

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4  
View Date: November 9, 2020



STATE STREET

As of: October 30, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.099881	31 Dec 2030		
	15,675,898.880	Local	100.084725	15,689,180.36	100.080000	15,688,439.60	-740.76	1.64
		Base	100.084725	15,689,180.36	100.080000	15,688,439.60	-740.76	1.64

<b>US DOLLAR Total</b>	15,675,898.880	Local		15,689,180.36		15,688,439.60	-740.76	1.64
		Base		15,689,180.36		15,688,439.60	-740.76	1.64

## CASH EQUIVALENT Total

	15,675,898.880	Base		15,689,180.36		15,688,439.60	-740.76	1.64
--	----------------	------	--	---------------	--	---------------	---------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01							
	34,035.000	Local	42.827729	1,457,641.77	77.030000	2,621,716.05	1,164,074.28	0.27
		Base	42.827729	1,457,641.77	77.030000	2,621,716.05	1,164,074.28	0.27

00164V103	AMC NETWORKS INC A COMMON STOCK							
	16,363.000	Local	45.897797	751,025.66	21.250000	347,713.75	-403,311.91	0.04
		Base	45.897797	751,025.66	21.250000	347,713.75	-403,311.91	0.04

00191U102	ASGN INC COMMON STOCK USD.01							
	29,060.000	Local	64.710453	1,880,485.75	66.680000	1,937,720.80	57,235.05	0.20
		Base	64.710453	1,880,485.75	66.680000	1,937,720.80	57,235.05	0.20

00258R109	AARON S HOLDINGS CO INC COMMON STOCK USD.5							
	37,187.000	Local	27.108196	1,008,072.49	52.260000	1,943,392.62	935,320.13	0.20
		Base	27.108196	1,008,072.49	52.260000	1,943,392.62	935,320.13	0.20

00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	49,292.000	Local	38.842400	1,914,619.58	35.650000	1,757,259.80	-157,359.78	0.18
		Base	38.842400	1,914,619.58	35.650000	1,757,259.80	-157,359.78	0.18

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		64,490.000	Local 14.490677	934,503.73	29.170000	1,881,173.30	946,669.57	0.20
			Base 14.490677	934,503.73	29.170000	1,881,173.30	946,669.57	0.20
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
		21,956.000	Local 116.839744	2,565,333.42	89.140000	1,957,157.84	-608,175.58	0.20
			Base 116.839744	2,565,333.42	89.140000	1,957,157.84	-608,175.58	0.20
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		28,721.000	Local 27.208510	781,455.62	23.440000	673,220.24	-108,235.38	0.07
			Base 27.208510	781,455.62	23.440000	673,220.24	-108,235.38	0.07
00766T100	AECOM COMMON STOCK USD.01							
		40,106.000	Local 32.711278	1,311,918.50	44.840000	1,798,353.04	486,434.54	0.19
			Base 32.711278	1,311,918.50	44.840000	1,798,353.04	486,434.54	0.19
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		25,784.000	Local 82.517405	2,127,628.78	75.370000	1,943,340.08	-184,288.70	0.20
			Base 82.517405	2,127,628.78	75.370000	1,943,340.08	-184,288.70	0.20
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
		7,925.000	Local 403.352029	3,196,564.83	546.930000	4,334,420.25	1,137,855.42	0.45
			Base 403.352029	3,196,564.83	546.930000	4,334,420.25	1,137,855.42	0.45
018522300	ALLETE INC COMMON STOCK							
		28,741.000	Local 67.824192	1,949,335.09	51.580000	1,482,460.78	-466,874.31	0.16
			Base 67.824192	1,949,335.09	51.580000	1,482,460.78	-466,874.31	0.16
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
		26,434.000	Local 45.302695	1,197,531.45	51.540000	1,362,408.36	164,876.91	0.14
			Base 45.302695	1,197,531.45	51.540000	1,362,408.36	164,876.91	0.14
023436108	AMEDISYS INC COMMON STOCK USD.001							
		17,983.000	Local 135.183230	2,431,000.02	259.000000	4,657,597.00	2,226,596.98	0.49
			Base 135.183230	2,431,000.02	259.000000	4,657,597.00	2,226,596.98	0.49
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
		76,253.000	Local 40.980020	3,124,849.45	37.460000	2,856,437.38	-268,412.07	0.30
			Base 40.980020	3,124,849.45	37.460000	2,856,437.38	-268,412.07	0.30

