

Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 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
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PU90	AMAZON COM INC DISC COML				0.090000	09 Jul 2021		
	25,000,000.000	Local	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	1.29
		Base	99.998000	24,999,500.00	99.998000	24,999,500.00	0.00	1.29
02314PWQ0	AMAZON COM INC DISC COML				0.060000	24 Sep 2021		
	10,000,000.000	Local	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.52
		Base	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.52
03040LU15	AMERICAN WATER CAPIT				0.070000	01 Jul 2021		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.31
		Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.31
03040LU98	AMERICAN WATER CAPIT				0.070000	09 Jul 2021		
	10,000,000.000	Local	99.998445	9,999,844.45	99.998445	9,999,844.45	0.00	0.52
		Base	99.998445	9,999,844.45	99.998445	9,999,844.45	0.00	0.52
04821TUP8	ATLANTIC ASSET SECUR				0.120000	23 Jul 2021		
	10,000,000.000	Local	99.992667	9,999,266.67	99.992667	9,999,266.67	0.00	0.52
		Base	99.992667	9,999,266.67	99.992667	9,999,266.67	0.00	0.52
04821TX42	ATLANTIC ASSET SECUR				0.110000	04 Oct 2021		
	21,650,000.000	Local	99.970972	21,643,715.49	99.970972	21,643,715.49	0.00	1.12
		Base	99.970972	21,643,715.49	99.970972	21,643,715.49	0.00	1.12
05253AW14	AUST & NEW ZEA				0.130000	01 Sep 2021		
	25,000,000.000	Local	99.977611	24,994,402.78	99.977611	24,994,402.78	0.00	1.29
		Base	99.977611	24,994,402.78	99.977611	24,994,402.78	0.00	1.29
05253CC12	AUST & NEW ZEA				0.200000	01 Mar 2022		
	10,000,000.000	Local	99.865000	9,986,500.00	99.865000	9,986,500.00	0.00	0.52
		Base	99.865000	9,986,500.00	99.865000	9,986,500.00	0.00	0.52
06367C5Z6	BANK OF MONTREAL-				0.200000	07 Jul 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77

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06367CFF9	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	0.110000	17 Aug 2021	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.52
06367CFG7	BANK OF MONTREAL-	15,000,000.000	Local	100.000000	15,000,000.00	0.220000	18 May 2022	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.77
06417MPH2	BANK OF NOVA SCOTIA	10,000,000.000	Local	100.008733	10,000,873.33	0.230000	11 May 2022	0.52
			Base	100.008733	10,000,873.33	100.008733	10,000,873.33	0.52
06417MQC2	BANK OF NOVA SCOTIA	10,000,000.000	Local	100.000000	10,000,000.00	0.210000	07 Jun 2022	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.52
07010JU82	BASIN ELEC PWR COOP	5,000,000.000	Local	99.998639	4,999,931.94	0.070000	08 Jul 2021	0.26
			Base	99.998639	4,999,931.94	99.998639	4,999,931.94	0.26
07644AZ72	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.938167	9,993,816.67	0.140000	07 Dec 2021	0.52
			Base	99.938167	9,993,816.67	99.938167	9,993,816.67	0.52
07644BA36	BEDFORD ROW FDG CORP	5,000,000.000	Local	99.891500	4,994,575.00	0.210000	03 Jan 2022	0.26
			Base	99.891500	4,994,575.00	99.891500	4,994,575.00	0.26
07644BBA9	BEDFORD ROW FDG CORP	25,000,000.000	Local	99.925333	24,981,333.33	0.120000	10 Feb 2022	1.29
			Base	99.925333	24,981,333.33	99.925333	24,981,333.33	1.29
07645RCS3	BEDFORD ROW FDG CORP	10,000,000.000	Local	100.000000	10,000,000.00	0.184500	20 Sep 2021	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.52
1247P2U77	CAFCO LLC	15,000,000.000	Local	99.997833	14,999,675.00	0.130000	07 Jul 2021	0.77
			Base	99.997833	14,999,675.00	99.997833	14,999,675.00	0.77

