

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PK59	AMAZON COM INC DISC COML				0.090000	05 Oct 2020		
	23,250,000.000	Local	99.999000	23,249,767.50	99.999000	23,249,767.50	0.00	1.23
		Base	99.999000	23,249,767.50	99.999000	23,249,767.50	0.00	1.23
03785DLW4	APPLE INC				1.680000	30 Nov 2020		
	10,000,000.000	Local	99.720000	9,972,000.00	99.985000	9,998,500.00	26,500.00	0.53
		Base	99.720000	9,972,000.00	99.985000	9,998,500.00	26,500.00	0.53
03785DM29	APPLE INC				0.110000	02 Dec 2020		
	15,000,000.000	Local	99.981056	14,997,158.34	99.984328	14,997,649.20	490.86	0.79
		Base	99.981056	14,997,158.34	99.984328	14,997,649.20	490.86	0.79
03785DMJ2	APPLE INC				1.700000	18 Dec 2020		
	10,000,000.000	Local	99.631667	9,963,166.67	99.977900	9,997,790.00	34,623.33	0.53
		Base	99.631667	9,963,166.67	99.977900	9,997,790.00	34,623.33	0.53
04821TKF1	ATLANTIC ASSET SECUR				0.150000	15 Oct 2020		
	20,000,000.000	Local	99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	1.06
		Base	99.994167	19,998,833.33	99.994167	19,998,833.33	0.00	1.06
06367BQS1	BANK OF MONTREAL-				0.200000	13 Nov 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.009192	20,001,838.40	1,838.40	1.06
		Base	100.000000	20,000,000.00	100.009192	20,001,838.40	1,838.40	1.06
06367BTB5	BANK OF MONTREAL-				0.140000	04 Jan 2021		
	20,000,000.000	Local	100.000000	20,000,000.00	99.993401	19,998,680.20	-1,319.80	1.06
		Base	100.000000	20,000,000.00	99.993401	19,998,680.20	-1,319.80	1.06
06367BTJ8	BANK OF MONTREAL-				0.170000	07 Dec 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.004648	10,000,464.80	464.80	0.53
		Base	100.000000	10,000,000.00	100.004648	10,000,464.80	464.80	0.53
07644AM84	BEDFORD ROW FDG CORP				0.180000	08 Dec 2020		
	10,000,000.000	Local	99.966000	9,996,600.00	99.971667	9,997,166.70	566.70	0.53
		Base	99.966000	9,996,600.00	99.971667	9,997,166.70	566.70	0.53

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07644AQ15	BEDFORD ROW FDG CORP					0.180000	01 Mar 2021		
	15,000,000.000	Local		99.924500	14,988,675.00	99.928694	14,989,304.10	629.10	0.79
		Base		99.924500	14,988,675.00	99.928694	14,989,304.10	629.10	0.79
07645RCS3	BEDFORD ROW FDG CORP					0.275000	20 Sep 2021		
	10,000,000.000	Local		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
15060XM17	CEDAR SPRING CPTL CO					0.180000	01 Dec 2020		
	10,000,000.000	Local		99.969500	9,996,950.00	99.971025	9,997,102.50	152.50	0.53
		Base		99.969500	9,996,950.00	99.971025	9,997,102.50	152.50	0.53
15060XMB5	CEDAR SPRING CPTL CO					0.180000	11 Dec 2020		
	15,000,000.000	Local		99.964500	14,994,675.00	99.964303	14,994,645.45	-29.55	0.79
		Base		99.964500	14,994,675.00	99.964303	14,994,645.45	-29.55	0.79
15060XNN8	CEDAR SPRING CPTL CO					0.220000	22 Jan 2021		
	10,000,000.000	Local		99.930944	9,993,094.44	99.934711	9,993,471.10	376.66	0.53
		Base		99.930944	9,993,094.44	99.934711	9,993,471.10	376.66	0.53
16677JLW4	CHEVRON CORP					0.210000	30 Nov 2020		
	20,000,000.000	Local		99.965000	19,993,000.00	99.981667	19,996,333.40	3,333.40	1.06
		Base		99.965000	19,993,000.00	99.981667	19,996,333.40	3,333.40	1.06
16677JQS8	CHEVRON CORP					0.160000	26 Mar 2021		
	25,000,000.000	Local		99.921778	24,980,444.45	99.921778	24,980,444.50	0.05	1.32
		Base		99.921778	24,980,444.45	99.921778	24,980,444.50	0.05	1.32
19121AP13	COCA-COLA COMPANY					1.070000	01 Feb 2021		
	5,000,000.000	Local		99.634417	4,981,720.83	99.970275	4,998,513.75	16,792.92	0.26
		Base		99.634417	4,981,720.83	99.970275	4,998,513.75	16,792.92	0.26
2063C0KD3	CONCORD MIN CPTL CO					0.150000	13 Oct 2020		
	10,000,000.000	Local		99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.53
		Base		99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.53
2063C0LG5	CONCORD MIN CPTL CO					0.200000	16 Nov 2020		
	10,000,000.000	Local		99.974445	9,997,444.45	99.978917	9,997,891.70	447.25	0.53
		Base		99.974445	9,997,444.45	99.978917	9,997,891.70	447.25	0.53