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		82,557.000	Local 16.636238	1,373,437.93	13.710000	1,131,856.47	-241,581.46	0.12
			Base 16.636238	1,373,437.93	13.710000	1,131,856.47	-241,581.46	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		39,728.000	Local 49.455976	1,964,787.01	74.940000	2,977,216.32	1,012,429.31	0.31
			Base 49.455976	1,964,787.01	74.940000	2,977,216.32	1,012,429.31	0.31
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		158,384.000	Local 6.488982	1,027,750.96	5.730000	907,540.32	-120,210.64	0.09
			Base 6.488982	1,027,750.96	5.730000	907,540.32	-120,210.64	0.09
038336103	APTARGROUP INC COMMON STOCK USD.01							
		35,720.000	Local 57.076109	2,038,758.61	114.090000	4,075,294.80	2,036,536.19	0.43
			Base 57.076109	2,038,758.61	114.090000	4,075,294.80	2,036,536.19	0.43
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		42,995.000	Local 37.964685	1,632,291.63	77.890000	3,348,880.55	1,716,588.92	0.35
			Base 37.964685	1,632,291.63	77.890000	3,348,880.55	1,716,588.92	0.35
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		56,663.000	Local 59.537001	3,373,545.06	57.300000	3,246,789.90	-126,755.16	0.34
			Base 59.537001	3,373,545.06	57.300000	3,246,789.90	-126,755.16	0.34
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
		30,143.000	Local 32.907739	991,937.97	69.770000	2,103,077.11	1,111,139.14	0.22
			Base 32.907739	991,937.97	69.770000	2,103,077.11	1,111,139.14	0.22
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		85,190.000	Local 18.216548	1,551,867.76	13.690000	1,166,251.10	-385,616.66	0.12
			Base 18.216548	1,551,867.76	13.690000	1,166,251.10	-385,616.66	0.12
05329W102	AUTONATION INC COMMON STOCK USD.01							
		32,365.000	Local 40.910687	1,324,074.39	56.730000	1,836,066.45	511,992.06	0.19
			Base 40.910687	1,324,074.39	56.730000	1,836,066.45	511,992.06	0.19
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		26,493.000	Local 37.952176	1,005,466.99	35.350000	936,527.55	-68,939.44	0.10
			Base 37.952176	1,005,466.99	35.350000	936,527.55	-68,939.44	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
05368V106	AVIENT CORP COMMON STOCK USD.01							
		50,663.000	Local 33.637041	1,704,153.42	31.070000	1,574,099.41	-130,054.01	0.16
			Base 33.637041	1,704,153.42	31.070000	1,574,099.41	-130,054.01	0.16
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
		28,575.000	Local 33.884140	968,239.30	33.670000	962,120.25	-6,119.05	0.10
			Base 33.884140	968,239.30	33.670000	962,120.25	-6,119.05	0.10
053807103	AVNET INC COMMON STOCK USD1.0							
		54,775.000	Local 29.636587	1,623,344.05	24.670000	1,351,299.25	-272,044.80	0.14
			Base 29.636587	1,623,344.05	24.670000	1,351,299.25	-272,044.80	0.14
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		35,101.000	Local 66.827828	2,345,723.60	98.900000	3,471,488.90	1,125,765.30	0.36
			Base 66.827828	2,345,723.60	98.900000	3,471,488.90	1,125,765.30	0.36
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
		76,403.000	Local 27.659490	2,113,268.03	38.290000	2,925,470.87	812,202.84	0.31
			Base 27.659490	2,113,268.03	38.290000	2,925,470.87	812,202.84	0.31
05971J102	BANCORPSOUTH BANK COMMON STOCK							
		53,402.000	Local 20.238899	1,080,797.66	23.410000	1,250,140.82	169,343.16	0.13
			Base 20.238899	1,080,797.66	23.410000	1,250,140.82	169,343.16	0.13
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
		22,200.000	Local 56.336344	1,250,666.83	60.640000	1,346,208.00	95,541.17	0.14
			Base 56.336344	1,250,666.83	60.640000	1,346,208.00	95,541.17	0.14
06417N103	BANK OZK COMMON STOCK							
		66,955.000	Local 40.583909	2,717,295.62	24.780000	1,659,144.90	-1,058,150.72	0.17
			Base 40.583909	2,717,295.62	24.780000	1,659,144.90	-1,058,150.72	0.17
077454106	BELDEN INC COMMON STOCK USD.01							
		24,657.000	Local 66.470619	1,638,966.05	30.880000	761,408.16	-877,557.89	0.08
			Base 66.470619	1,638,966.05	30.880000	761,408.16	-877,557.89	0.08
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		21,352.000	Local 99.193569	2,117,981.08	252.410000	5,389,458.32	3,271,477.24	0.56
			Base 99.193569	2,117,981.08	252.410000	5,389,458.32	3,271,477.24	0.56