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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		
12619TUG7	CRC FUNDING LLC	20,000,000.000	Local	99.996250	19,999,250.00	99.996250	16 Jul 2021	19,999,250.00	0.00	1.03
			Base	99.996250	19,999,250.00	99.996250	19,999,250.00	19,999,250.00	0.00	1.03
13606CRV8	CANADIAN IMPERIAL BK	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	13 Jul 2021	25,000,000.00	0.00	1.29
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	25,000,000.00	0.00	1.29
13606CSH8	CANADIAN IMPERIAL BK	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	04 May 2022	10,000,000.00	0.00	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	10,000,000.00	0.00	0.52
13606CTS3	CANADIAN IMPERIAL BK	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	31 Aug 2021	15,000,000.00	0.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	15,000,000.00	0.00	0.77
13738JV49	CAN AST + CAN LTD JT	5,000,000.000	Local	99.988667	4,999,433.33	99.988667	04 Aug 2021	4,999,433.33	0.00	0.26
			Base	99.988667	4,999,433.33	99.988667	4,999,433.33	4,999,433.33	0.00	0.26
13738JW97	CAN AST + CAN LTD JT	15,000,000.000	Local	99.982500	14,997,375.00	99.982500	09 Sep 2021	14,997,375.00	0.00	0.77
			Base	99.982500	14,997,375.00	99.982500	14,997,375.00	14,997,375.00	0.00	0.77
13738JWE6	CAN AST + CAN LTD JT	5,000,000.000	Local	99.983333	4,999,166.67	99.983333	14 Sep 2021	4,999,166.67	0.00	0.26
			Base	99.983333	4,999,166.67	99.983333	4,999,166.67	4,999,166.67	0.00	0.26
13738JWN6	CAN AST + CAN LTD JT	2,000,000.000	Local	99.974639	1,999,492.78	99.974639	22 Sep 2021	1,999,492.78	0.00	0.10
			Base	99.974639	1,999,492.78	99.974639	1,999,492.78	1,999,492.78	0.00	0.10
15060XUS9	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.986111	9,998,611.11	99.986111	26 Jul 2021	9,998,611.11	0.00	0.52
			Base	99.986111	9,998,611.11	99.986111	9,998,611.11	9,998,611.11	0.00	0.52
15060XVG4	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.980833	14,997,125.00	99.980833	16 Aug 2021	14,997,125.00	0.00	0.77
			Base	99.980833	14,997,125.00	99.980833	14,997,125.00	14,997,125.00	0.00	0.77

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15060XVP4	CEDAR SPRING CPTL CO	25,000,000.000	Local	99.976444	24,994,111.11	99.976444	24,994,111.11	1.29
			Base	99.976444	24,994,111.11	99.976444	24,994,111.11	1.29
15963TU72	CHARIOT FNDG LLC	15,000,000.000	Local	99.997667	14,999,650.00	99.997667	14,999,650.00	0.77
			Base	99.997667	14,999,650.00	99.997667	14,999,650.00	0.77
15963TWA3	CHARIOT FNDG LLC	20,000,000.000	Local	99.984222	19,996,844.45	99.984222	19,996,844.45	1.03
			Base	99.984222	19,996,844.45	99.984222	19,996,844.45	1.03
16677JWM4	CHEVRON CORP	15,000,000.000	Local	99.988611	14,998,291.67	99.988611	14,998,291.67	0.77
			Base	99.988611	14,998,291.67	99.988611	14,998,291.67	0.77
16677JWT9	CHEVRON CORP	10,000,000.000	Local	99.982889	9,998,288.89	99.982889	9,998,288.89	0.52
			Base	99.982889	9,998,288.89	99.982889	9,998,288.89	0.52
16677JXV3	CHEVRON CORP	10,000,000.000	Local	99.946667	9,994,666.66	99.946667	9,994,666.66	0.52
			Base	99.946667	9,994,666.66	99.946667	9,994,666.66	0.52
17327AU62	CITIGROUP GLOBAL MKTS INC S	10,000,000.000	Local	99.997639	9,999,763.89	99.997639	9,999,763.89	0.52
			Base	99.997639	9,999,763.89	99.997639	9,999,763.89	0.52
17327AVW4	CITIGROUP GLOBAL MKTS INC S	15,000,000.000	Local	99.978333	14,996,750.00	99.978333	14,996,750.00	0.77
			Base	99.978333	14,996,750.00	99.978333	14,996,750.00	0.77
19121AV24	COCA-COLA COMPANY	25,000,000.000	Local	99.994667	24,998,666.67	99.994667	24,998,666.67	1.29
			Base	99.994667	24,998,666.67	99.994667	24,998,666.67	1.29
2063COUL4	CONCORD MIN CPTL CO	20,000,000.000	Local	99.991556	19,998,311.11	99.991556	19,998,311.11	1.03
			Base	99.991556	19,998,311.11	99.991556	19,998,311.11	1.03