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2063C0LK6	CONCORD MIN CPTL CO	15,000,000.000	Local	99.972778	14,995,916.67	99.977406	14,996,610.90	694.23	0.79
			Base	99.972778	14,995,916.67	99.977406	14,996,610.90	694.23	0.79
22845AQR4	CROWN POINT CAP CO.	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
2284K0K95	CROWN POINT CAP CO.	20,000,000.000	Local	99.994222	19,998,844.44	99.994222	19,998,844.44	0.00	1.06
			Base	99.994222	19,998,844.44	99.994222	19,998,844.44	0.00	1.06
30229AK65	EXXON MOBIL CORP	10,000,000.000	Local	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.53
			Base	99.996667	9,999,666.67	99.996667	9,999,666.67	0.00	0.53
30229AL31	EXXON MOBIL CORP	15,000,000.000	Local	99.982583	14,997,387.50	99.991475	14,998,721.25	1,333.75	0.79
			Base	99.982583	14,997,387.50	99.991475	14,998,721.25	1,333.75	0.79
30229ALW7	EXXON MOBIL CORP	10,000,000.000	Local	99.951667	9,995,166.67	99.981667	9,998,166.70	3,000.03	0.53
			Base	99.951667	9,995,166.67	99.981667	9,998,166.70	3,000.03	0.53
30229AT17	EXXON MOBIL CORP	15,000,000.000	Local	99.871750	14,980,762.50	99.868375	14,980,256.25	-506.25	0.79
			Base	99.871750	14,980,762.50	99.868375	14,980,256.25	-506.25	0.79
37829AEW4	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.79
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.79
37829AEY0	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
38346LKT2	GOTHAM FDG CORP	1,500,000.000	Local	99.989889	1,499,848.33	99.989889	1,499,848.33	0.00	0.08
			Base	99.989889	1,499,848.33	99.989889	1,499,848.33	0.00	0.08

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38346LKT2	GOTHAM FDG CORP	10,000,000.000	Local	99.981944	9,998,194.44	99.981944	9,998,194.44	0.00	0.53
			Base	99.981944	9,998,194.44	99.981944	9,998,194.44	0.00	0.53
40588LKV0	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.989111	9,998,911.11	99.989111	9,998,911.11	0.00	0.53
			Base	99.989111	9,998,911.11	99.989111	9,998,911.11	0.00	0.53
40588LL98	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.977250	9,997,725.00	99.982342	9,998,234.20	509.20	0.53
			Base	99.977250	9,997,725.00	99.982342	9,998,234.20	509.20	0.53
40588LM14	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.969500	14,995,425.00	99.971025	14,995,653.75	228.75	0.79
			Base	99.969500	14,995,425.00	99.971025	14,995,653.75	228.75	0.79
45779PKT4	INSTITUTIONAL SECURED	15,000,000.000	Local	99.985556	14,997,833.33	99.985556	14,997,833.33	0.00	0.79
			Base	99.985556	14,997,833.33	99.985556	14,997,833.33	0.00	0.79
47816FKW0	JOHNSON & JOHNSON	25,000,000.000	Local	99.986306	24,996,576.39	99.993636	24,998,409.00	1,832.61	1.32
			Base	99.986306	24,996,576.39	99.993636	24,998,409.00	1,832.61	1.32
47816FLW9	JOHNSON & JOHNSON	25,000,000.000	Local	99.968333	24,992,083.33	99.985000	24,996,250.00	4,166.67	1.32
			Base	99.968333	24,992,083.33	99.985000	24,996,250.00	4,166.67	1.32
48802TZ40	KELLS FDG LLC	10,000,000.000	Local	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.53
			Base	99.989500	9,998,950.00	99.989500	9,998,950.00	0.00	0.53
52952LKE1	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.993861	9,999,386.11	99.993861	9,999,386.11	0.00	0.53
			Base	99.993861	9,999,386.11	99.993861	9,999,386.11	0.00	0.53
52952LL59	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.977639	9,997,763.89	99.984250	9,998,425.00	661.11	0.53
			Base	99.977639	9,997,763.89	99.984250	9,998,425.00	661.11	0.53

