

Holdings

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



STATE STREET

As of: January 31, 2021

View Date: February 8, 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	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,001,669.720	Local	1.000000	15,001,669.72	1.000000	15,001,669.72	0.72
			Base	1.000000	15,001,669.72	1.000000	15,001,669.72	0.72

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	15,001,669.720	Local	15,001,669.72		15,001,669.72	0.00	0.72
		Base	15,001,669.72		15,001,669.72	0.00	0.72

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	15,001,669.720	Base	15,001,669.72		15,001,669.72	0.00	0.72

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01039LP18	ALABAMA POWER CO.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.72
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.72

02314PP54	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,199,000.000	Local	99.999111	10,198,909.34	99.999111	10,198,909.34	0.49
			Base	99.999111	10,198,909.34	99.999111	10,198,909.34	0.49

02314PU90	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		25,000,000.000	Local	99.960500	24,990,125.00	99.960500	24,990,125.00	1.21
			Base	99.960500	24,990,125.00	99.960500	24,990,125.00	1.21

03040LP45	AMERICAN WATER CAPIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,500,000.000	Local	99.999000	10,499,895.00	99.999000	10,499,895.00	0.51
			Base	99.999000	10,499,895.00	99.999000	10,499,895.00	0.51

03040LPG8	AMERICAN WATER CAPIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,100,000.000	Local	99.990833	15,098,615.83	99.990833	15,098,615.83	0.73
			Base	99.990833	15,098,615.83	99.990833	15,098,615.83	0.73

Holdings

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



STATE STREET

As of: January 31, 2021

View Date: February 8, 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	
03040LQ93	AMERICAN WATER CAPIT	10,000,000.000	Local	99.978000	9,997,800.00	99.978000	9,997,800.00	0.00	0.48
			Base	99.978000	9,997,800.00	99.978000	9,997,800.00	0.00	0.48
03785DPG5	APPLE INC	25,000,000.000	Local	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.21
			Base	99.995833	24,998,958.33	99.995833	24,998,958.33	0.00	1.21
03785DSQ0	APPLE INC	25,000,000.000	Local	99.972000	24,993,000.00	99.966711	24,991,677.75	-1,322.25	1.21
			Base	99.972000	24,993,000.00	99.966711	24,991,677.75	-1,322.25	1.21
04821TPR0	ATLANTIC ASSET SECUR	10,000,000.000	Local	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.48
			Base	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.48
06367C3D7	BANK OF MONTREAL-	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.21
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.21
06367C5Z6	BANK OF MONTREAL-	15,000,000.000	Local	100.000000	15,000,000.00	100.013000	15,001,950.00	1,950.00	0.72
			Base	100.000000	15,000,000.00	100.013000	15,001,950.00	1,950.00	0.72
07010JPA3	BASIN ELEC PWR COOP	10,000,000.000	Local	99.996250	9,999,624.99	99.996250	9,999,624.99	0.00	0.48
			Base	99.996250	9,999,624.99	99.996250	9,999,624.99	0.00	0.48
07010JPC9	BASIN ELEC PWR COOP	15,000,000.000	Local	99.995417	14,999,312.48	99.995417	14,999,312.48	0.00	0.72
			Base	99.995417	14,999,312.48	99.995417	14,999,312.48	0.00	0.72
07010JPG0	BASIN ELEC PWR COOP	15,000,000.000	Local	99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	0.72
			Base	99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	0.72
07644AQ15	BEDFORD ROW FDG CORP	15,000,000.000	Local	99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	0.72
			Base	99.986000	14,997,900.00	99.986000	14,997,900.00	0.00	0.72

& 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: January 31, 2021

View Date: February 8, 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	
07644AQ98	BEDFORD ROW FDG CORP	9,250,000.000	Local	99.987000	9,248,797.50	99.987000	9,248,797.50	0.00	0.45
			Base	99.987000	9,248,797.50	99.987000	9,248,797.50	0.00	0.45
07644AQ98	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.978000	4,998,900.00	99.978000	4,998,900.00	0.00	0.24
			Base	99.978000	4,998,900.00	99.978000	4,998,900.00	0.00	0.24
07644AQW7	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.963583	9,996,358.33	99.963583	9,996,358.33	0.00	0.48
			Base	99.963583	9,996,358.33	99.963583	9,996,358.33	0.00	0.48
07645RCS3	BEDFORD ROW FDG CORP	10,000,000.000	Local	100.000000	10,000,000.00	100.013000	10,001,300.00	1,300.00	0.48
			Base	100.000000	10,000,000.00	100.013000	10,001,300.00	1,300.00	0.48
1247P2R89	CAFCO LLC	15,808,000.000	Local	99.967000	15,802,783.36	99.967000	15,802,783.36	0.00	0.76
			Base	99.967000	15,802,783.36	99.967000	15,802,783.36	0.00	0.76
1247P2RW6	CAFCO LLC	25,000,000.000	Local	99.958444	24,989,611.11	99.958444	24,989,611.11	0.00	1.21
			Base	99.958444	24,989,611.11	99.958444	24,989,611.11	0.00	1.21
15060XQ39	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.981667	14,997,250.00	99.981667	14,997,250.00	0.00	0.72
			Base	99.981667	14,997,250.00	99.981667	14,997,250.00	0.00	0.72
15060XQF2	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.48
			Base	99.970833	9,997,083.33	99.970833	9,997,083.33	0.00	0.48
15060XR79	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.963889	9,996,388.89	99.963889	9,996,388.89	0.00	0.48
			Base	99.963889	9,996,388.89	99.963889	9,996,388.89	0.00	0.48
15963TP11	CHARIOT FNDG LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48