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2063C0V25	CONCORD MIN CPTL CO	15,000,000.000	Local	99.986667	14,998,000.00	99.986667	14,998,000.00	0.00	0.77
			Base	99.986667	14,998,000.00	99.986667	14,998,000.00	0.00	0.77
2063C0VC3	CONCORD MIN CPTL CO	15,000,000.000	Local	99.984833	14,997,725.00	99.984833	14,997,725.00	0.00	0.77
			Base	99.984833	14,997,725.00	99.984833	14,997,725.00	0.00	0.77
30229AUW7	EXXON MOBIL CORP	15,000,000.000	Local	99.982278	14,997,341.67	99.982278	14,997,341.67	0.00	0.77
			Base	99.982278	14,997,341.67	99.982278	14,997,341.67	0.00	0.77
30229AVT3	EXXON MOBIL CORP	10,000,000.000	Local	99.966750	9,996,675.00	99.966750	9,996,675.00	0.00	0.52
			Base	99.966750	9,996,675.00	99.966750	9,996,675.00	0.00	0.52
30229BAQ0	EXXON MOBIL CORP	10,000,000.000	Local	99.971250	9,997,125.00	99.971250	9,997,125.00	0.00	0.52
			Base	99.971250	9,997,125.00	99.971250	9,997,125.00	0.00	0.52
30601VWV9	FAIRWAY FINANCE CORP	10,000,000.000	Local	99.955000	9,995,500.00	99.955000	9,995,500.00	0.00	0.52
			Base	99.955000	9,995,500.00	99.955000	9,995,500.00	0.00	0.52
32499A926	MORGAN STANLEY LP	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.55
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.55
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS GOVT FS	15,001,696.380	Local	100.000000	15,001,696.38	100.000000	15,001,696.38	0.00	0.77
			Base	100.000000	15,001,696.38	100.000000	15,001,696.38	0.00	0.77
38346LUV6	GOTHAM FDG CORP	20,000,000.000	Local	99.989889	19,997,977.78	99.989889	19,997,977.78	0.00	1.03
			Base	99.989889	19,997,977.78	99.989889	19,997,977.78	0.00	1.03
38346LV37	GOTHAM FDG CORP	10,000,000.000	Local	99.989917	9,998,991.67	99.989917	9,998,991.67	0.00	0.52
			Base	99.989917	9,998,991.67	99.989917	9,998,991.67	0.00	0.52

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38346LVD5	GOTHAM FDG CORP	10,000,000.000	Local	99.984472	9,998,447.22	99.984472	9,998,447.22	0.00	0.52
			Base	99.984472	9,998,447.22	99.984472	9,998,447.22	0.00	0.52
38346LVX1	GOTHAM FDG CORP	10,000,000.000	Local	99.977972	9,997,797.22	99.977972	9,997,797.22	0.00	0.52
			Base	99.977972	9,997,797.22	99.977972	9,997,797.22	0.00	0.52
40060WU18	GTA FDG LLC DISC	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.03
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.03
40060WU67	GTA FDG LLC DISC	10,000,000.000	Local	99.999028	9,999,902.78	99.999028	9,999,902.78	0.00	0.52
			Base	99.999028	9,999,902.78	99.999028	9,999,902.78	0.00	0.52
40060WXS6	GTA FDG LLC DISC	10,000,000.000	Local	99.961000	9,996,100.00	99.961000	9,996,100.00	0.00	0.52
			Base	99.961000	9,996,100.00	99.961000	9,996,100.00	0.00	0.52
40588LU23	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.999528	24,999,881.94	99.999528	24,999,881.94	0.00	1.29
			Base	99.999528	24,999,881.94	99.999528	24,999,881.94	0.00	1.29
40588LUL1	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.990500	9,999,050.00	99.990500	9,999,050.00	0.00	0.52
			Base	99.990500	9,999,050.00	99.990500	9,999,050.00	0.00	0.52
45779PU89	INSTITUTIONAL SECURED	10,000,000.000	Local	99.996500	9,999,650.00	99.996500	9,999,650.00	0.00	0.52
			Base	99.996500	9,999,650.00	99.996500	9,999,650.00	0.00	0.52
45779PV62	INSTITUTIONAL SECURED	25,000,000.000	Local	99.987000	24,996,750.00	99.987000	24,996,750.00	0.00	1.29
			Base	99.987000	24,996,750.00	99.987000	24,996,750.00	0.00	1.29
45779PVL9	INSTITUTIONAL SECURED	15,000,000.000	Local	99.980556	14,997,083.34	99.980556	14,997,083.34	0.00	0.77
			Base	99.980556	14,997,083.34	99.980556	14,997,083.34	0.00	0.77

