1.24
15963TX46	CHARIOT FNDG LLC	15,000,000.000	Local	99.999083	14,999,862.50	99.999083	14,999,862.50	0.00	0.75
			Base	99.999083	14,999,862.50	99.999083	14,999,862.50	0.00	0.75
15963TXT1	CHARIOT FNDG LLC	15,000,000.000	Local	99.992056	14,998,808.33	99.992056	14,998,808.33	0.00	0.75
			Base	99.992056	14,998,808.33	99.992056	14,998,808.33	0.00	0.75
16677JXV3	CHEVRON CORP	10,000,000.000	Local	99.987556	9,998,755.55	99.987556	9,998,755.55	0.00	0.50
			Base	99.987556	9,998,755.55	99.987556	9,998,755.55	0.00	0.50
19121BH10	COCA-COLA COMPANY	15,000,000.000	Local	99.898667	14,984,800.00	99.898667	14,984,800.00	0.00	0.75
			Base	99.898667	14,984,800.00	99.898667	14,984,800.00	0.00	0.75
2063C0Y14	CONCORD MIN CPTL CO	25,000,000.000	Local	99.989667	24,997,416.67	99.989667	24,997,416.67	0.00	1.24
			Base	99.989667	24,997,416.67	99.989667	24,997,416.67	0.00	1.24
2063C0YA4	CONCORD MIN CPTL CO	25,000,000.000	Local	99.986667	24,996,666.67	99.986667	24,996,666.67	0.00	1.24
			Base	99.986667	24,996,666.67	99.986667	24,996,666.67	0.00	1.24
30229BAQ0	EXXON MOBIL CORP	10,000,000.000	Local	99.984028	9,998,402.78	99.984028	9,998,402.78	0.00	0.50
			Base	99.984028	9,998,402.78	99.984028	9,998,402.78	0.00	0.50
30229BC13	EXXON MOBIL CORP	15,000,000.000	Local	99.958056	14,993,708.34	99.958056	14,993,708.34	0.00	0.75
			Base	99.958056	14,993,708.34	99.958056	14,993,708.34	0.00	0.75

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30601WAM1	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.956444	9,995,644.44	99.956444	9,995,644.44	0.00	0.50
			Base	99.956444	9,995,644.44	99.956444	9,995,644.44	0.00	0.50
30601WAT6	FAIRWAY FINANCE CORP	15,000,000.000	Local	99.960667	14,994,100.00	99.960667	14,994,100.00	0.00	0.75
			Base	99.960667	14,994,100.00	99.960667	14,994,100.00	0.00	0.75
38346LYA8	GOTHAM FDG CORP	10,000,000.000	Local	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.50
			Base	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.50
38346LYV2	GOTHAM FDG CORP	20,000,000.000	Local	99.983611	19,996,722.22	99.983611	19,996,722.22	0.00	1.00
			Base	99.983611	19,996,722.22	99.983611	19,996,722.22	0.00	1.00
38346LZA7	GOTHAM FDG CORP	20,000,000.000	Local	99.982500	19,996,500.00	99.982500	19,996,500.00	0.00	1.00
			Base	99.982500	19,996,500.00	99.982500	19,996,500.00	0.00	1.00
40060WX15	GTA FDG LLC DISC	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.00
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.00
40060WXE7	GTA FDG LLC DISC	25,000,000.000	Local	99.996389	24,999,097.22	99.996389	24,999,097.22	0.00	1.24
			Base	99.996389	24,999,097.22	99.996389	24,999,097.22	0.00	1.24
40060WXS6	GTA FDG LLC DISC	10,000,000.000	Local	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.50
			Base	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.50
40588LX46	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.75
			Base	99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	0.75
40588LXS3	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.50
			Base	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.50