& 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: January 31, 2021

View Date: February 8, 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	
15963TPA1	CHARIOT FNDG LLC	15,000,000.000	Local	99.994750	14,999,212.50	99.994750	14,999,212.50	0.00	0.72
			Base	99.994750	14,999,212.50	99.994750	14,999,212.50	0.00	0.72
15963TQJ1	CHARIOT FNDG LLC	15,000,000.000	Local	99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	0.72
			Base	99.970000	14,995,500.00	99.970000	14,995,500.00	0.00	0.72
15963TRN1	CHARIOT FNDG LLC	10,000,000.000	Local	99.962222	9,996,222.22	99.962222	9,996,222.22	0.00	0.48
			Base	99.962222	9,996,222.22	99.962222	9,996,222.22	0.00	0.48
16677JPN0	CHEVRON CORP	10,000,000.000	Local	99.992417	9,999,241.67	99.992417	9,999,241.67	0.00	0.48
			Base	99.992417	9,999,241.67	99.992417	9,999,241.67	0.00	0.48
16677JQS8	CHEVRON CORP	25,000,000.000	Local	99.976444	24,994,111.11	99.976444	24,994,111.11	0.00	1.21
			Base	99.976444	24,994,111.11	99.976444	24,994,111.11	0.00	1.21
16677JQV1	CHEVRON CORP	15,000,000.000	Local	99.978222	14,996,733.33	99.978222	14,996,733.33	0.00	0.72
			Base	99.978222	14,996,733.33	99.978222	14,996,733.33	0.00	0.72
16677JSB3	CHEVRON CORP	4,000,000.000	Local	99.956000	3,998,240.00	99.970850	3,998,834.00	594.00	0.19
			Base	99.956000	3,998,240.00	99.970850	3,998,834.00	594.00	0.19
17177LR63	CIESCO LLC	8,000,000.000	Local	99.968000	7,997,440.00	99.968000	7,997,440.00	0.00	0.39
			Base	99.968000	7,997,440.00	99.968000	7,997,440.00	0.00	0.39
19121AP13	COCA-COLA COMPANY	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.24
19121AQ53	COCA-COLA COMPANY	25,000,000.000	Local	99.990222	24,997,555.56	99.990222	24,997,555.56	0.00	1.21
			Base	99.990222	24,997,555.56	99.990222	24,997,555.56	0.00	1.21

& 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: January 31, 2021

View Date: February 8, 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	
19121AQC8	COCA-COLA COMPANY	6,495,000.000	Local	99.990250	6,494,366.74	99.990250	6,494,366.74	0.00	0.31
			Base	99.990250	6,494,366.74	99.990250	6,494,366.74	0.00	0.31
2063C0P14	CONCORD MIN CPTL CO	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
2063C0P89	CONCORD MIN CPTL CO	15,000,000.000	Local	99.995333	14,999,300.00	99.995333	14,999,300.00	0.00	0.72
			Base	99.995333	14,999,300.00	99.995333	14,999,300.00	0.00	0.72
2063C0RL8	CONCORD MIN CPTL CO	20,000,000.000	Local	99.958833	19,991,766.66	99.958833	19,991,766.66	0.00	0.96
			Base	99.958833	19,991,766.66	99.958833	19,991,766.66	0.00	0.96
30229AT17	EXXON MOBIL CORP	15,000,000.000	Local	99.936667	14,990,500.00	99.960000	14,994,000.00	3,500.00	0.72
			Base	99.936667	14,990,500.00	99.960000	14,994,000.00	3,500.00	0.72
30229ATW9	EXXON MOBIL CORP	10,000,000.000	Local	99.921361	9,992,136.11	99.946194	9,994,619.40	2,483.29	0.48
			Base	99.921361	9,992,136.11	99.946194	9,994,619.40	2,483.29	0.48
30229AUW7	EXXON MOBIL CORP	15,000,000.000	Local	99.890611	14,983,591.67	99.935361	14,990,304.15	6,712.48	0.72
			Base	99.890611	14,983,591.67	99.935361	14,990,304.15	6,712.48	0.72
30229AVT3	EXXON MOBIL CORP	10,000,000.000	Local	99.879250	9,987,925.00	99.914900	9,991,490.00	3,565.00	0.48
			Base	99.879250	9,987,925.00	99.914900	9,991,490.00	3,565.00	0.48
30601VPH8	FAIRWAY FINANCE CORP	1,620,000.000	Local	99.990667	1,619,848.80	99.990667	1,619,848.80	0.00	0.08
			Base	99.990667	1,619,848.80	99.990667	1,619,848.80	0.00	0.08
30601VPP0	FAIRWAY FINANCE CORP	15,000,000.000	Local	99.987167	14,998,075.00	99.987167	14,998,075.00	0.00	0.72
			Base	99.987167	14,998,075.00	99.987167	14,998,075.00	0.00	0.72

