

Holdings

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 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							
		-0.020	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
			Base		-0.02		-0.02	0.00
CASH Total								
		-0.020	Base		-0.02		-0.02	0.00
CASH EQUIVALENT								
US DOLLAR								
							Exchange Rate:	1.000000
02314PU90	AMAZON COM INC DISC COML				0.090000	09 Jul 2021		
	25,000,000.000	Local	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	1.22
		Base	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	1.22
03040LQ28	AMERICAN WATER CAPIT				0.120000	02 Mar 2021		
	2,000,000.000	Local	99.999667	1,999,993.33	99.999667	1,999,993.33	0.00	0.10
		Base	99.999667	1,999,993.33	99.999667	1,999,993.33	0.00	0.10
03040LQ85	AMERICAN WATER CAPIT				0.120000	08 Mar 2021		
	16,000,000.000	Local	99.997667	15,999,626.67	99.997667	15,999,626.67	0.00	0.78
		Base	99.997667	15,999,626.67	99.997667	15,999,626.67	0.00	0.78
03040LQ93	AMERICAN WATER CAPIT				0.220000	09 Mar 2021		
	10,000,000.000	Local	99.995111	9,999,511.11	99.995111	9,999,511.11	0.00	0.49
		Base	99.995111	9,999,511.11	99.995111	9,999,511.11	0.00	0.49
03040LQB8	AMERICAN WATER CAPIT				0.120000	11 Mar 2021		
	3,500,000.000	Local	99.996667	3,499,883.34	99.996667	3,499,883.34	0.00	0.17
		Base	99.996667	3,499,883.34	99.996667	3,499,883.34	0.00	0.17

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03040LQC6	AMERICAN WATER CAPIT	10,000,000.000	Local	99.996333	9,999,633.33	99.996333	9,999,633.33	0.00	0.49
			Base	99.996333	9,999,633.33	99.996333	9,999,633.33	0.00	0.49
03785DRF5	APPLE INC	25,000,000.000	Local	99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	1.22
			Base	99.992500	24,998,125.00	99.992500	24,998,125.00	0.00	1.22
03785DSQ0	APPLE INC	25,000,000.000	Local	99.979000	24,994,750.00	99.979000	24,994,750.00	0.00	1.22
			Base	99.979000	24,994,750.00	99.979000	24,994,750.00	0.00	1.22
04821TST3	ATLANTIC ASSET SECUR	20,000,000.000	Local	99.961333	19,992,266.67	99.961333	19,992,266.67	0.00	0.98
			Base	99.961333	19,992,266.67	99.961333	19,992,266.67	0.00	0.98
06367C5Z6	BANK OF MONTREAL-	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
06367CBF3	BANK OF MONTREAL-	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
07010JQF1	BASIN ELEC PWR COOP	10,000,000.000	Local	99.994944	9,999,494.44	99.994944	9,999,494.44	0.00	0.49
			Base	99.994944	9,999,494.44	99.994944	9,999,494.44	0.00	0.49
07010JQH7	BASIN ELEC PWR COOP	15,000,000.000	Local	99.994222	14,999,133.34	99.994222	14,999,133.34	0.00	0.73
			Base	99.994222	14,999,133.34	99.994222	14,999,133.34	0.00	0.73
07010JQK0	BASIN ELEC PWR COOP	15,000,000.000	Local	99.993500	14,999,025.00	99.993500	14,999,025.00	0.00	0.73
			Base	99.993500	14,999,025.00	99.993500	14,999,025.00	0.00	0.73
07644AQ15	BEDFORD ROW FDG CORP	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73

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07644AQ98	BEDFORD ROW FDG CORP	9,250,000.000	Local	99.997111	9,249,732.78	99.997111	9,249,732.78	0.00	0.45
			Base	99.997111	9,249,732.78	99.997111	9,249,732.78	0.00	0.45
07644AQ98	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.995111	4,999,755.56	99.995111	4,999,755.56	0.00	0.24
			Base	99.995111	4,999,755.56	99.995111	4,999,755.56	0.00	0.24
07644AQW7	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.981472	9,998,147.22	99.981472	9,998,147.22	0.00	0.49
			Base	99.981472	9,998,147.22	99.981472	9,998,147.22	0.00	0.49
07645RCS3	BEDFORD ROW FDG CORP	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
1247P2R89	CAFCO LLC	15,808,000.000	Local	99.981000	15,804,996.48	99.981000	15,804,996.48	0.00	0.77
			Base	99.981000	15,804,996.48	99.981000	15,804,996.48	0.00	0.77
1247P2RW6	CAFCO LLC	25,000,000.000	Local	99.971667	24,992,916.67	99.971667	24,992,916.67	0.00	1.22
			Base	99.971667	24,992,916.67	99.971667	24,992,916.67	0.00	1.22
12619TSA3	CRC FUNDING LLC	10,000,000.000	Local	99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.49
			Base	99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.49
15060XQ39	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.998778	14,999,816.67	99.998778	14,999,816.67	0.00	0.73
			Base	99.998778	14,999,816.67	99.998778	14,999,816.67	0.00	0.73
15060XQF2	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.990278	9,999,027.78	99.990278	9,999,027.78	0.00	0.49
			Base	99.990278	9,999,027.78	99.990278	9,999,027.78	0.00	0.49
15060XR79	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.979444	9,997,944.44	99.979444	9,997,944.44	0.00	0.49
			Base	99.979444	9,997,944.44	99.979444	9,997,944.44	0.00	0.49