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52952LLC4	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.974333	9,997,433.33	99.980867	9,998,086.70	653.37	0.53
			Base	99.974333	9,997,433.33	99.980867	9,998,086.70	653.37	0.53
53245PKS6	ELI LILLY & COMPANY	1,500,000.000	Local	99.993055	1,499,895.83	99.993055	1,499,895.83	0.00	0.08
			Base	99.993055	1,499,895.83	99.993055	1,499,895.83	0.00	0.08
53245PL48	ELI LILLY & COMPANY	25,000,000.000	Local	99.985833	24,996,458.33	99.947583	24,986,895.75	-9,562.58	1.32
			Base	99.985833	24,996,458.33	99.947583	24,986,895.75	-9,562.58	1.32
56274LK52	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.997556	14,999,633.33	99.997556	14,999,633.33	0.00	0.79
			Base	99.997556	14,999,633.33	99.997556	14,999,633.33	0.00	0.79
56274LKW3	MANHATTAN ASSET FDG.	22,000,000.000	Local	99.987917	21,997,341.66	99.987433	21,997,235.26	-106.40	1.16
			Base	99.987917	21,997,341.66	99.987433	21,997,235.26	-106.40	1.16
56274LM19	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.972889	9,997,288.89	99.971025	9,997,102.50	-186.39	0.53
			Base	99.972889	9,997,288.89	99.971025	9,997,102.50	-186.39	0.53
57576JK92	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.997556	24,999,388.89	99.997556	24,999,388.89	0.00	1.32
			Base	99.997556	24,999,388.89	99.997556	24,999,388.89	0.00	1.32
57576JKF8	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.995722	24,998,930.56	99.995722	24,998,930.56	0.00	1.32
			Base	99.995722	24,998,930.56	99.995722	24,998,930.56	0.00	1.32
59157TLJ0	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.973333	14,996,000.00	99.989600	14,998,440.00	2,440.00	0.79
			Base	99.973333	14,996,000.00	99.989600	14,998,440.00	2,440.00	0.79
59157TME0	METLIFE SHORT TERM FDG	25,000,000.000	Local	99.954778	24,988,694.45	99.980472	24,995,118.00	6,423.55	1.32
			Base	99.954778	24,988,694.45	99.980472	24,995,118.00	6,423.55	1.32