& 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: January 31, 2021

View Date: February 8, 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	
30601VQW4	FAIRWAY FINANCE CORP	25,000,000.000	Local	99.966750	24,991,687.50	99.966750	24,991,687.50	0.00	1.21
			Base	99.966750	24,991,687.50	99.966750	24,991,687.50	0.00	1.21
37829AEY0	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
37829AFU7	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
37829AGG7	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
38346LP26	GOTHAM FDG CORP	10,000,000.000	Local	99.999500	9,999,950.00	99.999500	9,999,950.00	0.00	0.48
			Base	99.999500	9,999,950.00	99.999500	9,999,950.00	0.00	0.48
38346LRK4	GOTHAM FDG CORP	20,000,000.000	Local	99.957222	19,991,444.45	99.957222	19,991,444.45	0.00	0.96
			Base	99.957222	19,991,444.45	99.957222	19,991,444.45	0.00	0.96
38346LRU2	GOTHAM FDG CORP	10,000,000.000	Local	99.961778	9,996,177.78	99.961778	9,996,177.78	0.00	0.48
			Base	99.961778	9,996,177.78	99.961778	9,996,177.78	0.00	0.48
40588LP29	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.999694	4,999,984.72	99.999694	4,999,984.72	0.00	0.24
			Base	99.999694	4,999,984.72	99.999694	4,999,984.72	0.00	0.24
40588LQ10	HALKIN FINANCE LLC USC	20,000,000.000	Local	99.981333	19,996,266.67	99.981333	19,996,266.67	0.00	0.97
			Base	99.981333	19,996,266.67	99.981333	19,996,266.67	0.00	0.97
40588LQH5	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.968222	14,995,233.33	99.968222	14,995,233.33	0.00	0.72
			Base	99.968222	14,995,233.33	99.968222	14,995,233.33	0.00	0.72

& 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: January 31, 2021

View Date: February 8, 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	
40588LR50	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.956250	9,995,625.00	99.956250	9,995,625.00	0.00	0.48
			Base	99.956250	9,995,625.00	99.956250	9,995,625.00	0.00	0.48
45779PP10	INSTITUTIONAL SECURED	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72
45779PPR3	INSTITUTIONAL SECURED	10,000,000.000	Local	99.988667	9,998,866.66	99.988667	9,998,866.66	0.00	0.48
			Base	99.988667	9,998,866.66	99.988667	9,998,866.66	0.00	0.48
45779PQ43	INSTITUTIONAL SECURED	25,000,000.000	Local	99.985361	24,996,340.27	99.985361	24,996,340.27	0.00	1.21
			Base	99.985361	24,996,340.27	99.985361	24,996,340.27	0.00	1.21
47816FT19	JOHNSON & JOHNSON	20,000,000.000	Local	99.963333	19,992,666.67	99.966667	19,993,333.40	666.73	0.97
			Base	99.963333	19,992,666.67	99.966667	19,993,333.40	666.73	0.97
47816FT19	JOHNSON & JOHNSON	5,000,000.000	Local	99.950000	4,997,500.00	99.966667	4,998,333.35	833.35	0.24
			Base	99.950000	4,997,500.00	99.966667	4,998,333.35	833.35	0.24
4820P2P41	JUPITER SECT CO LLC	15,000,000.000	Local	99.998583	14,999,787.50	99.998583	14,999,787.50	0.00	0.72
			Base	99.998583	14,999,787.50	99.998583	14,999,787.50	0.00	0.72
4820P2P58	JUPITER SECT CO LLC	15,000,000.000	Local	99.997778	14,999,666.67	99.997778	14,999,666.67	0.00	0.72
			Base	99.997778	14,999,666.67	99.997778	14,999,666.67	0.00	0.72
4820P2R56	JUPITER SECT CO LLC	10,000,000.000	Local	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.48
			Base	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.48
4820P2RC1	JUPITER SECT CO LLC	10,000,000.000	Local	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.48
			Base	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.48

& 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: January 31, 2021

View Date: February 8, 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	
52952LRD6	LEXINGTN PKR CAP CO LL	15,000,000.000	Local	99.958583	14,993,787.50	99.958583	14,993,787.50	0.00	0.72
			Base	99.958583	14,993,787.50	99.958583	14,993,787.50	0.00	0.72
53127TP31	LIBERTY FUNDING LLC	10,000,000.000	Local	99.999000	9,999,900.00	99.999000	9,999,900.00	0.00	0.48
			Base	99.999000	9,999,900.00	99.999000	9,999,900.00	0.00	0.48
53127TQ14	LIBERTY FUNDING LLC	8,500,000.000	Local	99.985222	8,498,743.89	99.985222	8,498,743.89	0.00	0.41
			Base	99.985222	8,498,743.89	99.985222	8,498,743.89	0.00	0.41
53127TQ14	LIBERTY FUNDING LLC	3,000,000.000	Local	99.982889	2,999,486.67	99.982889	2,999,486.67	0.00	0.14
			Base	99.982889	2,999,486.67	99.982889	2,999,486.67	0.00	0.14
53127TR70	LIBERTY FUNDING LLC	5,000,000.000	Local	99.969306	4,998,465.28	99.969306	4,998,465.28	0.00	0.24
			Base	99.969306	4,998,465.28	99.969306	4,998,465.28	0.00	0.24
56274LP16	MANHATTAN ASSET FDG.	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
56274LP32	MANHATTAN ASSET FDG.	13,902,000.000	Local	99.998833	13,901,837.81	99.998833	13,901,837.81	0.00	0.67
			Base	99.998833	13,901,837.81	99.998833	13,901,837.81	0.00	0.67
56274LPH1	MANHATTAN ASSET FDG.	1,200,000.000	Local	99.989333	1,199,872.00	99.989333	1,199,872.00	0.00	0.06
			Base	99.989333	1,199,872.00	99.989333	1,199,872.00	0.00	0.06
56274LPK4	MANHATTAN ASSET FDG.	1,450,000.000	Local	99.989000	1,449,840.50	99.989000	1,449,840.50	0.00	0.07
			Base	99.989000	1,449,840.50	99.989000	1,449,840.50	0.00	0.07
56274LQ23	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.983889	9,998,388.89	99.983889	9,998,388.89	0.00	0.48
			Base	99.983889	9,998,388.89	99.983889	9,998,388.89	0.00	0.48