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4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT				0.000000	01 Jul 2021			
		30,003,504.500	Local	100.000000	30,003,504.50	100.000000	30,003,504.50	0.00	1.55
			Base	100.000000	30,003,504.50	100.000000	30,003,504.50	0.00	1.55
4820P2UG8	JUPITER SECT CO LLC				0.080000	16 Jul 2021			
		25,000,000.000	Local	99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	1.29
			Base	99.996667	24,999,166.67	99.996667	24,999,166.67	0.00	1.29
4820P2UL7	JUPITER SECT CO LLC				0.100000	20 Jul 2021			
		25,000,000.000	Local	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.29
			Base	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.29
52953AUF0	LEXINGTN PKR CAP CO LL				0.160000	15 Jul 2021			
		10,000,000.000	Local	99.993778	9,999,377.78	99.993778	9,999,377.78	0.00	0.52
			Base	99.993778	9,999,377.78	99.993778	9,999,377.78	0.00	0.52
52953AUL7	LEXINGTN PKR CAP CO LL				0.100000	20 Jul 2021			
		15,000,000.000	Local	99.994722	14,999,208.34	99.994722	14,999,208.34	0.00	0.77
			Base	99.994722	14,999,208.34	99.994722	14,999,208.34	0.00	0.77
52953AV69	LEXINGTN PKR CAP CO LL				0.130000	06 Aug 2021			
		15,000,000.000	Local	99.987000	14,998,050.00	99.987000	14,998,050.00	0.00	0.77
			Base	99.987000	14,998,050.00	99.987000	14,998,050.00	0.00	0.77
52953AV69	LEXINGTN PKR CAP CO LL				0.160000	06 Aug 2021			
		10,000,000.000	Local	99.984000	9,998,400.00	99.984000	9,998,400.00	0.00	0.52
			Base	99.984000	9,998,400.00	99.984000	9,998,400.00	0.00	0.52
53127TW74	LIBERTY FUNDING LLC				0.070000	07 Sep 2021			
		25,000,000.000	Local	99.986778	24,996,694.45	99.986778	24,996,694.45	0.00	1.29
			Base	99.986778	24,996,694.45	99.986778	24,996,694.45	0.00	1.29
56274LUL6	MANHATTAN ASSET FDG.				0.050000	20 Jul 2021			
		20,000,000.000	Local	99.997361	19,999,472.22	99.997361	19,999,472.22	0.00	1.03
			Base	99.997361	19,999,472.22	99.997361	19,999,472.22	0.00	1.03
56274LVJ0	MANHATTAN ASSET FDG.				0.090000	18 Aug 2021			
		13,024,000.000	Local	99.988000	13,022,437.12	99.988000	13,022,437.12	0.00	0.67
			Base	99.988000	13,022,437.12	99.988000	13,022,437.12	0.00	0.67