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40588LYV5	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.978694	14,996,804.17	99.978694	14,996,804.17	0.00	0.75
			Base	99.978694	14,996,804.17	99.978694	14,996,804.17	0.00	0.75
45779PX52	INSTITUTIONAL SECURED	3,450,000.000	Local	99.998889	3,449,961.67	99.998889	3,449,961.67	0.00	0.17
			Base	99.998889	3,449,961.67	99.998889	3,449,961.67	0.00	0.17
45779PX52	INSTITUTIONAL SECURED	6,250,000.000	Local	99.998556	6,249,909.72	99.998556	6,249,909.72	0.00	0.31
			Base	99.998556	6,249,909.72	99.998556	6,249,909.72	0.00	0.31
45779PX60	INSTITUTIONAL SECURED	10,000,000.000	Local	99.997917	9,999,791.67	99.997917	9,999,791.67	0.00	0.50
			Base	99.997917	9,999,791.67	99.997917	9,999,791.67	0.00	0.50
45779QA55	INSTITUTIONAL SECURED	21,500,000.000	Local	99.960000	21,491,400.00	99.960000	21,491,400.00	0.00	1.07
			Base	99.960000	21,491,400.00	99.960000	21,491,400.00	0.00	1.07
47816GBB4	JOHNSON & JOHNSON	10,000,000.000	Local	99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.50
			Base	99.974139	9,997,413.89	99.974139	9,997,413.89	0.00	0.50
4820P2XK6	JUPITER SECT CO LLC	25,000,000.000	Local	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	1.24
			Base	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	1.24
4820P2Y41	JUPITER SECT CO LLC	23,500,000.000	Local	99.991028	23,497,891.53	99.991028	23,497,891.53	0.00	1.17
			Base	99.991028	23,497,891.53	99.991028	23,497,891.53	0.00	1.17
52953AXF7	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.996111	19,999,222.22	99.996111	19,999,222.22	0.00	1.00
			Base	99.996111	19,999,222.22	99.996111	19,999,222.22	0.00	1.00
52953AXF7	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.50
			Base	99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.50

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52953AXJ9	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.994333	9,999,433.33	99.994333	9,999,433.33	0.00	0.50
			Base	99.994333	9,999,433.33	99.994333	9,999,433.33	0.00	0.50
52953AXJ9	LEXINGTN PKR CAP CO LL	4,468,000.000	Local	99.993861	4,467,725.71	99.993861	4,467,725.71	0.00	0.22
			Base	99.993861	4,467,725.71	99.993861	4,467,725.71	0.00	0.22
53127TX65	LIBERTY FUNDING LLC	25,000,000.000	Local	99.998611	24,999,652.78	99.998611	24,999,652.78	0.00	1.24
			Base	99.998611	24,999,652.78	99.998611	24,999,652.78	0.00	1.24
53127TZT3	LIBERTY FUNDING LLC	25,000,000.000	Local	99.975833	24,993,958.34	99.975833	24,993,958.34	0.00	1.24
			Base	99.975833	24,993,958.34	99.975833	24,993,958.34	0.00	1.24
56274LXU3	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	0.75
			Base	99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	0.75
56274LYW8	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.966667	9,996,666.67	99.966667	9,996,666.67	0.00	0.50
			Base	99.966667	9,996,666.67	99.966667	9,996,666.67	0.00	0.50
56274LZ15	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.50
			Base	99.984750	9,998,475.00	99.984750	9,998,475.00	0.00	0.50
56274MA69	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.962278	14,994,341.67	99.962278	14,994,341.67	0.00	0.75
			Base	99.962278	14,994,341.67	99.962278	14,994,341.67	0.00	0.75
57576JX56	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.998889	24,999,722.22	99.998889	24,999,722.22	0.00	1.24
			Base	99.998889	24,999,722.22	99.998889	24,999,722.22	0.00	1.24
57576JXD9	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	1.24
			Base	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	1.24