& 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: January 31, 2021

View Date: February 8, 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	
57576JP55	MASSACHUSETTS MUT LIFE INS CO	10,000,000.000	Local	99.999000	9,999,900.00	99.999000	9,999,900.00	0.00	0.48
			Base	99.999000	9,999,900.00	99.999000	9,999,900.00	0.00	0.48
58934AP18	MERCK & CO. INC	8,500,000.000	Local	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	0.41
			Base	100.000000	8,500,000.00	100.000000	8,500,000.00	0.00	0.41
58934AP42	MERCK & CO. INC	25,000,000.000	Local	99.999417	24,999,854.17	99.999417	24,999,854.17	0.00	1.21
			Base	99.999417	24,999,854.17	99.999417	24,999,854.17	0.00	1.21
59157TQW6	METLIFE SHORT TERM FDG	11,000,000.000	Local	99.971500	10,996,865.00	99.971500	10,996,865.00	0.00	0.53
			Base	99.971500	10,996,865.00	99.971500	10,996,865.00	0.00	0.53
59157TSU8	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.935556	14,990,333.33	99.949733	14,992,459.95	2,126.62	0.72
			Base	99.935556	14,990,333.33	99.949733	14,992,459.95	2,126.62	0.72
59157TT11	METLIFE SHORT TERM FDG	12,400,000.000	Local	99.933333	12,391,733.33	99.946667	12,393,386.71	1,653.38	0.60
			Base	99.933333	12,391,733.33	99.946667	12,393,386.71	1,653.38	0.60
59157TU19	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.912500	14,986,875.00	99.916667	14,987,500.05	625.05	0.72
			Base	99.912500	14,986,875.00	99.916667	14,987,500.05	625.05	0.72
63743CP56	NATL RURAL UTIL COOP	3,808,000.000	Local	99.998556	3,807,945.00	99.998556	3,807,945.00	0.00	0.18
			Base	99.998556	3,807,945.00	99.998556	3,807,945.00	0.00	0.18
63743CQ14	NATL RURAL UTIL COOP	20,000,000.000	Local	99.989889	19,997,977.78	99.989889	19,997,977.78	0.00	0.97
			Base	99.989889	19,997,977.78	99.989889	19,997,977.78	0.00	0.97
63763PT33	NATIONAL SECS CLEARING	10,000,000.000	Local	99.942389	9,994,238.89	99.955606	9,995,560.60	1,321.71	0.48
			Base	99.942389	9,994,238.89	99.955606	9,995,560.60	1,321.71	0.48

& 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: January 31, 2021

View Date: February 8, 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	
64105GXV1	NESTLE CAP CORP	15,000,000.000	Local	99.872500	14,980,875.00	99.940000	14,991,000.00	10,125.00	0.72
			Base	99.872500	14,980,875.00	99.940000	14,991,000.00	10,125.00	0.72
64951WP24	NEW YORK LFE CAP COR	11,277,000.000	Local	99.999653	11,276,960.84	99.999653	11,276,960.84	0.00	0.54
			Base	99.999653	11,276,960.84	99.999653	11,276,960.84	0.00	0.54
64951WPJ7	NEW YORK LFE CAP COR	15,000,000.000	Local	99.994806	14,999,220.83	99.994806	14,999,220.83	0.00	0.72
			Base	99.994806	14,999,220.83	99.994806	14,999,220.83	0.00	0.72
64951WQG2	NEW YORK LFE CAP COR	9,153,000.000	Local	99.985667	9,151,688.07	99.985667	9,151,688.07	0.00	0.44
			Base	99.985667	9,151,688.07	99.985667	9,151,688.07	0.00	0.44
64951WRU0	NEW YORK LFE CAP COR	20,000,000.000	Local	99.973722	19,994,744.45	99.973722	19,994,744.45	0.00	0.97
			Base	99.973722	19,994,744.45	99.973722	19,994,744.45	0.00	0.97
6698M4P97	NOVARTIS FNC CRP	10,000,000.000	Local	99.998000	9,999,800.00	99.998000	9,999,800.00	0.00	0.48
			Base	99.998000	9,999,800.00	99.998000	9,999,800.00	0.00	0.48
6698M4RC8	NOVARTIS FNC CRP	10,000,000.000	Local	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.48
			Base	99.965000	9,996,500.00	99.965000	9,996,500.00	0.00	0.48
6698M4RS3	NOVARTIS FNC CRP	15,000,000.000	Local	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.72
			Base	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.72
67983TPR1	OLD LINE FUNDING LLC	10,000,000.000	Local	99.987333	9,998,733.33	99.987333	9,998,733.33	0.00	0.48
			Base	99.987333	9,998,733.33	99.987333	9,998,733.33	0.00	0.48
67983TS64	OLD LINE FUNDING LLC	3,000,000.000	Local	99.945167	2,998,355.00	99.952739	2,998,582.17	227.17	0.14
			Base	99.945167	2,998,355.00	99.952739	2,998,582.17	227.17	0.14