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Holdings

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



STATE STREET

As of: June 30, 2021

View Date: July 9, 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	
56274LYW8	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.915556	9,991,555.56	99.915556	9,991,555.56	0.00	0.52
			Base	99.915556	9,991,555.56	99.915556	9,991,555.56	0.00	0.52
57576JU91	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.998667	24,999,666.67	99.998667	24,999,666.67	0.00	1.29
			Base	99.998667	24,999,666.67	99.998667	24,999,666.67	0.00	1.29
57576JX56	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.29
			Base	99.973333	24,993,333.33	99.973333	24,993,333.33	0.00	1.29
59157TU19	METLIFE SHORT TERM FDG	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.77
59157TWT6	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.985333	9,998,533.33	99.985333	9,998,533.33	0.00	0.52
			Base	99.985333	9,998,533.33	99.985333	9,998,533.33	0.00	0.52
59157TXU2	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.953722	9,995,372.22	99.953722	9,995,372.22	0.00	0.52
			Base	99.953722	9,995,372.22	99.953722	9,995,372.22	0.00	0.52
59157TZD8	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.958750	14,993,812.50	99.958750	14,993,812.50	0.00	0.77
			Base	99.958750	14,993,812.50	99.958750	14,993,812.50	0.00	0.77
63307LUN9	NATIONAL BK OF CANAD	20,000,000.000	Local	99.992417	19,998,483.33	99.992417	19,998,483.33	0.00	1.03
			Base	99.992417	19,998,483.33	99.992417	19,998,483.33	0.00	1.03
63307LV24	NATIONAL BK OF CANAD	25,000,000.000	Local	99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	1.29
			Base	99.989333	24,997,333.33	99.989333	24,997,333.33	0.00	1.29
64105GXV1	NESTLE CAP CORP	15,000,000.000	Local	99.943333	14,991,500.00	99.943333	14,991,500.00	0.00	0.77
			Base	99.943333	14,991,500.00	99.943333	14,991,500.00	0.00	0.77

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64951WUT9	NEW YORK LFE CAP COR	20,000,000.000	Local	99.995667	19,999,133.33	99.995667	19,999,133.33	0.00	1.03
			Base	99.995667	19,999,133.33	99.995667	19,999,133.33	0.00	1.03
64951WVS0	NEW YORK LFE CAP COR	15,000,000.000	Local	99.990667	14,998,600.00	99.990667	14,998,600.00	0.00	0.77
			Base	99.990667	14,998,600.00	99.990667	14,998,600.00	0.00	0.77
64951WWP5	NEW YORK LFE CAP COR	9,153,000.000	Local	99.983667	9,151,505.01	99.983667	9,151,505.01	0.00	0.47
			Base	99.983667	9,151,505.01	99.983667	9,151,505.01	0.00	0.47
65409RU99	NIEUW AMSTERDAM RECV	25,000,000.000	Local	99.997111	24,999,277.78	99.997111	24,999,277.78	0.00	1.29
			Base	99.997111	24,999,277.78	99.997111	24,999,277.78	0.00	1.29
65409RVA5	NIEUW AMSTERDAM RECV	5,000,000.000	Local	99.987778	4,999,388.89	99.987778	4,999,388.89	0.00	0.26
			Base	99.987778	4,999,388.89	99.987778	4,999,388.89	0.00	0.26
6698M4V90	NOVARTIS FNC CRP	10,000,000.000	Local	99.992417	9,999,241.67	99.992417	9,999,241.67	0.00	0.52
			Base	99.992417	9,999,241.67	99.992417	9,999,241.67	0.00	0.52
67983TUF1	OLD LINE FUNDING LLC	3,000,000.000	Local	99.994556	2,999,836.67	99.994556	2,999,836.67	0.00	0.15
			Base	99.994556	2,999,836.67	99.994556	2,999,836.67	0.00	0.15
67983TVL7	OLD LINE FUNDING LLC	10,000,000.000	Local	99.976389	9,997,638.89	99.976389	9,997,638.89	0.00	0.52
			Base	99.976389	9,997,638.89	99.976389	9,997,638.89	0.00	0.52
74271TUS0	PROCTOR GAMBLE AND CO	20,000,000.000	Local	99.996528	19,999,305.55	99.996528	19,999,305.55	0.00	1.03
			Base	99.996528	19,999,305.55	99.996528	19,999,305.55	0.00	1.03
82124LV41	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.986778	24,996,694.44	99.986778	24,996,694.44	0.00	1.29
			Base	99.986778	24,996,694.44	99.986778	24,996,694.44	0.00	1.29