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59157TXU2	METLIFE SHORT TERM FDG				0.140000	28 Oct 2021			
		10,000,000.000	Local	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.50
			Base	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.50
59157TZD8	METLIFE SHORT TERM FDG				0.090000	13 Dec 2021			
		15,000,000.000	Local	99.981750	14,997,262.50	99.981750	14,997,262.50	0.00	0.75
			Base	99.981750	14,997,262.50	99.981750	14,997,262.50	0.00	0.75
59157UAM2	METLIFE SHORT TERM FDG				0.120000	21 Jan 2022			
		15,000,000.000	Local	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	0.75
			Base	99.962667	14,994,400.00	99.962667	14,994,400.00	0.00	0.75
59157UDB3	METLIFE SHORT TERM FDG				0.120000	11 Apr 2022			
		10,000,000.000	Local	99.936000	9,993,600.00	99.936000	9,993,600.00	0.00	0.50
			Base	99.936000	9,993,600.00	99.936000	9,993,600.00	0.00	0.50
62455AXC6	MOUNTCLIFF				0.140000	12 Oct 2021			
		15,000,000.000	Local	99.995722	14,999,358.33	99.995722	14,999,358.33	0.00	0.75
			Base	99.995722	14,999,358.33	99.995722	14,999,358.33	0.00	0.75
62455AY19	MOUNTCLIFF				0.150000	01 Nov 2021			
		19,400,000.000	Local	99.987083	19,397,494.17	99.987083	19,397,494.17	0.00	0.97
			Base	99.987083	19,397,494.17	99.987083	19,397,494.17	0.00	0.97
63763QB22	NATIONAL SECS CLEARING				0.090000	02 Feb 2022			
		25,000,000.000	Local	99.969000	24,992,250.00	99.969000	24,992,250.00	0.00	1.24
			Base	99.969000	24,992,250.00	99.969000	24,992,250.00	0.00	1.24
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021			
		15,000,000.000	Local	99.986778	14,998,016.67	99.986778	14,998,016.67	0.00	0.75
			Base	99.986778	14,998,016.67	99.986778	14,998,016.67	0.00	0.75
64951WXV1	NEW YORK LFE CAP COR				0.070000	29 Oct 2021			
		20,000,000.000	Local	99.994556	19,998,911.11	99.994556	19,998,911.11	0.00	1.00
			Base	99.994556	19,998,911.11	99.994556	19,998,911.11	0.00	1.00
64951WZ31	NEW YORK LFE CAP COR				0.070000	03 Dec 2021			
		15,000,000.000	Local	99.987750	14,998,162.50	99.987750	14,998,162.50	0.00	0.75
			Base	99.987750	14,998,162.50	99.987750	14,998,162.50	0.00	0.75

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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	
64951WZT4	NEW YORK LFE CAP COR	9,153,000.000	Local	99.985500	9,151,672.82	99.985500	9,151,672.82	0.00	0.46
			Base	99.985500	9,151,672.82	99.985500	9,151,672.82	0.00	0.46
6698M5CE7	NOVARTIS FNC CRP	10,000,000.000	Local	99.968111	9,996,811.11	99.968111	9,996,811.11	0.00	0.50
			Base	99.968111	9,996,811.11	99.968111	9,996,811.11	0.00	0.50
67983TXC5	OLD LINE FUNDING LLC	20,000,000.000	Local	99.997250	19,999,450.00	99.997250	19,999,450.00	0.00	1.00
			Base	99.997250	19,999,450.00	99.997250	19,999,450.00	0.00	1.00
67983TZF6	OLD LINE FUNDING LLC	17,500,000.000	Local	99.975000	17,495,625.00	99.975000	17,495,625.00	0.00	0.87
			Base	99.975000	17,495,625.00	99.975000	17,495,625.00	0.00	0.87
67983UAK9	OLD LINE FUNDING LLC	5,000,000.000	Local	99.969445	4,998,472.23	99.969445	4,998,472.23	0.00	0.25
			Base	99.969445	4,998,472.23	99.969445	4,998,472.23	0.00	0.25
67983UBN2	OLD LINE FUNDING LLC	7,575,000.000	Local	99.944000	7,570,758.00	99.944000	7,570,758.00	0.00	0.38
			Base	99.944000	7,570,758.00	99.944000	7,570,758.00	0.00	0.38
74271TX16	PROCTOR GAMBLE AND CO	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.24
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.24
74271TXT5	PROCTOR GAMBLE AND CO	20,000,000.000	Local	99.996389	19,999,277.78	99.996389	19,999,277.78	0.00	1.00
			Base	99.996389	19,999,277.78	99.996389	19,999,277.78	0.00	1.00
78009BCU4	ROYAL BK OF CANADA	20,000,000.000	Local	99.925833	19,985,166.67	99.925833	19,985,166.67	0.00	0.99
			Base	99.925833	19,985,166.67	99.925833	19,985,166.67	0.00	0.99
82124LY55	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	1.24
			Base	99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	1.24