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15060XSA1	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.968889	14,995,333.34	99.968889	14,995,333.34	0.00	0.73
			Base	99.968889	14,995,333.34	99.968889	14,995,333.34	0.00	0.73
15963TQJ1	CHARIOT FNDG LLC	15,000,000.000	Local	99.988667	14,998,300.00	99.988667	14,998,300.00	0.00	0.73
			Base	99.988667	14,998,300.00	99.988667	14,998,300.00	0.00	0.73
15963TRN1	CHARIOT FNDG LLC	10,000,000.000	Local	99.975444	9,997,544.44	99.975444	9,997,544.44	0.00	0.49
			Base	99.975444	9,997,544.44	99.975444	9,997,544.44	0.00	0.49
15963TS34	CHARIOT FNDG LLC	10,000,000.000	Local	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.49
			Base	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.49
16677JQS8	CHEVRON CORP	25,000,000.000	Local	99.988889	24,997,222.22	99.988889	24,997,222.22	0.00	1.22
			Base	99.988889	24,997,222.22	99.988889	24,997,222.22	0.00	1.22
16677JQV1	CHEVRON CORP	15,000,000.000	Local	99.989111	14,998,366.67	99.989111	14,998,366.67	0.00	0.73
			Base	99.989111	14,998,366.67	99.989111	14,998,366.67	0.00	0.73
16677JSB3	CHEVRON CORP	4,000,000.000	Local	99.968445	3,998,737.78	99.968445	3,998,737.78	0.00	0.20
			Base	99.968445	3,998,737.78	99.968445	3,998,737.78	0.00	0.20
17177LR63	CIESCO LLC	8,000,000.000	Local	99.982000	7,998,560.00	99.982000	7,998,560.00	0.00	0.39
			Base	99.982000	7,998,560.00	99.982000	7,998,560.00	0.00	0.39
19121AQ38	COCA-COLA COMPANY	10,000,000.000	Local	99.999611	9,999,961.11	99.999611	9,999,961.11	0.00	0.49
			Base	99.999611	9,999,961.11	99.999611	9,999,961.11	0.00	0.49
19121AQ53	COCA-COLA COMPANY	25,000,000.000	Local	99.998778	24,999,694.44	99.998778	24,999,694.44	0.00	1.22
			Base	99.998778	24,999,694.44	99.998778	24,999,694.44	0.00	1.22

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19121AQC8	COCA-COLA COMPANY	6,495,000.000	Local	99.997250	6,494,821.39	99.997250	6,494,821.39	0.00	0.32
			Base	99.997250	6,494,821.39	99.997250	6,494,821.39	0.00	0.32
2063C0RL8	CONCORD MIN CPTL CO	20,000,000.000	Local	99.973611	19,994,722.22	99.973611	19,994,722.22	0.00	0.98
			Base	99.973611	19,994,722.22	99.973611	19,994,722.22	0.00	0.98
2063C0S37	CONCORD MIN CPTL CO	15,000,000.000	Local	99.972000	14,995,800.00	99.972000	14,995,800.00	0.00	0.73
			Base	99.972000	14,995,800.00	99.972000	14,995,800.00	0.00	0.73
2063C0SE3	CONCORD MIN CPTL CO	15,000,000.000	Local	99.967111	14,995,066.67	99.967111	14,995,066.67	0.00	0.73
			Base	99.967111	14,995,066.67	99.967111	14,995,066.67	0.00	0.73
30229AT17	EXXON MOBIL CORP	15,000,000.000	Local	99.951444	14,992,716.67	99.951444	14,992,716.67	0.00	0.73
			Base	99.951444	14,992,716.67	99.951444	14,992,716.67	0.00	0.73
30229ATW9	EXXON MOBIL CORP	10,000,000.000	Local	99.936139	9,993,613.89	99.936139	9,993,613.89	0.00	0.49
			Base	99.936139	9,993,613.89	99.936139	9,993,613.89	0.00	0.49
30229AUW7	EXXON MOBIL CORP	15,000,000.000	Local	99.907722	14,986,158.33	99.907722	14,986,158.33	0.00	0.73
			Base	99.907722	14,986,158.33	99.907722	14,986,158.33	0.00	0.73
30229AVT3	EXXON MOBIL CORP	10,000,000.000	Local	99.895583	9,989,558.33	99.895583	9,989,558.33	0.00	0.49
			Base	99.895583	9,989,558.33	99.895583	9,989,558.33	0.00	0.49
30601VQW4	FAIRWAY FINANCE CORP	25,000,000.000	Local	99.983083	24,995,770.83	99.983083	24,995,770.83	0.00	1.22
			Base	99.983083	24,995,770.83	99.983083	24,995,770.83	0.00	1.22
37829AEY0	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49