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82124LVG4	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.987222	24,996,805.56	99.987222	24,996,805.56	0.00	1.29
			Base	99.987222	24,996,805.56	99.987222	24,996,805.56	0.00	1.29
8225X2U85	SHELL INTNL FNC B.V	1,000,000.000	Local	99.995722	999,957.22	99.995722	999,957.22	0.00	0.05
			Base	99.995722	999,957.22	99.995722	999,957.22	0.00	0.05
8225X2UC6	SHELL INTNL FNC B.V	1,200,000.000	Local	99.996944	1,199,963.33	99.996944	1,199,963.33	0.00	0.06
			Base	99.996944	1,199,963.33	99.996944	1,199,963.33	0.00	0.06
8225X2UC6	SHELL INTNL FNC B.V	10,000,000.000	Local	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.52
			Base	99.987778	9,998,777.78	99.987778	9,998,777.78	0.00	0.52
8225X2W18	SHELL INTNL FNC B.V	10,000,000.000	Local	99.965556	9,996,555.55	99.965556	9,996,555.55	0.00	0.52
			Base	99.965556	9,996,555.55	99.965556	9,996,555.55	0.00	0.52
8225X2W18	SHELL INTNL FNC B.V	10,000,000.000	Local	99.955222	9,995,522.22	99.955222	9,995,522.22	0.00	0.52
			Base	99.955222	9,995,522.22	99.955222	9,995,522.22	0.00	0.52
8225X2X17	SHELL INTNL FNC B.V	6,000,000.000	Local	99.933556	5,996,013.33	99.933556	5,996,013.33	0.00	0.31
			Base	99.933556	5,996,013.33	99.933556	5,996,013.33	0.00	0.31
86565CM89	SUMITOMO MITSUI BKG CORP	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.29
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.29
86565CS26	SUMITOMO MITSUI BKG CORP	10,000,000.000	Local	100.003884	10,000,388.42	100.003884	10,000,388.42	0.00	0.52
			Base	100.003884	10,000,388.42	100.003884	10,000,388.42	0.00	0.52
86565CXW4	SUMITOMO MITSUI BKG CORP	15,000,000.000	Local	99.999999	14,999,999.84	99.999999	14,999,999.84	0.00	0.77
			Base	99.999999	14,999,999.84	99.999999	14,999,999.84	0.00	0.77

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88602TUE1	THUNDER BAY FNDNG LLC					0.160000	14 Jul 2021		
	15,000,000.000	Local	99.994222	14,999,133.33	99.994222	14,999,133.33	0.00	0.77	
		Base	99.994222	14,999,133.33	99.994222	14,999,133.33	0.00	0.77	
88602TV91	THUNDER BAY FNDNG LLC					0.130000	09 Aug 2021		
	20,000,000.000	Local	99.985917	19,997,183.33	99.985917	19,997,183.33	0.00	1.03	
		Base	99.985917	19,997,183.33	99.985917	19,997,183.33	0.00	1.03	
88602TXF5	THUNDER BAY FNDNG LLC					0.180000	15 Oct 2021		
	2,500,000.000	Local	99.947000	2,498,675.00	99.947000	2,498,675.00	0.00	0.13	
		Base	99.947000	2,498,675.00	99.947000	2,498,675.00	0.00	0.13	
88602TXF5	THUNDER BAY FNDNG LLC					0.210000	15 Oct 2021		
	14,300,000.000	Local	99.938167	14,291,157.83	99.938167	14,291,157.83	0.00	0.74	
		Base	99.938167	14,291,157.83	99.938167	14,291,157.83	0.00	0.74	
89119BBR6	TORONTO DOMINION BANK					0.200000	25 Feb 2022		
	23,000,000.000	Local	99.867222	22,969,461.11	99.867222	22,969,461.11	0.00	1.19	
		Base	99.867222	22,969,461.11	99.867222	22,969,461.11	0.00	1.19	
89119BD45	TORONTO DOMINION BANK					0.220000	04 Apr 2022		
	10,000,000.000	Local	99.830722	9,983,072.22	99.830722	9,983,072.22	0.00	0.52	
		Base	99.830722	9,983,072.22	99.830722	9,983,072.22	0.00	0.52	
89119BE28	TORONTO DOMINION BANK					0.170000	02 May 2022		
	10,000,000.000	Local	99.855972	9,985,597.23	99.855972	9,985,597.23	0.00	0.52	
		Base	99.855972	9,985,597.23	99.855972	9,985,597.23	0.00	0.52	
89233HA38	TOYOTA MOTOR CREDIT					0.210000	03 Jan 2022		
	25,000,000.000	Local	99.891500	24,972,875.00	99.891500	24,972,875.00	0.00	1.29	
		Base	99.891500	24,972,875.00	99.891500	24,972,875.00	0.00	1.29	
89233HCR3	TOYOTA MOTOR CREDIT					0.170000	25 Mar 2022		
	25,000,000.000	Local	99.873917	24,968,479.17	99.873917	24,968,479.17	0.00	1.29	
		Base	99.873917	24,968,479.17	99.873917	24,968,479.17	0.00	1.29	
92646KU67	VICTORY RECEIVABLES					0.130000	06 Jul 2021		
	20,000,000.000	Local	99.998194	19,999,638.89	99.998194	19,999,638.89	0.00	1.03	
		Base	99.998194	19,999,638.89	99.998194	19,999,638.89	0.00	1.03	