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82124LYH9	SHEFFIELD RECEIVABLE				0.100000	17 Nov 2021			
		25,000,000.000	Local	99.986944	24,996,736.11	99.986944	24,996,736.11	0.00	1.24
			Base	99.986944	24,996,736.11	99.986944	24,996,736.11	0.00	1.24
8225X2X17	SHELL INTNL FNC B.V				0.260000	01 Oct 2021			
		6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.30
			Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.30
86562KY24	SUMITOMO MTSU BKG CORP				0.110000	02 Nov 2021			
		15,000,000.000	Local	99.990222	14,998,533.33	99.990222	14,998,533.33	0.00	0.75
			Base	99.990222	14,998,533.33	99.990222	14,998,533.33	0.00	0.75
86564GR37	SUMITOMO MITSUI TRUST NY				0.110000	16 Dec 2021			
		25,000,000.000	Local	100.000000	24,999,999.99	100.000000	24,999,999.99	0.00	1.24
			Base	100.000000	24,999,999.99	100.000000	24,999,999.99	0.00	1.24
86565CS26	SUMITOMO MITSUI BKG CORP				0.160000	18 Nov 2021			
		10,000,000.000	Local	100.001332	10,000,133.17	100.001332	10,000,133.17	0.00	0.50
			Base	100.001332	10,000,133.17	100.001332	10,000,133.17	0.00	0.50
88602TXF5	THUNDER BAY FNDNG LLC				0.180000	15 Oct 2021			
		2,500,000.000	Local	99.993000	2,499,825.00	99.993000	2,499,825.00	0.00	0.12
			Base	99.993000	2,499,825.00	99.993000	2,499,825.00	0.00	0.12
88602TXF5	THUNDER BAY FNDNG LLC				0.210000	15 Oct 2021			
		14,300,000.000	Local	99.991833	14,298,832.16	99.991833	14,298,832.16	0.00	0.71
			Base	99.991833	14,298,832.16	99.991833	14,298,832.16	0.00	0.71
88602TYK3	THUNDER BAY FNDNG LLC				0.090000	19 Nov 2021			
		6,500,000.000	Local	99.987750	6,499,203.75	99.987750	6,499,203.75	0.00	0.32
			Base	99.987750	6,499,203.75	99.987750	6,499,203.75	0.00	0.32
88602TZ30	THUNDER BAY FNDNG LLC				0.110000	03 Dec 2021			
		15,000,000.000	Local	99.980750	14,997,112.50	99.980750	14,997,112.50	0.00	0.75
			Base	99.980750	14,997,112.50	99.980750	14,997,112.50	0.00	0.75
89119BBR6	TORONTO DOMINION BANK				0.200000	25 Feb 2022			
		23,000,000.000	Local	99.918333	22,981,216.66	99.918333	22,981,216.66	0.00	1.14
			Base	99.918333	22,981,216.66	99.918333	22,981,216.66	0.00	1.14