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37829AFU7	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	0.169500	08 Oct 2021	0.00	0.73
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
37829AGG7	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	0.170750	26 Oct 2021	0.00	0.73
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
38346LRK4	GOTHAM FDG CORP	20,000,000.000	Local	99.972778	19,994,555.56	0.200000	19 Apr 2021	0.00	0.98
			Base	99.972778	19,994,555.56	99.972778	19,994,555.56	0.00	0.98
38346LRU2	GOTHAM FDG CORP	10,000,000.000	Local	99.974222	9,997,422.22	0.160000	28 Apr 2021	0.00	0.49
			Base	99.974222	9,997,422.22	99.974222	9,997,422.22	0.00	0.49
38346LS31	GOTHAM FDG CORP	10,000,000.000	Local	99.979000	9,997,900.00	0.120000	03 May 2021	0.00	0.49
			Base	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.49
38346LS64	GOTHAM FDG CORP	10,000,000.000	Local	99.972500	9,997,250.00	0.150000	06 May 2021	0.00	0.49
			Base	99.972500	9,997,250.00	99.972500	9,997,250.00	0.00	0.49
40060WQ21	GTA FDG LLC DISC	20,000,000.000	Local	99.999806	19,999,961.11	0.070000	02 Mar 2021	0.00	0.98
			Base	99.999806	19,999,961.11	99.999806	19,999,961.11	0.00	0.98
40588LQ10	HALKIN FINANCE LLC USC	20,000,000.000	Local	100.000000	20,000,000.00	0.240000	01 Mar 2021	0.00	0.98
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
40588LQH5	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.988444	14,998,266.67	0.260000	17 Mar 2021	0.00	0.73
			Base	99.988444	14,998,266.67	99.988444	14,998,266.67	0.00	0.73
40588LR50	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.975694	9,997,569.44	0.250000	05 Apr 2021	0.00	0.49
			Base	99.975694	9,997,569.44	99.975694	9,997,569.44	0.00	0.49

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45779PQ43	INSTITUTIONAL SECURED				0.170000	04 Mar 2021			
		25,000,000.000	Local	99.998583	24,999,645.83	99.998583	24,999,645.83	0.00	1.22
			Base	99.998583	24,999,645.83	99.998583	24,999,645.83	0.00	1.22
45779PQA9	INSTITUTIONAL SECURED				0.180000	10 Mar 2021			
		15,000,000.000	Local	99.995500	14,999,325.00	99.995500	14,999,325.00	0.00	0.73
			Base	99.995500	14,999,325.00	99.995500	14,999,325.00	0.00	0.73
45779PSQ2	INSTITUTIONAL SECURED				0.180000	24 May 2021			
		10,000,000.000	Local	99.958000	9,995,800.00	99.958000	9,995,800.00	0.00	0.49
			Base	99.958000	9,995,800.00	99.958000	9,995,800.00	0.00	0.49
47816FT19	JOHNSON & JOHNSON				0.110000	01 Jun 2021			
		20,000,000.000	Local	99.971889	19,994,377.78	99.984411	19,996,882.20	2,504.42	0.98
			Base	99.971889	19,994,377.78	99.984411	19,996,882.20	2,504.42	0.98
47816FT19	JOHNSON & JOHNSON				0.150000	01 Jun 2021			
		5,000,000.000	Local	99.961667	4,998,083.33	99.984411	4,999,220.55	1,137.22	0.24
			Base	99.961667	4,998,083.33	99.984411	4,999,220.55	1,137.22	0.24
4820P2R56	JUPITER SECT CO LLC				0.200000	05 Apr 2021			
		10,000,000.000	Local	99.980556	9,998,055.55	99.980556	9,998,055.55	0.00	0.49
			Base	99.980556	9,998,055.55	99.980556	9,998,055.55	0.00	0.49
4820P2RC1	JUPITER SECT CO LLC				0.180000	12 Apr 2021			
		10,000,000.000	Local	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.49
			Base	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.49
4820P2SB2	JUPITER SECT CO LLC				0.140000	11 May 2021			
		20,000,000.000	Local	99.972389	19,994,477.78	99.972389	19,994,477.78	0.00	0.98
			Base	99.972389	19,994,477.78	99.972389	19,994,477.78	0.00	0.98
4820P2SE6	JUPITER SECT CO LLC				0.140000	14 May 2021			
		10,000,000.000	Local	99.971222	9,997,122.22	99.971222	9,997,122.22	0.00	0.49
			Base	99.971222	9,997,122.22	99.971222	9,997,122.22	0.00	0.49
52952LRD6	LEXINGTN PKR CAP CO LL				0.210000	13 Apr 2021			
		15,000,000.000	Local	99.974917	14,996,237.50	99.974917	14,996,237.50	0.00	0.73
			Base	99.974917	14,996,237.50	99.974917	14,996,237.50	0.00	0.73

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52953AQ40	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.998917	19,999,783.33	99.998917	19,999,783.33	0.00	0.98
			Base	99.998917	19,999,783.33	99.998917	19,999,783.33	0.00	0.98
52953ASL0	LEXINGTN PKR CAP CO LL	15,000,000.000	Local	99.953333	14,993,000.00	99.953333	14,993,000.00	0.00	0.73
			Base	99.953333	14,993,000.00	99.953333	14,993,000.00	0.00	0.73
53127TQ14	LIBERTY FUNDING LLC	8,500,000.000	Local	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	0.42
			Base	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	0.42
53127TQ14	LIBERTY FUNDING LLC	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.15
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.15
53127TR70	LIBERTY FUNDING LLC	5,000,000.000	Local	99.982528	4,999,126.39	99.982528	4,999,126.39	0.00	0.24
			Base	99.982528	4,999,126.39	99.982528	4,999,126.39	0.00	0.24
56274LQ23	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.999444	9,999,944.44	99.999444	9,999,944.44	0.00	0.49
			Base	99.999444	9,999,944.44	99.999444	9,999,944.44	0.00	0.49
56274LRN6	MANHATTAN ASSET FDG.	10,600,000.000	Local	99.982667	10,598,162.67	99.982667	10,598,162.67	0.00	0.52
			Base	99.982667	10,598,162.67	99.982667	10,598,162.67	0.00	0.52
56274LS39	MANHATTAN ASSET FDG.	20,000,000.000	Local	99.973750	19,994,750.00	99.973750	19,994,750.00	0.00	0.98
			Base	99.973750	19,994,750.00	99.973750	19,994,750.00	0.00	0.98
56274LSC9	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.970000	9,997,000.00	99.970000	9,997,000.00	0.00	0.49
			Base	99.970000	9,997,000.00	99.970000	9,997,000.00	0.00	0.49
57576JQB1	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.997500	24,999,375.00	99.997500	24,999,375.00	0.00	1.22
			Base	99.997500	24,999,375.00	99.997500	24,999,375.00	0.00	1.22