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92646KVW9	VICTORY RECEIVABLES	20,000,000.000	Local	99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	1.03
			Base	99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	1.03
92646KW24	VICTORY RECEIVABLES	10,000,000.000	Local	99.987750	9,998,775.00	99.987750	9,998,775.00	0.00	0.52
			Base	99.987750	9,998,775.00	99.987750	9,998,775.00	0.00	0.52
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	3.87
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.87
9612C1EK9	WESTPAC BANKING CORP.	15,000,000.000	Local	99.830056	14,974,508.34	99.830056	14,974,508.34	0.00	0.77
			Base	99.830056	14,974,508.34	99.830056	14,974,508.34	0.00	0.77
979QRC005	BANK OF AMERICA REPO	152,113,696.890	Local	100.000000	152,113,696.89	100.000000	152,113,696.89	0.00	7.85
			Base	100.000000	152,113,696.89	100.000000	152,113,696.89	0.00	7.85
US DOLLAR Total		1,879,945,897.770	Local		1,879,570,952.06		1,879,570,952.06	0.00	96.97
			Base		1,879,570,952.06		1,879,570,952.06	0.00	96.97
CASH EQUIVALENT Total		1,879,945,897.770	Base		1,879,570,952.06		1,879,570,952.06	0.00	96.97
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
12598AAA8	CNH EQUIPMENT TRUST CNH 2021 A A1	2,391,851.230	Local	100.000000	2,391,851.23	99.997890	2,391,800.76	-50.47	0.12
			Original Face:	8,250,000.000	Base	100.000000	2,391,851.23	99.997890	2,391,800.76
14314QAA2	CARMAX AUTO OWNER TRUST CARMX 2021 2 A1	6,599,579.130	Local	100.000000	6,599,579.13	100.001210	6,599,658.98	79.85	0.34
			Original Face:	10,000,000.000	Base	100.000000	6,599,579.13	100.001210	6,599,658.98