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89119BD45	TORONTO DOMINION BANK					0.220000	04 Apr 2022		
	10,000,000.000	Local	99.886945	9,988,694.45	9,988,694.45	99.886945	9,988,694.45	0.00	0.50
		Base	99.886945	9,988,694.45	9,988,694.45	99.886945	9,988,694.45	0.00	0.50
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
	10,000,000.000	Local	99.899417	9,989,941.67	9,989,941.67	99.899417	9,989,941.67	0.00	0.50
		Base	99.899417	9,989,941.67	9,989,941.67	99.899417	9,989,941.67	0.00	0.50
89119BFV3	TORONTO DOMINION BANK					0.205000	29 Jun 2022		
	7,500,000.000	Local	99.845681	7,488,426.04	7,488,426.04	99.845681	7,488,426.04	0.00	0.37
		Base	99.845681	7,488,426.04	7,488,426.04	99.845681	7,488,426.04	0.00	0.37
89233HA38	TOYOTA MOTOR CREDIT					0.210000	03 Jan 2022		
	25,000,000.000	Local	99.945167	24,986,291.67	24,986,291.67	99.945167	24,986,291.67	0.00	1.24
		Base	99.945167	24,986,291.67	24,986,291.67	99.945167	24,986,291.67	0.00	1.24
89233HCR3	TOYOTA MOTOR CREDIT					0.170000	25 Mar 2022		
	25,000,000.000	Local	99.917361	24,979,340.28	24,979,340.28	99.917361	24,979,340.28	0.00	1.24
		Base	99.917361	24,979,340.28	24,979,340.28	99.917361	24,979,340.28	0.00	1.24
9127964W6	TREASURY BILL 11/21 0.00000					0.047500	04 Nov 2021		
	10,000,000.000	Local	99.995514	9,999,551.39	9,999,551.39	99.995514	9,999,551.39	0.00	0.50
		Base	99.995514	9,999,551.39	9,999,551.39	99.995514	9,999,551.39	0.00	0.50
912796G60	TREASURY BILL 10/21 0.00000					0.046000	21 Oct 2021		
	10,000,000.000	Local	99.997444	9,999,744.44	9,999,744.44	99.997444	9,999,744.44	0.00	0.50
		Base	99.997444	9,999,744.44	9,999,744.44	99.997444	9,999,744.44	0.00	0.50
92646KX56	VICTORY RECEIVABLES					0.080000	05 Oct 2021		
	20,000,000.000	Local	99.999111	19,999,822.22	19,999,822.22	99.999111	19,999,822.22	0.00	1.00
		Base	99.999111	19,999,822.22	19,999,822.22	99.999111	19,999,822.22	0.00	1.00
92646KZ21	VICTORY RECEIVABLES					0.090000	02 Dec 2021		
	20,000,000.000	Local	99.984500	19,996,900.00	19,996,900.00	99.984500	19,996,900.00	0.00	1.00
		Base	99.984500	19,996,900.00	19,996,900.00	99.984500	19,996,900.00	0.00	1.00
92646LA34	VICTORY RECEIVABLES					0.100000	03 Jan 2022		
	10,000,000.000	Local	99.973889	9,997,388.89	9,997,388.89	99.973889	9,997,388.89	0.00	0.50
		Base	99.973889	9,997,388.89	9,997,388.89	99.973889	9,997,388.89	0.00	0.50

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927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.030000	01 Oct 2021		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.98
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.98
9612C1EK9	WESTPAC BANKING CORP.				0.190000	19 May 2022		
	15,000,000.000	Local	99.878611	14,981,791.67	99.878611	14,981,791.67	0.00	0.75
		Base	99.878611	14,981,791.67	99.878611	14,981,791.67	0.00	0.75
96130AKF4	WESTPAC BKING CORP N				0.180000	15 Jul 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.75
979QRC005	BANK OF AMERICA REPO				0.040000	01 Oct 2021		
	116,803,701.710	Local	100.000000	116,803,701.71	100.000000	116,803,701.71	0.00	5.81
		Base	100.000000	116,803,701.71	100.000000	116,803,701.71	0.00	5.81
US DOLLAR Total								
	1,879,801,701.710	Local		1,879,452,352.69		1,879,477,345.20	24,992.51	93.54
		Base		1,879,452,352.69		1,879,477,345.20	24,992.51	93.54
CASH EQUIVALENT Total								
	1,879,801,701.710	Base		1,879,452,352.69		1,879,477,345.20	24,992.51	93.54
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1				0.140900	15 Apr 2022		
	1,726,970.140	Local	100.000000	1,726,970.14	100.000370	1,726,976.53	6.39	0.09
Original Face:	10,000,000.000	Base	100.000000	1,726,970.14	100.000370	1,726,976.53	6.39	0.09
14317DAA8	CARMAX AUTO OWNER TRUST CARMX 2021 3 A1				0.157880	15 Aug 2022		
	8,012,985.260	Local	100.000000	8,012,985.26	100.001440	8,013,100.65	115.39	0.40
Original Face:	13,000,000.000	Base	100.000000	8,012,985.26	100.001440	8,013,100.65	115.39	0.40
345329AA4	FORD CREDIT AUTO LEASE TRUST FORDL 2021 B A1				0.118380	15 Oct 2022		
	4,500,000.000	Local	100.000000	4,500,000.00	99.999940	4,499,997.30	-2.70	0.22
Original Face:	4,500,000.000	Base	100.000000	4,500,000.00	99.999940	4,499,997.30	-2.70	0.22