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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: February 28, 2021

View Date: March 10, 2021

Base Currency: USD - US DOLLAR									
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57576JQC9	MASSACHUSETTS MUT LIFE INS CO				0.090000	12 Mar 2021			
		6,500,000.000	Local	99.997250	6,499,821.25	99.997250	6,499,821.25	0.00	0.32
			Base	99.997250	6,499,821.25	99.997250	6,499,821.25	0.00	0.32
59157TQW6	METLIFE SHORT TERM FDG				0.180000	30 Mar 2021			
		11,000,000.000	Local	99.985500	10,998,405.00	99.985500	10,998,405.00	0.00	0.54
			Base	99.985500	10,998,405.00	99.985500	10,998,405.00	0.00	0.54
59157TSU8	METLIFE SHORT TERM FDG				0.200000	28 May 2021			
		15,000,000.000	Local	99.951111	14,992,666.67	99.951111	14,992,666.67	0.00	0.73
			Base	99.951111	14,992,666.67	99.951111	14,992,666.67	0.00	0.73
59157TT11	METLIFE SHORT TERM FDG				0.200000	01 Jun 2021			
		12,400,000.000	Local	99.948889	12,393,662.22	99.968822	12,396,133.93	2,471.71	0.61
			Base	99.948889	12,393,662.22	99.968822	12,396,133.93	2,471.71	0.61
59157TU19	METLIFE SHORT TERM FDG				0.210000	01 Jul 2021			
		15,000,000.000	Local	99.928833	14,989,325.00	99.950861	14,992,629.15	3,304.15	0.73
			Base	99.928833	14,989,325.00	99.950861	14,992,629.15	3,304.15	0.73
63743CQ14	NATL RURAL UTIL COOP				0.130000	01 Mar 2021			
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.98
63763PQ93	NATIONAL SECS CLEARING				0.090000	09 Mar 2021			
		20,000,000.000	Local	99.998000	19,999,600.00	99.998000	19,999,600.00	0.00	0.98
			Base	99.998000	19,999,600.00	99.998000	19,999,600.00	0.00	0.98
63763PT33	NATIONAL SECS CLEARING				0.170000	03 Jun 2021			
		10,000,000.000	Local	99.955611	9,995,561.11	99.970756	9,997,075.60	1,514.49	0.49
			Base	99.955611	9,995,561.11	99.970756	9,997,075.60	1,514.49	0.49
64105GXV1	NESTLE CAP CORP				0.170000	29 Oct 2021			
		15,000,000.000	Local	99.885722	14,982,858.34	99.926056	14,988,908.40	6,050.06	0.73
			Base	99.885722	14,982,858.34	99.926056	14,988,908.40	6,050.06	0.73
64951WQG2	NEW YORK LFE CAP COR				0.120000	16 Mar 2021			
		9,153,000.000	Local	99.995000	9,152,542.35	99.995000	9,152,542.35	0.00	0.45
			Base	99.995000	9,152,542.35	99.995000	9,152,542.35	0.00	0.45

Holdings

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

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64951WRU0	NEW YORK LFE CAP COR	20,000,000.000	Local	99.982278	19,996,455.56	99.982278	19,996,455.56	0.00	0.98
			Base	99.982278	19,996,455.56	99.982278	19,996,455.56	0.00	0.98
64951WS39	NEW YORK LFE CAP COR	11,277,000.000	Local	99.980750	11,274,829.18	99.980750	11,274,829.18	0.00	0.55
			Base	99.980750	11,274,829.18	99.980750	11,274,829.18	0.00	0.55
64951WST2	NEW YORK LFE CAP COR	15,000,000.000	Local	99.978250	14,996,737.50	99.978250	14,996,737.50	0.00	0.73
			Base	99.978250	14,996,737.50	99.978250	14,996,737.50	0.00	0.73
65409RQP8	NIEUW AMSTERDAM RECV	4,600,000.000	Local	99.993889	4,599,718.89	99.993889	4,599,718.89	0.00	0.22
			Base	99.993889	4,599,718.89	99.993889	4,599,718.89	0.00	0.22
65409RR77	NIEUW AMSTERDAM RECV	15,700,000.000	Local	99.985097	15,697,660.27	99.985097	15,697,660.27	0.00	0.77
			Base	99.985097	15,697,660.27	99.985097	15,697,660.27	0.00	0.77
6698M4Q13	NOVARTIS FNC CRP	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.49
6698M4RC8	NOVARTIS FNC CRP	10,000,000.000	Local	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.49
			Base	99.979000	9,997,900.00	99.979000	9,997,900.00	0.00	0.49
6698M4RS3	NOVARTIS FNC CRP	15,000,000.000	Local	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
			Base	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
67983TS64	OLD LINE FUNDING LLC	3,000,000.000	Local	99.961500	2,998,845.00	99.961500	2,998,845.00	0.00	0.15
			Base	99.961500	2,998,845.00	99.961500	2,998,845.00	0.00	0.15
67983TTF3	OLD LINE FUNDING LLC	4,385,000.000	Local	99.957305	4,383,127.84	99.957305	4,383,127.84	0.00	0.21
			Base	99.957305	4,383,127.84	99.957305	4,383,127.84	0.00	0.21