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59157TT11	METLIFE SHORT TERM FDG	12,400,000.000	Local	99.865000	12,383,260.00	99.900775	12,387,696.10	4,436.10	0.65
			Base	99.865000	12,383,260.00	99.900775	12,387,696.10	4,436.10	0.65
63763PL23	NATIONAL SECS CLEARING	15,000,000.000	Local	99.991111	14,998,666.66	99.991911	14,998,786.65	119.99	0.79
			Base	99.991111	14,998,666.66	99.991911	14,998,786.65	119.99	0.79
63763PN62	NATIONAL SECS CLEARING	25,000,000.000	Local	99.967667	24,991,916.67	99.964164	24,991,041.00	-875.67	1.32
			Base	99.967667	24,991,916.67	99.964164	24,991,041.00	-875.67	1.32
63763PT33	NATIONAL SECS CLEARING	10,000,000.000	Local	99.884306	9,988,430.55	99.875458	9,987,545.80	-884.75	0.53
			Base	99.884306	9,988,430.55	99.875458	9,987,545.80	-884.75	0.53
64106GKN2	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.991833	24,997,958.33	99.991833	24,997,958.33	0.00	1.32
			Base	99.991833	24,997,958.33	99.991833	24,997,958.33	0.00	1.32
64106GMH3	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.972194	24,993,048.61	99.983744	24,995,936.00	2,887.39	1.32
			Base	99.972194	24,993,048.61	99.983744	24,995,936.00	2,887.39	1.32
64951WKM5	NEW YORK LFE CAP COR	20,000,000.000	Local	99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	1.06
			Base	99.991667	19,998,333.33	99.991667	19,998,333.33	0.00	1.06
64951WL28	NEW YORK LFE CAP COR	1,500,000.000	Local	99.988445	1,499,826.67	99.991911	1,499,878.67	52.00	0.08
			Base	99.988445	1,499,826.67	99.991911	1,499,878.67	52.00	0.08
64951WLA0	NEW YORK LFE CAP COR	1,500,000.000	Local	99.987778	1,499,816.67	99.989667	1,499,845.01	28.34	0.08
			Base	99.987778	1,499,816.67	99.989667	1,499,845.01	28.34	0.08
64951WLK8	NEW YORK LFE CAP COR	15,000,000.000	Local	99.985028	14,997,754.16	99.986933	14,998,039.95	285.79	0.79
			Base	99.985028	14,997,754.16	99.986933	14,998,039.95	285.79	0.79

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64951WMF8	NEW YORK LFE CAP COR				0.120000	15 Dec 2020			
		9,153,000.000	Local	99.975000	9,150,711.75	99.976042	9,150,807.12	95.37	0.48
			Base	99.975000	9,150,711.75	99.976042	9,150,807.12	95.37	0.48
6698M4KG6	NOVARTIS FNC CRP				0.090000	16 Oct 2020			
		1,500,000.000	Local	99.996250	1,499,943.75	99.996250	1,499,943.75	0.00	0.08
			Base	99.996250	1,499,943.75	99.996250	1,499,943.75	0.00	0.08
6698M4KL5	NOVARTIS FNC CRP				0.130000	20 Oct 2020			
		2,350,000.000	Local	99.993139	2,349,838.76	99.993139	2,349,838.76	0.00	0.12
			Base	99.993139	2,349,838.76	99.993139	2,349,838.76	0.00	0.12
6698M4KS0	NOVARTIS FNC CRP				0.100000	26 Oct 2020			
		10,000,000.000	Local	99.993056	9,999,305.55	99.993056	9,999,305.55	0.00	0.53
			Base	99.993056	9,999,305.55	99.993056	9,999,305.55	0.00	0.53
6698M4LG5	NOVARTIS FNC CRP				0.120000	16 Nov 2020			
		15,500,000.000	Local	99.984667	15,497,623.33	99.992717	15,498,871.14	1,247.81	0.82
			Base	99.984667	15,497,623.33	99.992717	15,498,871.14	1,247.81	0.82
6698M4LP5	NOVARTIS FNC CRP				0.220000	23 Nov 2020			
		15,000,000.000	Local	99.967611	14,995,141.67	99.989106	14,998,365.90	3,224.23	0.79
			Base	99.967611	14,995,141.67	99.989106	14,998,365.90	3,224.23	0.79
6698M4RC8	NOVARTIS FNC CRP				0.180000	12 Apr 2021			
		10,000,000.000	Local	99.903500	9,990,350.00	99.912078	9,991,207.80	857.80	0.53
			Base	99.903500	9,990,350.00	99.912078	9,991,207.80	857.80	0.53
71708EK20	PFIZER INC				0.160000	02 Oct 2020			
		6,250,000.000	Local	99.999556	6,249,972.22	99.999556	6,249,972.22	0.00	0.33
			Base	99.999556	6,249,972.22	99.999556	6,249,972.22	0.00	0.33
71708EK61	PFIZER INC				0.200000	06 Oct 2020			
		15,000,000.000	Local	99.997222	14,999,583.33	99.997222	14,999,583.33	0.00	0.79
			Base	99.997222	14,999,583.33	99.997222	14,999,583.33	0.00	0.79
71708EKN4	PFIZER INC				0.130000	22 Oct 2020			
		15,000,000.000	Local	99.992417	14,998,862.50	99.992417	14,998,862.50	0.00	0.79
			Base	99.992417	14,998,862.50	99.992417	14,998,862.50	0.00	0.79