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36262XAA2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 3 A1				0.129450	22 Aug 2022		
		7,805,693.340	Local	100.000000	7,805,693.34	100.000120	7,805,702.71	9.37
Original Face:		11,325,000.000	Base	100.000000	7,805,693.34	100.000120	7,805,702.71	9.37
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1				0.109810	20 May 2022		
		4,414,402.020	Local	100.000000	4,414,402.02	100.002790	4,414,525.18	123.16
Original Face:		20,000,000.000	Base	100.000000	4,414,402.02	100.002790	4,414,525.18	123.16
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1				0.126220	16 May 2022		
		1,206,720.950	Local	100.000000	1,206,720.95	100.000000	1,206,720.95	0.00
Original Face:		9,000,000.000	Base	100.000000	1,206,720.95	100.000000	1,206,720.95	0.00
912796H51	TREASURY BILL 11/21 0.00000					12 Nov 2021		
		10,000,000.000	Local	99.994400	9,999,439.98	99.994458	9,999,445.80	5.82
			Base	99.994400	9,999,439.98	99.994458	9,999,445.80	5.82
912796M22	TREASURY BILL 10/21 0.00000					05 Oct 2021		
		10,000,000.000	Local	99.999489	9,999,948.89	99.999720	9,999,972.00	23.11
			Base	99.999489	9,999,948.89	99.999720	9,999,972.00	23.11
912796M30	TREASURY BILL 10/21 0.00000					12 Oct 2021		
		10,000,000.000	Local	99.998396	9,999,839.58	99.999287	9,999,928.70	89.12
			Base	99.998396	9,999,839.58	99.999287	9,999,928.70	89.12
912796M63	CASH MGMT BILL 11/21 0				0.010000	02 Nov 2021		
		20,000,000.000	Local	99.995067	19,999,013.47	99.994139	19,998,827.80	-185.67
			Base	99.995067	19,999,013.47	99.994139	19,998,827.80	-185.67
912796N54	TREASURY BILL 11/21 0.00000				0.010000	09 Nov 2021		
		20,000,000.000	Local	99.993175	19,998,635.00	99.994042	19,998,808.40	173.40
			Base	99.993175	19,998,635.00	99.994042	19,998,808.40	173.40
912796N88	TREASURY BILL 11/21 0.00000					30 Nov 2021		
		10,000,000.000	Local	99.991000	9,999,100.00	99.992450	9,999,245.00	145.00
			Base	99.991000	9,999,100.00	99.992450	9,999,245.00	145.00
912796ZC6	CASH MGMT BILL 11/21 0.00000					01 Nov 2021		
		10,000,000.000	Local	99.994704	9,999,470.42	99.994833	9,999,483.30	12.88
			Base	99.994704	9,999,470.42	99.994833	9,999,483.30	12.88

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91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
		10,000,000.000	Local 100.010375	10,001,037.53	100.023438	10,002,343.80	1,306.27	0.50
			Base 100.010375	10,001,037.53	100.023438	10,002,343.80	1,306.27	0.50
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1				0.110250	16 May 2022		
		2,168,221.630	Local 100.000000	2,168,221.63	100.000710	2,168,237.02	15.39	0.11
Original Face:		10,000,000.000	Base 100.000000	2,168,221.63	100.000710	2,168,237.02	15.39	0.11
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022		
		0.000	Local 0.000000	0.74	0.000000	0.00	-0.74	0.00
			Base 0.000000	0.74	0.000000	0.00	-0.74	0.00
US DOLLAR Total								
		129,834,993.340	Local	129,831,478.95		129,833,315.14	1,836.19	6.46
Original Face:		77,825,000.000	Base	129,831,478.95		129,833,315.14	1,836.19	6.46
FIXED INCOME Total								
		129,834,993.340	Base	129,831,478.95		129,833,315.14	1,836.19	6.46
Original Face:		77,825,000.000						