& 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: January 31, 2021

View Date: February 8, 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	
71708EA6	PFIZER INC	25,000,000.000	Local	99.988694	24,997,173.61	99.988694	24,997,173.61	0.00	1.21
			Base	99.988694	24,997,173.61	99.988694	24,997,173.61	0.00	1.21
74271TRE5	PROCTOR GAMBLE AND CO	15,000,000.000	Local	99.978000	14,996,700.00	99.978000	14,996,700.00	0.00	0.72
			Base	99.978000	14,996,700.00	99.978000	14,996,700.00	0.00	0.72
74271TRE5	PROCTOR GAMBLE AND CO	10,000,000.000	Local	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.48
			Base	99.972000	9,997,200.00	99.972000	9,997,200.00	0.00	0.48
74271TRP0	PROCTOR GAMBLE AND CO	27,000,000.000	Local	99.977500	26,993,925.00	99.977500	26,993,925.00	0.00	1.30
			Base	99.977500	26,993,925.00	99.977500	26,993,925.00	0.00	1.30
77119LS34	ROCHE HOLDING INC	10,000,000.000	Local	99.972195	9,997,219.45	99.974469	9,997,446.90	227.45	0.48
			Base	99.972195	9,997,219.45	99.974469	9,997,446.90	227.45	0.48
8225X2PG3	SHELL INTNL FNC B.V	2,000,000.000	Local	99.994584	1,999,891.67	99.994584	1,999,891.67	0.00	0.10
			Base	99.994584	1,999,891.67	99.994584	1,999,891.67	0.00	0.10
8225X2QV9	SHELL INTNL FNC B.V	1,253,000.000	Local	99.970445	1,252,629.67	99.970445	1,252,629.67	0.00	0.06
			Base	99.970445	1,252,629.67	99.970445	1,252,629.67	0.00	0.06
8225X2SR6	SHELL INTNL FNC B.V	2,165,000.000	Local	99.940361	2,163,708.82	99.948208	2,163,878.70	169.88	0.10
			Base	99.940361	2,163,708.82	99.948208	2,163,878.70	169.88	0.10
8225X2TE4	SHELL INTNL FNC B.V	9,500,000.000	Local	99.922417	9,492,629.58	99.935717	9,493,893.12	1,263.54	0.46
			Base	99.922417	9,492,629.58	99.935717	9,493,893.12	1,263.54	0.46
8225X2U85	SHELL INTNL FNC B.V	1,000,000.000	Local	99.904056	999,040.56	99.920628	999,206.28	165.72	0.05
			Base	99.904056	999,040.56	99.920628	999,206.28	165.72	0.05

& 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: January 31, 2021

View Date: February 8, 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	
8225X2UC6	SHELL INTNL FNC B.V	10,000,000.000	Local	99.821111	9,982,111.11	99.917711	9,991,771.10	9,659.99	0.48
			Base	99.821111	9,982,111.11	99.917711	9,991,771.10	9,659.99	0.48
8225X2W18	SHELL INTNL FNC B.V	10,000,000.000	Local	99.882222	9,988,222.22	99.881633	9,988,163.30	-58.92	0.48
			Base	99.882222	9,988,222.22	99.881633	9,988,163.30	-58.92	0.48
8225X2W18	SHELL INTNL FNC B.V	10,000,000.000	Local	99.846889	9,984,688.89	99.881633	9,988,163.30	3,474.41	0.48
			Base	99.846889	9,984,688.89	99.881633	9,988,163.30	3,474.41	0.48
8225X2X17	SHELL INTNL FNC B.V	6,000,000.000	Local	99.825222	5,989,513.34	99.857489	5,991,449.34	1,936.00	0.29
			Base	99.825222	5,989,513.34	99.857489	5,991,449.34	1,936.00	0.29
86562KPB4	SUMITOMO MTSU BKG CORP	20,450,000.000	Local	99.994306	20,448,835.49	99.994306	20,448,835.49	0.00	0.99
			Base	99.994306	20,448,835.49	99.994306	20,448,835.49	0.00	0.99
86564GNB3	SUMITOMO MITSUI TRUST NY	3,280,000.000	Local	99.999998	3,279,999.94	99.999998	3,279,999.94	0.00	0.16
			Base	99.999998	3,279,999.94	99.999998	3,279,999.94	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	1.21
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.21
88602TQ97	THUNDER BAY FNDNG LLC	1,500,000.000	Local	99.980000	1,499,700.00	99.980000	1,499,700.00	0.00	0.07
			Base	99.980000	1,499,700.00	99.980000	1,499,700.00	0.00	0.07
88602TXF5	THUNDER BAY FNDNG LLC	14,300,000.000	Local	99.850667	14,278,645.33	99.850667	14,278,645.33	0.00	0.69
			Base	99.850667	14,278,645.33	99.850667	14,278,645.33	0.00	0.69
88603HD47	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.961111	14,994,166.67	99.961111	14,994,166.67	0.00	0.72
			Base	99.961111	14,994,166.67	99.961111	14,994,166.67	0.00	0.72