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As of: February 28, 2021

View Date: March 10, 2021

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71708EA6	PFIZER INC	25,000,000.000	Local	99.997250	24,999,312.50	99.997250	24,999,312.50	0.00	1.22
			Base	99.997250	24,999,312.50	99.997250	24,999,312.50	0.00	1.22
74271TRE5	PROCTOR GAMBLE AND CO	15,000,000.000	Local	99.986556	14,997,983.33	99.986556	14,997,983.33	0.00	0.73
			Base	99.986556	14,997,983.33	99.986556	14,997,983.33	0.00	0.73
74271TRE5	PROCTOR GAMBLE AND CO	10,000,000.000	Local	99.982889	9,998,288.89	99.982889	9,998,288.89	0.00	0.49
			Base	99.982889	9,998,288.89	99.982889	9,998,288.89	0.00	0.49
74271TRP0	PROCTOR GAMBLE AND CO	27,000,000.000	Local	99.985278	26,996,025.00	99.985278	26,996,025.00	0.00	1.32
			Base	99.985278	26,996,025.00	99.985278	26,996,025.00	0.00	1.32
77119LS34	ROCHE HOLDING INC	10,000,000.000	Local	99.980750	9,998,075.00	99.980750	9,998,075.00	0.00	0.49
			Base	99.980750	9,998,075.00	99.980750	9,998,075.00	0.00	0.49
8225X2QV9	SHELL INTNL FNC B.V	1,253,000.000	Local	99.985222	1,252,814.83	99.985222	1,252,814.83	0.00	0.06
			Base	99.985222	1,252,814.83	99.985222	1,252,814.83	0.00	0.06
8225X2SR6	SHELL INTNL FNC B.V	2,165,000.000	Local	99.955139	2,164,028.76	99.955139	2,164,028.76	0.00	0.11
			Base	99.955139	2,164,028.76	99.955139	2,164,028.76	0.00	0.11
8225X2TE4	SHELL INTNL FNC B.V	9,500,000.000	Local	99.938750	9,494,181.25	99.959167	9,496,120.87	1,939.62	0.46
			Base	99.938750	9,494,181.25	99.959167	9,496,120.87	1,939.62	0.46
8225X2U85	SHELL INTNL FNC B.V	1,000,000.000	Local	99.921167	999,211.67	99.945175	999,451.75	240.08	0.05
			Base	99.921167	999,211.67	99.945175	999,451.75	240.08	0.05
8225X2UC6	SHELL INTNL FNC B.V	10,000,000.000	Local	99.852222	9,985,222.22	99.943106	9,994,310.60	9,088.38	0.49
			Base	99.852222	9,985,222.22	99.943106	9,994,310.60	9,088.38	0.49

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Holdings

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

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8225X2W18	SHELL INTNL FNC B.V	10,000,000.000	Local	99.897778	9,989,777.78	99.912600	9,991,260.00	1,482.22	0.49
			Base	99.897778	9,989,777.78	99.912600	9,991,260.00	1,482.22	0.49
8225X2W18	SHELL INTNL FNC B.V	10,000,000.000	Local	99.867111	9,986,711.11	99.912600	9,991,260.00	4,548.89	0.49
			Base	99.867111	9,986,711.11	99.912600	9,991,260.00	4,548.89	0.49
8225X2X17	SHELL INTNL FNC B.V	6,000,000.000	Local	99.845445	5,990,726.67	99.892406	5,993,544.36	2,817.69	0.29
			Base	99.845445	5,990,726.67	99.892406	5,993,544.36	2,817.69	0.29
86562KSM7	SUMITOMO MTSU BKG CORP	10,000,000.000	Local	99.967375	9,996,737.50	99.967375	9,996,737.50	0.00	0.49
			Base	99.967375	9,996,737.50	99.967375	9,996,737.50	0.00	0.49
86564GNB3	SUMITOMO MITSUI TRUST NY	3,280,000.000	Local	99.999999	3,279,999.97	99.999999	3,279,999.97	0.00	0.16
			Base	99.999999	3,279,999.97	99.999999	3,279,999.97	0.00	0.16
86565CWU9	SUMITOMO MITSUI BKG CORP	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.22
86565CXW4	SUMITOMO MITSUI BKG CORP	15,000,000.000	Local	99.999994	14,999,999.07	99.999994	14,999,999.07	0.00	0.73
			Base	99.999994	14,999,999.07	99.999994	14,999,999.07	0.00	0.73
88602TQ97	THUNDER BAY FNDNG LLC	1,500,000.000	Local	99.995555	1,499,933.33	99.995555	1,499,933.33	0.00	0.07
			Base	99.995555	1,499,933.33	99.995555	1,499,933.33	0.00	0.07
88602TXF5	THUNDER BAY FNDNG LLC	14,300,000.000	Local	99.867000	14,280,981.00	99.867000	14,280,981.00	0.00	0.70
			Base	99.867000	14,280,981.00	99.867000	14,280,981.00	0.00	0.70
89119ASR0	TORONTO DOMINION BANK	4,450,000.000	Local	99.966944	4,448,529.03	99.966944	4,448,529.03	0.00	0.22
			Base	99.966944	4,448,529.03	99.966944	4,448,529.03	0.00	0.22