Holdings

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



STATE STREET

As of: September 30, 2021

View Date: October 12, 2021

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								
		2,009,636,695.020	Base	2,009,283,831.61		2,009,310,660.31	26,828.70	100.00
Original Face:		77,825,000.000						

Holdings

Currency Summary

As of: September 30, 2021

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: October 12, 2021



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								
	-0.030	Local	-0.03	-0.03	0.00	0.00		0.00
		Base	-0.03	-0.03	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,879,801,701.710	Local	1,879,452,352.69	1,879,477,345.20	93.54	24,992.51		24,992.51
		Base	1,879,452,352.69	1,879,477,345.20	93.54	24,992.51	0.00	24,992.51
FIXED INCOME								
	129,834,993.340	Local	129,831,478.95	129,833,315.14	6.46	1,836.19		1,836.19
Original Face:	77,825,000.000	Base	129,831,478.95	129,833,315.14	6.46	1,836.19	0.00	1,836.19
US DOLLAR Total								
	2,009,636,695.020	Local	2,009,283,831.61	2,009,310,660.31	100.00	26,828.70		26,828.70
Original Face:	77,825,000.000	Base	2,009,283,831.61	2,009,310,660.31	100.00	26,828.70	0.00	26,828.70
FUND Total								
	2,009,636,695.020	Base	2,009,283,831.61	2,009,310,660.31	100.00	26,828.70	0.00	26,828.70
Original Face:	77,825,000.000							

Holdings

Asset Summary

As of: September 30, 2021

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

View Date: October 12, 2021



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	-0.030	-0.03	-0.03	0.00	0.00	0.00	0.00
CASH Total	-0.030	-0.03	-0.03	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: September 30, 2021

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

View Date: October 12, 2021



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							
	1,879,801,701.710	1,879,452,352.69	1,879,477,345.20	93.54	24,992.51	0.00	24,992.51
CASH EQUIVALENT Total							
	1,879,801,701.710	1,879,452,352.69	1,879,477,345.20	93.54	24,992.51	0.00	24,992.51

Holdings

Asset Summary

As of: September 30, 2021

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

View Date: October 12, 2021



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							
	129,834,993.340	129,831,478.95	129,833,315.14	6.46	1,836.19	0.00	1,836.19
FIXED INCOME Total							
	129,834,993.340	129,831,478.95	129,833,315.14	6.46	1,836.19	0.00	1,836.19

Holdings

Asset Summary

As of: September 30, 2021

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

View Date: October 12, 2021



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	2,009,636,695.020	2,009,283,831.61	2,009,310,660.31	100.00	26,828.70	0.00	26,828.70

Holdings

Fund Summary

As of: September 30, 2021

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

View Date: October 12, 2021



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	-0.030	-0.03	-0.03	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	1,879,801,701.710	1,879,452,352.69	1,879,477,345.20	93.54	24,992.51 25,359.26 GN -366.75 LS	0.00 0.00 GN 0.00 LS	24,992.51 25,359.26 GN -366.75 LS	
FIXED INCOME	129,834,993.340	129,831,478.95	129,833,315.14	6.46	1,836.19 2,025.30 GN -189.11 LS	0.00 0.00 GN 0.00 LS	1,836.19 2,025.30 GN -189.11 LS	
Original Face:	77,825,000.000							
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FUND Total	0.000	2,009,636,695.020	2,009,283,831.61	2,009,310,660.31	100.00	26,828.70 27,384.56 GN -555.86 LS	0.00 0.00 GN 0.00 LS	26,828.70 27,384.56 GN -555.86 LS
Original Face:	77,825,000.000							