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71708EL37	PFIZER INC	15,000,000.000	Local	99.978917	14,996,837.50	99.992575	14,998,886.25	2,048.75	0.79
			Base	99.978917	14,996,837.50	99.992575	14,998,886.25	2,048.75	0.79
74271TK51	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.998222	24,999,555.55	99.998222	24,999,555.55	0.00	1.32
			Base	99.998222	24,999,555.55	99.998222	24,999,555.55	0.00	1.32
74271TM83	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.981111	24,995,277.78	99.983567	24,995,891.75	613.97	1.32
			Base	99.981111	24,995,277.78	99.983567	24,995,891.75	613.97	1.32
77119LKK4	ROCHE HOLDING INC	23,800,000.000	Local	99.994500	23,798,691.00	99.994500	23,798,691.00	0.00	1.26
			Base	99.994500	23,798,691.00	99.994500	23,798,691.00	0.00	1.26
8225X2UC6	SHELL INTNL FNC B.V	10,000,000.000	Local	99.684444	9,968,444.44	99.734144	9,973,414.40	4,969.96	0.53
			Base	99.684444	9,968,444.44	99.734144	9,973,414.40	4,969.96	0.53
86565CLE7	SUMITOMO MITSUI BKG CORP	20,000,000.000	Local	99.999999	19,999,999.89	99.999999	19,999,999.89	0.00	1.06
			Base	99.999999	19,999,999.89	99.999999	19,999,999.89	0.00	1.06
88602TLL5	THUNDER BAY FNDNG LLC	20,000,000.000	Local	99.966667	19,993,333.33	99.983333	19,996,666.60	3,333.27	1.06
			Base	99.966667	19,993,333.33	99.983333	19,996,666.60	3,333.27	1.06
88602TMG5	THUNDER BAY FNDNG LLC	5,000,000.000	Local	99.968333	4,998,416.66	99.973400	4,998,670.00	253.34	0.26
			Base	99.968333	4,998,416.66	99.973400	4,998,670.00	253.34	0.26
89114NR56	TORONTO-DOMINION	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.32
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.32
89233GKV7	TOYOTA MOTOR CREDIT	20,000,000.000	Local	99.978222	19,995,644.44	99.978222	19,995,644.44	0.00	1.06
			Base	99.978222	19,995,644.44	99.978222	19,995,644.44	0.00	1.06

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89233GLQ7	TOYOTA MOTOR CREDIT	15,000,000.000	Local	99.959500	14,993,925.00	99.978700	14,996,805.00	2,880.00	0.79
			Base	99.959500	14,993,925.00	99.978700	14,996,805.00	2,880.00	0.79
9127962J7	TREASURY BILL 10/20 0.00000	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.06
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.06
9127962Z1	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.988625	9,998,862.50	99.989750	9,998,975.00	112.50	0.53
			Base	99.988625	9,998,862.50	99.989750	9,998,975.00	112.50	0.53
912796TY5	TREASURY BILL 12/20 0.00000	30,000,000.000	Local	99.967687	29,990,305.97	99.976250	29,992,343.06	2,037.09	1.58
			Base	99.967687	29,990,305.97	99.976250	29,992,343.06	2,037.09	1.58
912796XE4	TREASURY BILL 02/21 0.00000	10,000,000.000	Local	99.930175	9,993,017.50	99.956403	9,995,640.30	2,622.80	0.53
			Base	99.930175	9,993,017.50	99.956403	9,995,640.30	2,622.80	0.53
92646KK27	VICTORY RECEIVABLES	20,000,000.000	Local	99.999333	19,999,866.67	99.999333	19,999,866.67	0.00	1.06
			Base	99.999333	19,999,866.67	99.999333	19,999,866.67	0.00	1.06
92646KLJ9	VICTORY RECEIVABLES	4,753,000.000	Local	99.976000	4,751,859.28	99.978133	4,751,960.66	101.38	0.25
			Base	99.976000	4,751,859.28	99.978133	4,751,960.66	101.38	0.25
92646KM25	VICTORY RECEIVABLES	10,000,000.000	Local	99.972444	9,997,244.44	99.972272	9,997,227.20	-17.24	0.53
			Base	99.972444	9,997,244.44	99.972272	9,997,227.20	-17.24	0.53
92646KM25	VICTORY RECEIVABLES	1,777,000.000	Local	99.969000	1,776,449.13	99.972272	1,776,507.27	58.14	0.09
			Base	99.969000	1,776,449.13	99.972272	1,776,507.27	58.14	0.09
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.28
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.28