& 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: January 31, 2021

View Date: February 8, 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
89119AP10	TORONTO DOMINION BANK					0.170000	01 Feb 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72	
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.72	
89119AP28	TORONTO DOMINION BANK					0.090000	02 Feb 2021		
	10,000,000.000	Local	99.999750	9,999,975.00	99.999750	9,999,975.00	0.00	0.48	
		Base	99.999750	9,999,975.00	99.999750	9,999,975.00	0.00	0.48	
89119ATV0	TORONTO DOMINION BANK					0.210000	29 Jun 2021		
	10,000,000.000	Local	99.913667	9,991,366.67	99.913667	9,991,366.67	0.00	0.48	
		Base	99.913667	9,991,366.67	99.913667	9,991,366.67	0.00	0.48	
89233GPS9	TOYOTA MOTOR CREDIT					0.170000	26 Feb 2021		
	25,000,000.000	Local	99.988194	24,997,048.61	99.988194	24,997,048.61	0.00	1.21	
		Base	99.988194	24,997,048.61	99.988194	24,997,048.61	0.00	1.21	
89233GRP3	TOYOTA MOTOR CREDIT					0.210000	23 Apr 2021		
	25,000,000.000	Local	99.952750	24,988,187.50	99.952750	24,988,187.50	0.00	1.21	
		Base	99.952750	24,988,187.50	99.952750	24,988,187.50	0.00	1.21	
90328AQA4	USAA CAPITAL CORP					0.100000	10 Mar 2021		
	20,000,000.000	Local	99.989722	19,997,944.45	99.989722	19,997,944.45	0.00	0.97	
		Base	99.989722	19,997,944.45	99.989722	19,997,944.45	0.00	0.97	
90477DQ82	UNILEVER CAPITAL CRP					0.090000	08 Mar 2021		
	10,000,000.000	Local	99.991250	9,999,125.00	99.991250	9,999,125.00	0.00	0.48	
		Base	99.991250	9,999,125.00	99.991250	9,999,125.00	0.00	0.48	
90477DR16	UNILEVER CAPITAL CRP					0.110000	01 Apr 2021		
	6,997,000.000	Local	99.981972	6,995,738.60	99.981972	6,995,738.60	0.00	0.34	
		Base	99.981972	6,995,738.60	99.981972	6,995,738.60	0.00	0.34	
90477DRE8	UNILEVER CAPITAL CRP					0.130000	14 Apr 2021		
	16,915,000.000	Local	99.974000	16,910,602.10	99.974000	16,910,602.10	0.00	0.82	
		Base	99.974000	16,910,602.10	99.974000	16,910,602.10	0.00	0.82	
91058TP34	UNITED HEALTHCARE CO					0.180000	03 Feb 2021		
	25,000,000.000	Local	99.999000	24,999,750.00	99.999000	24,999,750.00	0.00	1.21	
		Base	99.999000	24,999,750.00	99.999000	24,999,750.00	0.00	1.21	

& 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: January 31, 2021

View Date: February 8, 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	
91058TQW9	UNITED HEALTHCARE CO	15,000,000.000	Local	99.968333	14,995,250.00	99.968333	14,995,250.00	0.00	0.72
			Base	99.968333	14,995,250.00	99.968333	14,995,250.00	0.00	0.72
91058TQW9	UNITED HEALTHCARE CO	10,000,000.000	Local	99.965167	9,996,516.67	99.965167	9,996,516.67	0.00	0.48
			Base	99.965167	9,996,516.67	99.965167	9,996,516.67	0.00	0.48
9127964D8	TREASURY BILL 02/21 0.00000	10,000,000.000	Local	99.996133	9,999,613.25	99.996133	9,999,613.25	0.00	0.48
			Base	99.996133	9,999,613.25	99.996133	9,999,613.25	0.00	0.48
912796XE4	TREASURY BILL 02/21 0.00000	10,000,000.000	Local	99.988600	9,998,860.00	99.988600	9,998,860.00	0.00	0.48
			Base	99.988600	9,998,860.00	99.988600	9,998,860.00	0.00	0.48
92646KPB2	VICTORY RECEIVABLES	8,000,000.000	Local	99.994722	7,999,577.78	99.994722	7,999,577.78	0.00	0.39
			Base	99.994722	7,999,577.78	99.994722	7,999,577.78	0.00	0.39
92646KQ21	VICTORY RECEIVABLES	15,000,000.000	Local	99.982278	14,997,341.67	99.982278	14,997,341.67	0.00	0.72
			Base	99.982278	14,997,341.67	99.982278	14,997,341.67	0.00	0.72
92646KR12	VICTORY RECEIVABLES	10,000,000.000	Local	99.967222	9,996,722.22	99.967222	9,996,722.22	0.00	0.48
			Base	99.967222	9,996,722.22	99.967222	9,996,722.22	0.00	0.48
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	3.62
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.62
9612C0QH5	WESTPAC BANKING CORP.	25,000,000.000	Local	99.974944	24,993,736.11	99.974944	24,993,736.11	0.00	1.21
			Base	99.974944	24,993,736.11	99.974944	24,993,736.11	0.00	1.21
979QRC005	BANK OF AMERICA REPO	116,851,625.110	Local	100.000000	116,851,625.11	100.000000	116,851,625.11	0.00	5.64
			Base	100.000000	116,851,625.11	100.000000	116,851,625.11	0.00	5.64

& 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: January 31, 2021

View Date: February 8, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

US DOLLAR Total

	1,900,373,625.110	Local		1,899,917,406.73		1,899,970,606.33	53,199.60	91.71
		Base		1,899,917,406.73		1,899,970,606.33	53,199.60	91.71

CASH EQUIVALENT Total

	1,900,373,625.110	Base		1,899,917,406.73		1,899,970,606.33	53,199.60	91.71
--	-------------------	------	--	------------------	--	------------------	-----------	-------