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14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
		0.090	Local	100.000000	0.09	100.000000	0.09	0.00
Original Face:		12,000,000.000	Base	100.000000	0.09	100.000000	0.09	0.00
14316NAA7	CARMAX AUTO OWNER TRUST CARMX 2021 1 A1				0.172380	15 Feb 2022		
		561,221.410	Local	100.000000	561,221.41	100.000180	561,222.42	1.01
Original Face:		7,000,000.000	Base	100.000000	561,221.41	100.000180	561,222.42	1.01
34532NAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2021 A A1				0.119410	15 Mar 2022		
		1,487,290.590	Local	100.000000	1,487,290.59	99.999190	1,487,278.54	-12.05
Original Face:		10,000,000.000	Base	100.000000	1,487,290.59	99.999190	1,487,278.54	-12.05
380144AA3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2021 2 A1				0.109810	20 May 2022		
		14,085,525.620	Local	100.000000	14,085,525.62	100.002970	14,085,943.96	418.34
Original Face:		20,000,000.000	Base	100.000000	14,085,525.62	100.002970	14,085,943.96	418.34
44933LAA1	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 A A1				0.126220	16 May 2022		
		5,360,011.310	Local	100.000000	5,360,011.31	99.998390	5,359,925.01	-86.30
Original Face:		9,000,000.000	Base	100.000000	5,360,011.31	99.998390	5,359,925.01	-86.30
912796B40	TREASURY BILL 07/21 0.00000				0.010000	01 Jul 2021		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00
91282CAG6	US TREASURY N/B 08/22 0.125				0.125000	31 Aug 2022		
		10,000,000.000	Local	100.013233	10,001,323.31	100.003906	10,000,390.60	-932.71
			Base	100.013233	10,001,323.31	100.003906	10,000,390.60	-932.71
98163LAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 B A1				0.110250	16 May 2022		
		7,588,562.950	Local	100.000000	7,588,562.95	99.998460	7,588,446.09	-116.86
Original Face:		10,000,000.000	Base	100.000000	7,588,562.95	99.998460	7,588,446.09	-116.86
98164EAA3	WORLD OMNI AUTO RECEIVABLES TR WOART 2021 A A1				0.138570	15 Feb 2022		
		606,909.710	Local	100.000000	606,909.71	99.999730	606,908.07	-1.64
Original Face:		5,400,000.000	Base	100.000000	606,909.71	99.999730	606,908.07	-1.64
US DOLLAR Total								
		58,680,952.040	Local		58,682,275.35		58,681,574.52	-700.83
Original Face:		91,650,000.000	Base		58,682,275.35		58,681,574.52	-700.83

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FIXED INCOME Total

	58,680,952.040	Base		58,682,275.35		58,681,574.52	-700.83	3.03
Original Face:	91,650,000.000							

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FUND Total								
		1,938,626,849.810	Base	1,938,253,227.41		1,938,252,526.58	-700.83	100.00
Original Face:		91,650,000.000						

Holdings

Currency Summary

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ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

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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								
	1,879,945,897.770	Local	1,879,570,952.06	1,879,570,952.06	96.97	0.00		0.00
		Base	1,879,570,952.06	1,879,570,952.06	96.97	0.00	0.00	0.00
FIXED INCOME								
	58,680,952.040	Local	58,682,275.35	58,681,574.52	3.03	-700.83		-700.83
Original Face:	91,650,000.000	Base	58,682,275.35	58,681,574.52	3.03	-700.83	0.00	-700.83
US DOLLAR Total								
	1,938,626,849.810	Local	1,938,253,227.41	1,938,252,526.58	100.00	-700.83		-700.83
Original Face:	91,650,000.000	Base	1,938,253,227.41	1,938,252,526.58	100.00	-700.83	0.00	-700.83
FUND Total								
	1,938,626,849.810	Base	1,938,253,227.41	1,938,252,526.58	100.00	-700.83	0.00	-700.83
Original Face:	91,650,000.000							

Holdings

Asset Summary

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

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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							
	1,879,945,897.770	1,879,570,952.06	1,879,570,952.06	96.97	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,879,945,897.770	1,879,570,952.06	1,879,570,952.06	96.97	0.00	0.00	0.00

Holdings

Asset Summary

As of: June 30, 2021

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

View Date:

July 9, 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							
	58,680,952.040	58,682,275.35	58,681,574.52	3.03	-700.83	0.00	-700.83
FIXED INCOME Total							
	58,680,952.040	58,682,275.35	58,681,574.52	3.03	-700.83	0.00	-700.83

Holdings

Asset Summary

As of: *June 30, 2021*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

July 9, 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	1,938,626,849.810	1,938,253,227.41	1,938,252,526.58	100.00	-700.83	0.00	-700.83

Holdings

Fund Summary

As of: June 30, 2021

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

View Date:

July 9, 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 EQUIVALENT		1,879,945,897.770	1,879,570,952.06	1,879,570,952.06	96.97	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
FIXED INCOME		58,680,952.040	58,682,275.35	58,681,574.52	3.03	-700.83 499.20 GN -1,200.03 LS	0.00 0.00 GN 0.00 LS	-700.83 499.20 GN -1,200.03 LS
Original Face:	91,650,000.000							
<hr/>								
FUND Total	0.000	1,938,626,849.810	1,938,253,227.41	1,938,252,526.58	100.00	-700.83 499.20 GN -1,200.03 LS	0.00 0.00 GN 0.00 LS	-700.83 499.20 GN -1,200.03 LS
Original Face:	91,650,000.000							