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Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
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STATE STREET

As of: February 28, 2021

View Date: March 10, 2021

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89119ATV0	TORONTO DOMINION BANK				0.210000	29 Jun 2021			
		10,000,000.000	Local	99.930000	9,993,000.00	99.930000	9,993,000.00	0.00	0.49
			Base	99.930000	9,993,000.00	99.930000	9,993,000.00	0.00	0.49
89233GRP3	TOYOTA MOTOR CREDIT				0.210000	23 Apr 2021			
		25,000,000.000	Local	99.969083	24,992,270.83	99.969083	24,992,270.83	0.00	1.22
			Base	99.969083	24,992,270.83	99.969083	24,992,270.83	0.00	1.22
90328AQA4	USAA CAPITAL CORP				0.100000	10 Mar 2021			
		20,000,000.000	Local	99.997500	19,999,500.00	99.997500	19,999,500.00	0.00	0.98
			Base	99.997500	19,999,500.00	99.997500	19,999,500.00	0.00	0.98
90477DQ82	UNILEVER CAPITAL CRP				0.090000	08 Mar 2021			
		10,000,000.000	Local	99.998250	9,999,825.00	99.998250	9,999,825.00	0.00	0.49
			Base	99.998250	9,999,825.00	99.998250	9,999,825.00	0.00	0.49
90477DR16	UNILEVER CAPITAL CRP				0.110000	01 Apr 2021			
		6,997,000.000	Local	99.990528	6,996,337.23	99.990528	6,996,337.23	0.00	0.34
			Base	99.990528	6,996,337.23	99.990528	6,996,337.23	0.00	0.34
90477DRE8	UNILEVER CAPITAL CRP				0.130000	14 Apr 2021			
		16,915,000.000	Local	99.984111	16,912,312.39	99.984111	16,912,312.39	0.00	0.83
			Base	99.984111	16,912,312.39	99.984111	16,912,312.39	0.00	0.83
90477DT14	UNILEVER CAPITAL CRP				0.100000	01 Jun 2021			
		15,000,000.000	Local	99.974444	14,996,166.67	99.974444	14,996,166.67	0.00	0.73
			Base	99.974444	14,996,166.67	99.974444	14,996,166.67	0.00	0.73
91058TQW9	UNITED HEALTHCARE CO				0.200000	30 Mar 2021			
		15,000,000.000	Local	99.983889	14,997,583.33	99.983889	14,997,583.33	0.00	0.73
			Base	99.983889	14,997,583.33	99.983889	14,997,583.33	0.00	0.73
91058TQW9	UNITED HEALTHCARE CO				0.220000	30 Mar 2021			
		10,000,000.000	Local	99.982278	9,998,227.78	99.982278	9,998,227.78	0.00	0.49
			Base	99.982278	9,998,227.78	99.982278	9,998,227.78	0.00	0.49
92646KQ21	VICTORY RECEIVABLES				0.220000	02 Mar 2021			
		15,000,000.000	Local	99.999389	14,999,908.33	99.999389	14,999,908.33	0.00	0.73
			Base	99.999389	14,999,908.33	99.999389	14,999,908.33	0.00	0.73

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Holdings

ST OF AZ POOL 5 LGIP
STATE OF ARIZONA
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STATE STREET

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92646KR12	VICTORY RECEIVABLES	8,900,000.000	Local	99.989667	8,899,080.33	99.989667	8,899,080.33	0.00	0.44
			Base	99.989667	8,899,080.33	99.989667	8,899,080.33	0.00	0.44
92646KR12	VICTORY RECEIVABLES	10,000,000.000	Local	99.982778	9,998,277.78	99.982778	9,998,277.78	0.00	0.49
			Base	99.982778	9,998,277.78	99.982778	9,998,277.78	0.00	0.49
92646KS45	VICTORY RECEIVABLES	20,000,000.000	Local	99.973333	19,994,666.67	99.973333	19,994,666.67	0.00	0.98
			Base	99.973333	19,994,666.67	99.973333	19,994,666.67	0.00	0.98
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.67
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.67
9612C0QH5	WESTPAC BANKING CORP.	25,000,000.000	Local	99.990889	24,997,722.22	99.990889	24,997,722.22	0.00	1.22
			Base	99.990889	24,997,722.22	99.990889	24,997,722.22	0.00	1.22
979QRC005	BANK OF AMERICA REPO	125,469,584.640	Local	100.000000	125,469,584.64	100.000000	125,469,584.64	0.00	6.13
			Base	100.000000	125,469,584.64	100.000000	125,469,584.64	0.00	6.13
US DOLLAR Total		1,903,897,584.640	Local		1,903,516,196.60		1,903,553,295.53	37,098.93	93.05
			Base		1,903,516,196.60		1,903,553,295.53	37,098.93	93.05
CASH EQUIVALENT Total		1,903,897,584.640	Base		1,903,516,196.60		1,903,553,295.53	37,098.93	93.05
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1	3,606,048.410	Local	100.000000	3,606,048.41	100.003900	3,606,189.05	140.64	0.18
			Original Face:	12,000,000.000	Base	100.000000	3,606,048.41	100.003900	3,606,189.05