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979QRC005	BANK OF AMERICA REPO				0.050000	01 Oct 2020			
	91,663,201.160	Local	100.000000	91,663,201.16	100.000000	91,663,201.16	0.00		4.84
		Base	100.000000	91,663,201.16	100.000000	91,663,201.16	0.00		4.84
US DOLLAR Total									
	1,455,396,201.160	Local		1,455,005,813.41		1,455,132,750.04	126,936.63		76.81
		Base		1,455,005,813.41		1,455,132,750.04	126,936.63		76.81
CASH EQUIVALENT Total									
	1,455,396,201.160	Base		1,455,005,813.41		1,455,132,750.04	126,936.63		76.81
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
3130AJPV5	FEDERAL HOME LOAN BANK BONDS 12/20 VAR				0.190000	11 Dec 2020			
	15,000,000.000	Local	100.000000	15,000,000.00	100.020512	15,003,076.80	3,076.80		0.79
		Base	100.000000	15,000,000.00	100.020512	15,003,076.80	3,076.80		0.79
3130AJR27	FEDERAL HOME LOAN BANK BONDS 10/20 VAR				0.165000	19 Oct 2020			
	15,000,000.000	Local	100.000000	15,000,000.00	100.004226	15,000,633.90	633.90		0.79
		Base	100.000000	15,000,000.00	100.004226	15,000,633.90	633.90		0.79
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000					02 Nov 2020			
	15,000,000.000	Local	99.986667	14,998,000.00	99.993778	14,999,066.70	1,066.70		0.79
		Base	99.986667	14,998,000.00	99.993778	14,999,066.70	1,066.70		0.79
362569AH8	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 A1				0.178000	20 Oct 2021			
	8,000,000.000	Local	100.000000	8,000,000.00	99.996140	7,999,691.20	-308.80		0.42
Original Face:	8,000,000.000	Base	100.000000	8,000,000.00	99.996140	7,999,691.20	-308.80		0.42
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A				1.691300	15 Feb 2021			
	846,773.970	Local	100.000000	846,773.97	100.116950	847,764.27	990.30		0.04
Original Face:	4,250,000.000	Base	100.000000	846,773.97	100.116950	847,764.27	990.30		0.04
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021			
	10,500,000.000	Local	100.000000	10,500,000.00	99.998740	10,499,867.70	-132.30		0.55
Original Face:	10,500,000.000	Base	100.000000	10,500,000.00	99.998740	10,499,867.70	-132.30		0.55

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44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	99.999100	4,999,955.00	-45.00	0.26
Original Face:		5,000,000.000	Base 100.000000	5,000,000.00	99.999100	4,999,955.00	-45.00	0.26
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000					27 Nov 2020		
		20,000,000.000	Local 99.981000	19,996,200.00	99.988917	19,997,783.40	1,583.40	1.06
			Base 99.981000	19,996,200.00	99.988917	19,997,783.40	1,583.40	1.06
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
9127962F5	TREASURY BILL 03/21 0.00000					25 Mar 2021		
		10,000,000.000	Local 99.945313	9,994,531.25	99.947743	9,994,774.30	243.05	0.53
			Base 99.945313	9,994,531.25	99.947743	9,994,774.30	243.05	0.53
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
			Base 100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.53
9127962R9	TREASURY BILL 10/20 0.00000					15 Oct 2020		
		20,000,000.000	Local 99.994633	19,998,926.68	99.996986	19,999,397.20	470.52	1.06
			Base 99.994633	19,998,926.68	99.996986	19,999,397.20	470.52	1.06
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
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020		
		20,000,000.000	Local 99.979733	19,995,946.68	99.984958	19,996,991.60	1,044.92	1.06
			Base 99.979733	19,995,946.68	99.984958	19,996,991.60	1,044.92	1.06