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	5,741,456.420	Local	100.000000	5,741,456.42	100.004060	5,741,689.52	233.10	0.28
Original Face:	12,000,000.000	Base	100.000000	5,741,456.42	100.004060	5,741,689.52	233.10	0.28
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.001050	7,000,073.50	73.50	0.34
Original Face:	7,000,000.000	Base	100.000000	7,000,000.00	100.001050	7,000,073.50	73.50	0.34
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
362569AH8	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 A1				0.178140	20 Oct 2021		
	1,768,251.670	Local	100.000000	1,768,251.67	100.000000	1,768,251.67	0.00	0.09
Original Face:	8,000,000.000	Base	100.000000	1,768,251.67	100.000000	1,768,251.67	0.00	0.09
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
	4,318,797.820	Local	100.000000	4,318,797.82	100.000010	4,318,798.25	0.43	0.21
Original Face:	10,500,000.000	Base	100.000000	4,318,797.82	100.000010	4,318,798.25	0.43	0.21
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
	1,389,682.470	Local	100.000000	1,389,682.47	99.999660	1,389,677.75	-4.72	0.07
Original Face:	5,000,000.000	Base	100.000000	1,389,682.47	99.999660	1,389,677.75	-4.72	0.07
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1				0.185750	15 Nov 2021		
	5,370,906.620	Local	100.000000	5,370,906.62	100.000180	5,370,916.29	9.67	0.26
Original Face:	10,000,000.000	Base	100.000000	5,370,906.62	100.000180	5,370,916.29	9.67	0.26

& 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: January 31, 2021

View Date: February 8, 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
44891TAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2021 A A1 144A					0.170650	18 Jan 2022		
	6,600,000.000	Local		100.000000	6,600,000.00	99.998570	6,599,905.62	-94.38	0.32
Original Face:	6,600,000.000	Base		100.000000	6,600,000.00	99.998570	6,599,905.62	-94.38	0.32
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
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		
	10,500,000.000	Local		100.000000	10,500,000.00	99.997070	10,499,692.35	-307.65	0.51
Original Face:	10,500,000.000	Base		100.000000	10,500,000.00	99.997070	10,499,692.35	-307.65	0.51
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1					0.163750	15 Oct 2021		
	4,142,538.530	Local		100.000000	4,142,538.53	99.998640	4,142,482.19	-56.34	0.20
Original Face:	15,000,000.000	Base		100.000000	4,142,538.53	99.998640	4,142,482.19	-56.34	0.20
9127962F5	TREASURY BILL 03/21 0.00000						25 Mar 2021		
	10,000,000.000	Local		99.987448	9,998,744.80	99.991333	9,999,133.30	388.50	0.48
		Base		99.987448	9,998,744.80	99.991333	9,999,133.30	388.50	0.48
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

& 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: January 31, 2021

View Date: February 8, 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
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020		
		0.000	Local	0.000000				0.00
			Base	0.000000				0.00
				232.81	0.000000	0.00	-232.81	0.00
				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				0.00
			Base	0.000000				0.00
				-0.04	0.000000	0.00	0.04	0.00
				-0.04	0.000000	0.00	0.04	0.00
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020		
		0.000	Local	0.000000				0.00
			Base	0.000000				0.00
				-0.03	0.000000	0.00	0.03	0.00
				-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				0.00
			Base	0.000000				0.00
				-0.07	0.000000	0.00	0.07	0.00
				-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				0.00
			Base	0.000000				0.00
				-0.03	0.000000	0.00	0.03	0.00
				-0.03	0.000000	0.00	0.03	0.00
9127964A4	TREASURY BILL 09/20 0.00000				0.010000	29 Sep 2020		
		0.000	Local	0.000000				0.00
			Base	0.000000				0.00
				-0.04	0.000000	0.00	0.04	0.00
				-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				0.00
			Base	0.000000				0.00
				-0.04	0.000000	0.00	0.04	0.00
				-0.04	0.000000	0.00	0.04	0.00
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
		10,000,000.000	Local	99.987756				0.48
			Base	99.987756				0.48
				9,998,775.56	99.994986	9,999,498.60	723.04	0.48
				9,998,775.56	99.994986	9,999,498.60	723.04	0.48
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
		10,000,000.000	Local	99.984625				0.48
			Base	99.984625				0.48
				9,998,462.51	99.992188	9,999,218.80	756.29	0.48
				9,998,462.51	99.992188	9,999,218.80	756.29	0.48
9127964P1	TREASURY BILL 04/21 0.00000					01 Apr 2021		
		10,000,000.000	Local	99.985086				0.48
			Base	99.985086				0.48
				9,998,508.60	99.989757	9,998,975.70	467.10	0.48
				9,998,508.60	99.989757	9,998,975.70	467.10	0.48