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



STATE STREET

As of: February 28, 2021

View Date: March 10, 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
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1					0.172380	15 Feb 2022		
	5,762,541.850	Local	100.000000	5,762,541.85	100.000880	5,762,592.56	50.71	0.28	
Original Face:	7,000,000.000	Base	100.000000	5,762,541.85	100.000880	5,762,592.56	50.71	0.28	
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000						02 Nov 2020		
	0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00	
		Base	0.000000	-0.10	0.000000	0.00	0.10	0.00	
34532NAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1					0.119410	15 Mar 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	99.993990	9,999,399.00	-601.00	0.49	
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	99.993990	9,999,399.00	-601.00	0.49	
362569AH8	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 A1					0.178140	20 Oct 2021		
	360,000.820	Local	100.000000	360,000.82	100.000000	360,000.82	0.00	0.02	
Original Face:	8,000,000.000	Base	100.000000	360,000.82	100.000000	360,000.82	0.00	0.02	
41284NAA8	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2021 A A1					0.130420	15 Feb 2022		
	5,500,000.000	Local	100.000000	5,500,000.00	100.018500	5,501,017.50	1,017.50	0.27	
Original Face:	5,500,000.000	Base	100.000000	5,500,000.00	100.018500	5,501,017.50	1,017.50	0.27	
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1					0.188770	18 Oct 2021		
	2,805,366.520	Local	100.000000	2,805,366.52	100.000000	2,805,366.52	0.00	0.14	
Original Face:	10,500,000.000	Base	100.000000	2,805,366.52	100.000000	2,805,366.52	0.00	0.14	
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A					0.200760	15 Oct 2021		
	694,115.900	Local	100.000000	694,115.90	99.999810	694,114.58	-1.32	0.03	
Original Face:	5,000,000.000	Base	100.000000	694,115.90	99.999810	694,114.58	-1.32	0.03	
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1					0.185750	15 Nov 2021		
	3,967,369.720	Local	100.000000	3,967,369.72	100.000140	3,967,375.27	5.55	0.19	
Original Face:	10,000,000.000	Base	100.000000	3,967,369.72	100.000140	3,967,375.27	5.55	0.19	
44891TAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 A A1 144A					0.170650	18 Jan 2022		
	4,817,041.560	Local	100.000000	4,817,041.56	100.022050	4,818,103.72	1,062.16	0.24	
Original Face:	6,600,000.000	Base	100.000000	4,817,041.56	100.022050	4,818,103.72	1,062.16	0.24	
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000						27 Nov 2020		
	0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00	
		Base	0.000000	-0.13	0.000000	0.00	0.13	0.00	

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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: February 28, 2021

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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	
45818LAL4	IADB DISCOUNT NOTE DISCOUNT NOT 01/21 0.00000					11 Jan 2021			
		0.000	Local 0.000000	-0.09	0.000000	0.00	0.09		0.00
			Base 0.000000	-0.09	0.000000	0.00	0.09		0.00
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			
		0.000	Local 0.000000	-0.05	0.000000	0.00	0.05		0.00
			Base 0.000000	-0.05	0.000000	0.00	0.05		0.00
58770GAA8	MERCEDES BENZ AUTO LEASE TRUST MBALT 2021 A A1				0.146940	15 Feb 2022			
		7,447,028.550	Local 100.000000	7,447,028.55	99.997480	7,446,840.88	-187.67		0.36
Original Face:		10,500,000.000	Base 100.000000	7,447,028.55	99.997480	7,446,840.88	-187.67		0.36
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1				0.163750	15 Oct 2021			
		1,817,609.060	Local 100.000000	1,817,609.06	99.999150	1,817,593.61	-15.45		0.09
Original Face:		15,000,000.000	Base 100.000000	1,817,609.06	99.999150	1,817,593.61	-15.45		0.09
9127962F5	TREASURY BILL 03/21 0.00000					25 Mar 2021			
		10,000,000.000	Local 99.994207	9,999,420.68	99.997500	9,999,750.00	329.32		0.49
			Base 99.994207	9,999,420.68	99.997500	9,999,750.00	329.32		0.49
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020			
		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
9127962W8	TREASURY BILL 06/20 0.00000					23 Jun 2020			
		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				0.010000	30 Jun 2020			
		0.000	Local 0.000000	232.81	0.000000	0.00	-232.81		0.00
			Base 0.000000	232.81	0.000000	0.00	-232.81		0.00
9127963F4	TREASURY BILL 07/20 0.00000					21 Jul 2020			
		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

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ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

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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	
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 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
9127963P2	TREASURY BILL 08/20 0.00000					18 Aug 2020			
		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
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
9127964A4	TREASURY BILL 09/20 0.00000					29 Sep 2020			
		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
9127964J5	TREASURY BILL 10/20 0.00000					20 Oct 2020			
		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
9127964M8	TREASURY BILL 03/21 0.00000					11 Mar 2021			
		10,000,000.000	Local	99.996778	9,999,677.78	99.998958	9,999,895.80	218.02	0.49
			Base	99.996778	9,999,677.78	99.998958	9,999,895.80	218.02	0.49
9127964N6	TREASURY BILL 03/21 0.00000					18 Mar 2021			
		10,000,000.000	Local	99.994192	9,999,419.17	99.998701	9,999,870.10	450.93	0.49
			Base	99.994192	9,999,419.17	99.998701	9,999,870.10	450.93	0.49
9127964P1	TREASURY BILL 04/21 0.00000					01 Apr 2021			
		10,000,000.000	Local	99.992164	9,999,216.38	99.996340	9,999,634.00	417.62	0.49
			Base	99.992164	9,999,216.38	99.996340	9,999,634.00	417.62	0.49
9127964Y2	TREASURY BILL 04/21 0.00000					15 Apr 2021			
		10,000,000.000	Local	99.985625	9,998,562.50	99.995000	9,999,500.00	937.50	0.49
			Base	99.985625	9,998,562.50	99.995000	9,999,500.00	937.50	0.49
9127965D7	TREASURY BILL 12/20 0.00000					22 Dec 2020			
		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