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9127963F4	TREASURY BILL 07/20 0.00000	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
9127963J6	TREASURY BILL 12/20 0.00000	30,000,000.000	Local	99.974722	29,992,416.69	99.981528	29,994,458.40	2,041.71	1.58
			Base	99.974722	29,992,416.69	99.981528	29,994,458.40	2,041.71	1.58
9127963K3	TREASURY BILL 12/20 0.00000	20,000,000.000	Local	99.968344	19,993,668.87	99.980215	19,996,043.00	2,374.13	1.06
			Base	99.968344	19,993,668.87	99.980215	19,996,043.00	2,374.13	1.06
9127963L1	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.977250	9,997,724.98	99.976667	9,997,666.70	-58.28	0.53
			Base	99.977250	9,997,724.98	99.976667	9,997,666.70	-58.28	0.53
9127963P2	TREASURY BILL 08/20 0.00000	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	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
9127963T4	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.956145	9,995,614.50	99.973799	9,997,379.90	1,765.40	0.53
			Base	99.956145	9,995,614.50	99.973799	9,997,379.90	1,765.40	0.53
9127964A4	TREASURY BILL 09/20 0.00000	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
9127964F3	TREASURY BILL 03/21 0.00000	10,000,000.000	Local	99.952945	9,995,294.45	99.957222	9,995,722.20	427.75	0.53
			Base	99.952945	9,995,294.45	99.957222	9,995,722.20	427.75	0.53
9127964J5	TREASURY BILL 10/20 0.00000	10,000,000.000	Local	99.991819	9,999,181.94	99.996042	9,999,604.20	422.26	0.53
			Base	99.991819	9,999,181.94	99.996042	9,999,604.20	422.26	0.53

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9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
		10,000,000.000	Local Base	99.948123 99.948123	9,994,812.26 9,994,812.26	99.954160 99.954160	9,995,416.00 9,995,416.00	603.74 603.74
9127964N6	TREASURY BILL 03/21 0.00000				0.010000	18 Mar 2021		
		10,000,000.000	Local Base	99.942600 99.942600	9,994,260.03 9,994,260.03	99.951000 99.951000	9,995,100.00 9,995,100.00	839.97 839.97
9127964Q9	TREASURY BILL 11/20 0.00000					03 Nov 2020		
		10,000,000.000	Local Base	99.984325 99.984325	9,998,432.50 9,998,432.50	99.991521 99.991521	9,999,152.10 9,999,152.10	719.60 719.60
9127964R7	TREASURY BILL 11/20 0.00000					10 Nov 2020		
		10,000,000.000	Local Base	99.980000 99.980000	9,998,000.00 9,998,000.00	99.991389 99.991389	9,999,138.90 9,999,138.90	1,138.90 1,138.90
9127965C9	CASH MGMT BILL 12/20 0.00000				0.010000	15 Dec 2020		
		30,000,000.000	Local Base	99.977146 99.977146	29,993,143.75 29,993,143.75	99.978125 99.978125	29,993,437.50 29,993,437.50	293.75 293.75
9127965D7	CASH MGMT BILL 12/20 0.00000				0.010000	22 Dec 2020		
		30,000,000.000	Local Base	99.973274 99.973274	29,991,982.22 29,991,982.22	99.980639 99.980639	29,994,191.70 29,994,191.70	2,209.48 2,209.48
9127965F2	CASH MGMT BILL 12/20 0.00000					29 Dec 2020		
		10,000,000.000	Local Base	99.972806 99.972806	9,997,280.55 9,997,280.55	99.977750 99.977750	9,997,775.00 9,997,775.00	494.45 494.45
912796A82	CASH MGMT BILL 01/21 0.00000					26 Jan 2021		
		10,000,000.000	Local Base	99.964543 99.964543	9,996,454.25 9,996,454.25	99.959375 99.959375	9,995,937.50 9,995,937.50	-516.75 -516.75
912796TN9	TREASURY BILL 10/20 0.00000					08 Oct 2020		
		30,000,000.000	Local Base	99.996899 99.996899	29,999,069.59 29,999,069.59	99.998760 99.998760	29,999,628.00 29,999,628.00	558.41 558.41
912796TU3	TREASURY BILL 12/20 0.00000				0.010000	03 Dec 2020		
		20,000,000.000	Local Base	99.976375 99.976375	19,995,274.99 19,995,274.99	99.983375 99.983375	19,996,675.00 19,996,675.00	1,400.01 1,400.01