& 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: January 31, 2021

View Date: February 8, 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	
9127964Y2	TREASURY BILL 04/21 0.00000				0.010000	15 Apr 2021			
	10,000,000.000	Local	99.976681	9,997,668.05	99.986819	9,998,681.90	1,013.85	0.48	
		Base	99.976681	9,997,668.05	99.986819	9,998,681.90	1,013.85	0.48	
9127965D7	TREASURY BILL 12/20 0.00000				0.010000	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	
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	99.959375	9,995,937.47	99.966667	9,996,666.70	729.23	0.48	
		Base	99.959375	9,995,937.47	99.966667	9,996,666.70	729.23	0.48	
912796B99	TREASURY BILL 02/21 0.00000					23 Feb 2021			
	10,000,000.000	Local	99.994164	9,999,416.39	99.997250	9,999,725.00	308.61	0.48	
		Base	99.994164	9,999,416.39	99.997250	9,999,725.00	308.61	0.48	
912796C72	TREASURY BILL 03/21 0.00000					09 Mar 2021			
	10,000,000.000	Local	99.991950	9,999,195.01	99.994250	9,999,425.00	229.99	0.48	
		Base	99.991950	9,999,195.01	99.994250	9,999,425.00	229.99	0.48	
912796C98	TREASURY BILL 03/21 0.00000					23 Mar 2021			
	10,000,000.000	Local	99.983681	9,998,368.05	99.991667	9,999,166.70	798.65	0.48	
		Base	99.983681	9,998,368.05	99.991667	9,999,166.70	798.65	0.48	
912796F20	CASH MGMT BILL 04/21 0.00000					27 Apr 2021			
	10,000,000.000	Local	99.978750	9,997,875.00	99.987014	9,998,701.40	826.40	0.48	
		Base	99.978750	9,997,875.00	99.987014	9,998,701.40	826.40	0.48	
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	
912796XE4	TREASURY BILL 02/21 0.00000					25 Feb 2021			
	10,000,000.000	Local	99.992000	9,999,199.99	99.996667	9,999,666.70	466.71	0.48	
		Base	99.992000	9,999,199.99	99.996667	9,999,666.70	466.71	0.48	

& 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: January 31, 2021

View Date: February 8, 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
US DOLLAR Total								
		156,831,633.530	Local	156,814,016.85		156,820,346.94	6,330.09	7.57
Original Face:		84,600,000.000	Base	156,814,016.85		156,820,346.94	6,330.09	7.57
FIXED INCOME Total								
		156,831,633.530	Base	156,814,016.85		156,820,346.94	6,330.09	7.57
Original Face:		84,600,000.000						

Holdings

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



STATE STREET

As of: January 31, 2021

View Date: February 8, 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								
		2,072,206,928.360	Base	2,071,733,093.30		2,071,792,622.99	59,529.69	100.00
Original Face:		84,600,000.000						

Holdings

Currency Summary

As of: *January 31, 2021*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: *February 8, 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								
	15,001,669.720	Local	15,001,669.72	15,001,669.72	0.72	0.00		0.00
		Base	15,001,669.72	15,001,669.72	0.72	0.00	0.00	0.00
CASH EQUIVALENT								
	1,900,373,625.110	Local	1,899,917,406.73	1,899,970,606.33	91.71	53,199.60		53,199.60
		Base	1,899,917,406.73	1,899,970,606.33	91.71	53,199.60	0.00	53,199.60
FIXED INCOME								
	156,831,633.530	Local	156,814,016.85	156,820,346.94	7.57	6,330.09		6,330.09
Original Face:	84,600,000.000	Base	156,814,016.85	156,820,346.94	7.57	6,330.09	0.00	6,330.09
US DOLLAR Total								
	2,072,206,928.360	Local	2,071,733,093.30	2,071,792,622.99	100.00	59,529.69		59,529.69
Original Face:	84,600,000.000	Base	2,071,733,093.30	2,071,792,622.99	100.00	59,529.69	0.00	59,529.69
FUND Total								
	2,072,206,928.360	Base	2,071,733,093.30	2,071,792,622.99	100.00	59,529.69	0.00	59,529.69
Original Face:	84,600,000.000							

Holdings

Asset Summary

As of: *January 31, 2021*

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

View Date: *February 8, 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	15,001,669.720	15,001,669.72	15,001,669.72	0.72	0.00	0.00	0.00
CASH Total	15,001,669.720	15,001,669.72	15,001,669.72	0.72	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2021*

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

View Date: *February 8, 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							
	1,900,373,625.110	1,899,917,406.73	1,899,970,606.33	91.71	53,199.60	0.00	53,199.60
CASH EQUIVALENT Total							
	1,900,373,625.110	1,899,917,406.73	1,899,970,606.33	91.71	53,199.60	0.00	53,199.60

Holdings

Asset Summary

As of: *January 31, 2021*

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

View Date: *February 8, 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							
	156,831,633.530	156,814,016.85	156,820,346.94	7.57	6,330.09	0.00	6,330.09
FIXED INCOME Total							
	156,831,633.530	156,814,016.85	156,820,346.94	7.57	6,330.09	0.00	6,330.09

Holdings

Asset Summary

As of: *January 31, 2021*

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

View Date: *February 8, 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	2,072,206,928.360	2,071,733,093.30	2,071,792,622.99	100.00	59,529.69	0.00	59,529.69

Holdings

Fund Summary

As of: *January 31, 2021*

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

View Date: *February 8, 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		15,001,669.720	15,001,669.72	15,001,669.72	0.72	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		1,900,373,625.110	1,899,917,406.73	1,899,970,606.33	91.71	53,199.60 54,580.77 GN -1,381.17 LS	0.00 0.00 GN 0.00 LS	53,199.60 54,580.77 GN -1,381.17 LS
FIXED INCOME		156,831,633.530	156,814,016.85	156,820,346.94	7.57	6,330.09 7,025.99 GN -695.90 LS	0.00 0.00 GN 0.00 LS	6,330.09 7,025.99 GN -695.90 LS
Original Face:	84,600,000.000							
<hr/>								
FUND Total	0.000	2,072,206,928.360	2,071,733,093.30	2,071,792,622.99	100.00	59,529.69 61,606.76 GN -2,077.07 LS	0.00 0.00 GN 0.00 LS	59,529.69 61,606.76 GN -2,077.07 LS
Original Face:	84,600,000.000							