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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	
912796A82	TREASURY BILL 01/21 0.00000					26 Jan 2021			
		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
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021			
		10,000,000.000	Local	99.966958	9,996,695.81	99.982208	9,998,220.80	1,524.99	0.49
			Base	99.966958	9,996,695.81	99.982208	9,998,220.80	1,524.99	0.49
912796B99	TREASURY BILL 02/21 0.00000					23 Feb 2021			
		0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
			Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
912796C72	TREASURY BILL 03/21 0.00000					09 Mar 2021			
		10,000,000.000	Local	99.998211	9,999,821.11	99.999500	9,999,950.00	128.89	0.49
			Base	99.998211	9,999,821.11	99.999500	9,999,950.00	128.89	0.49
912796C98	TREASURY BILL 03/21 0.00000					23 Mar 2021			
		10,000,000.000	Local	99.992819	9,999,281.94	99.998014	9,999,801.40	519.46	0.49
			Base	99.992819	9,999,281.94	99.998014	9,999,801.40	519.46	0.49
912796F20	TREASURY BILL 04/21 0.00000					27 Apr 2021			
		10,000,000.000	Local	99.985750	9,998,575.00	99.994458	9,999,445.80	870.80	0.49
			Base	99.985750	9,998,575.00	99.994458	9,999,445.80	870.80	0.49
912796WX3	TREASURY BILL 07/20 0.00000					23 Jul 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
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022			
		5,400,000.000	Local	100.000000	5,400,000.00	100.017030	5,400,919.62	919.62	0.26
Original Face:		5,400,000.000	Base	100.000000	5,400,000.00	100.017030	5,400,919.62	919.62	0.26
US DOLLAR Total		142,177,122.390	Local		142,168,024.57		142,175,581.03	7,556.46	6.95
Original Face:		105,500,000.000	Base		142,168,024.57		142,175,581.03	7,556.46	6.95
FIXED INCOME Total		142,177,122.390	Base		142,168,024.57		142,175,581.03	7,556.46	6.95

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ST OF AZ POOL 5 LGIP
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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		105,500,000.000						

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
FUND Total								
		2,046,074,707.010	Base	2,045,684,221.15		2,045,728,876.54	44,655.39	100.00
Original Face:		105,500,000.000						

Holdings

Currency Summary

As of: February 28, 2021

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: March 10, 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								
	-0.020	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								
	1,903,897,584.640	Local	1,903,516,196.60	1,903,553,295.53	93.05	37,098.93		37,098.93
		Base	1,903,516,196.60	1,903,553,295.53	93.05	37,098.93	0.00	37,098.93
FIXED INCOME								
	142,177,122.390	Local	142,168,024.57	142,175,581.03	6.95	7,556.46		7,556.46
Original Face:	105,500,000.000	Base	142,168,024.57	142,175,581.03	6.95	7,556.46	0.00	7,556.46
US DOLLAR Total								
	2,046,074,707.010	Local	2,045,684,221.15	2,045,728,876.54	100.00	44,655.39		44,655.39
Original Face:	105,500,000.000	Base	2,045,684,221.15	2,045,728,876.54	100.00	44,655.39	0.00	44,655.39
FUND Total								
	2,046,074,707.010	Base	2,045,684,221.15	2,045,728,876.54	100.00	44,655.39	0.00	44,655.39
Original Face:	105,500,000.000							

Holdings

Asset Summary

As of: February 28, 2021

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

View Date: March 10, 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	-0.020	-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: February 28, 2021

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STATE OF ARIZONA
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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 EQUIVALENT							
US DOLLAR							
	1,903,897,584.640	1,903,516,196.60	1,903,553,295.53	93.05	37,098.93	0.00	37,098.93
CASH EQUIVALENT Total							
	1,903,897,584.640	1,903,516,196.60	1,903,553,295.53	93.05	37,098.93	0.00	37,098.93

Holdings

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
FIXED INCOME							
US DOLLAR	142,177,122.390	142,168,024.57	142,175,581.03	6.95	7,556.46	0.00	7,556.46
FIXED INCOME Total	142,177,122.390	142,168,024.57	142,175,581.03	6.95	7,556.46	0.00	7,556.46

Holdings

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
FUND Total	2,046,074,707.010	2,045,684,221.15	2,045,728,876.54	100.00	44,655.39	0.00	44,655.39

Holdings

Fund Summary

As of: February 28, 2021

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STATE OF ARIZONA
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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	1,903,897,584.640	1,903,516,196.60	1,903,553,295.53	93.05	37,098.93 37,098.93 GN 0.00 LS	0.00 0.00 GN 0.00 LS	37,098.93 37,098.93 GN 0.00 LS
FIXED INCOME	142,177,122.390	142,168,024.57	142,175,581.03	6.95	7,556.46 8,594.71 GN -1,038.25 LS	0.00 0.00 GN 0.00 LS	7,556.46 8,594.71 GN -1,038.25 LS
Original Face:	105,500,000.000						
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FUND Total	0.000	2,046,074,707.010	2,045,684,221.15	100.00	44,655.39 45,693.64 GN -1,038.25 LS	0.00 0.00 GN 0.00 LS	44,655.39 45,693.64 GN -1,038.25 LS
Original Face:	105,500,000.000						