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912796TY5	TREASURY BILL 12/20 0.00000					31 Dec 2020		
	10,000,000.000	Local	99.974090	9,997,409.00	99.976250	9,997,625.00	216.00	0.53
		Base	99.974090	9,997,409.00	99.976250	9,997,625.00	216.00	0.53
912796UC1	TREASURY BILL 01/21 0.00000					28 Jan 2021		
	10,000,000.000	Local	99.953722	9,995,372.21	99.966531	9,996,653.10	1,280.89	0.53
		Base	99.953722	9,995,372.21	99.966531	9,996,653.10	1,280.89	0.53
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	99.951000	9,995,099.97	99.956403	9,995,640.30	540.33	0.53
		Base	99.951000	9,995,099.97	99.956403	9,995,640.30	540.33	0.53
US DOLLAR Total								
	439,346,773.970	Local		439,251,103.79		439,276,246.57	25,142.78	23.19
Original Face:	27,750,000.000	Base		439,251,103.79		439,276,246.57	25,142.78	23.19
FIXED INCOME Total								
	439,346,773.970	Base		439,251,103.79		439,276,246.57	25,142.78	23.19
Original Face:	27,750,000.000							

Holdings

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



STATE STREET

As of: September 30, 2020

View Date: October 8, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,894,742,975.130	Base	1,894,256,917.20		1,894,408,996.61	152,079.41	100.00
Original Face:		27,750,000.000						

Holdings

Currency Summary

As of: September 30, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: October 8, 2020



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR								
							Exchange Rate:	1.000000
CASH EQUIVALENT								
	1,455,396,201.160	Local	1,455,005,813.41	1,455,132,750.04	76.81	126,936.63		126,936.63
		Base	1,455,005,813.41	1,455,132,750.04	76.81	126,936.63	0.00	126,936.63
FIXED INCOME								
	439,346,773.970	Local	439,251,103.79	439,276,246.57	23.19	25,142.78		25,142.78
Original Face:	27,750,000.000	Base	439,251,103.79	439,276,246.57	23.19	25,142.78	0.00	25,142.78
US DOLLAR Total								
	1,894,742,975.130	Local	1,894,256,917.20	1,894,408,996.61	100.00	152,079.41		152,079.41
Original Face:	27,750,000.000	Base	1,894,256,917.20	1,894,408,996.61	100.00	152,079.41	0.00	152,079.41
FUND Total								
	1,894,742,975.130	Base	1,894,256,917.20	1,894,408,996.61	100.00	152,079.41	0.00	152,079.41
Original Face:	27,750,000.000							

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,455,396,201.160	1,455,005,813.41	1,455,132,750.04	76.81	126,936.63	0.00	126,936.63
CASH EQUIVALENT Total	1,455,396,201.160	1,455,005,813.41	1,455,132,750.04	76.81	126,936.63	0.00	126,936.63

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	439,346,773.970	439,251,103.79	439,276,246.57	23.19	25,142.78	0.00	25,142.78
FIXED INCOME Total	439,346,773.970	439,251,103.79	439,276,246.57	23.19	25,142.78	0.00	25,142.78

Holdings

Asset Summary

As of: September 30, 2020

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

View Date: October 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,894,742,975.130	1,894,256,917.20	1,894,408,996.61	100.00	152,079.41	0.00	152,079.41

Holdings

Fund Summary

As of: September 30, 2020

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

View Date: October 8, 2020



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT								
		1,455,396,201.160	1,455,005,813.41	1,455,132,750.04	76.81	126,936.63	0.00	126,936.63
						140,425.26 GN	0.00 GN	140,425.26 GN
						-13,488.63 LS	0.00 LS	-13,488.63 LS
FIXED INCOME								
		439,346,773.970	439,251,103.79	439,276,246.57	23.19	25,142.78	0.00	25,142.78
						26,436.72 GN	0.00 GN	26,436.72 GN
						-1,293.94 LS	0.00 LS	-1,293.94 LS
Original Face:	27,750,000.000							
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FUND Total								
	0.000	1,894,742,975.130	1,894,256,917.20	1,894,408,996.61	100.00	152,079.41	0.00	152,079.41
						166,861.98 GN	0.00 GN	166,861.98 GN
						-14,782.57 LS	0.00 LS	-14,782.57 LS
Original Face:	27,750,000.000							