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		34,753.000	Local 45.621139	1,585,471.44	56.660000	1,969,104.98	383,633.54	0.21
			Base 45.621139	1,585,471.44	56.660000	1,969,104.98	383,633.54	0.21
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
		27,473.000	Local 84.801113	2,329,740.98	49.340000	1,355,517.82	-974,223.16	0.14
			Base 84.801113	2,329,740.98	49.340000	1,355,517.82	-974,223.16	0.14
093671105	H+R BLOCK INC COMMON STOCK							
		106,841.000	Local 15.814600	1,689,647.68	17.260000	1,844,075.66	154,427.98	0.19
			Base 15.814600	1,689,647.68	17.260000	1,844,075.66	154,427.98	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		5,040.000	Local 326.874296	1,647,446.45	1,039.180000	5,237,467.20	3,590,020.75	0.55
			Base 326.874296	1,647,446.45	1,039.180000	5,237,467.20	3,590,020.75	0.55
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		44,420.000	Local 32.619572	1,448,961.39	31.720000	1,409,002.40	-39,958.99	0.15
			Base 32.619572	1,448,961.39	31.720000	1,409,002.40	-39,958.99	0.15
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		51,523.000	Local 37.513139	1,932,789.47	33.100000	1,705,411.30	-227,378.17	0.18
			Base 37.513139	1,932,789.47	33.100000	1,705,411.30	-227,378.17	0.18
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		4,072.000	Local 22.505855	91,643.84	43.540000	177,294.88	85,651.04	0.02
			Base 22.505855	91,643.84	43.540000	177,294.88	85,651.04	0.02
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		28,024.000	Local 78.408356	2,197,315.77	42.830000	1,200,267.92	-997,047.85	0.13
			Base 78.408356	2,197,315.77	42.830000	1,200,267.92	-997,047.85	0.13
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
		164,357.000	Local 17.021332	2,797,575.00	10.960000	1,801,352.72	-996,222.28	0.19
			Base 17.021332	2,797,575.00	10.960000	1,801,352.72	-996,222.28	0.19
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		130,013.000	Local 16.805287	2,184,905.74	43.510000	5,656,865.63	3,471,959.89	0.59
			Base 16.805287	2,184,905.74	43.510000	5,656,865.63	3,471,959.89	0.59

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		43,846.000	Local 29.151247	1,278,165.57	63.710000	2,793,428.66	1,515,263.09	0.29
			Base 29.151247	1,278,165.57	63.710000	2,793,428.66	1,515,263.09	0.29
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01							
		64,671.000	Local 31.982887	2,068,365.31	30.300000	1,959,531.30	-108,834.01	0.20
			Base 31.982887	2,068,365.31	30.300000	1,959,531.30	-108,834.01	0.20
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
		67,318.000	Local 34.736648	2,338,401.69	43.100000	2,901,405.80	563,004.11	0.30
			Base 34.736648	2,338,401.69	43.100000	2,901,405.80	563,004.11	0.30
125581801	CIT GROUP INC COMMON STOCK USD.01							
		54,560.000	Local 42.469382	2,317,129.48	29.450000	1,606,792.00	-710,337.48	0.17
			Base 42.469382	2,317,129.48	29.450000	1,606,792.00	-710,337.48	0.17
12571T100	CMC MATERIALS INC COMMON STOCK USD.001							
		16,104.000	Local 128.464534	2,068,792.86	142.190000	2,289,827.76	221,034.90	0.24
			Base 128.464534	2,068,792.86	142.190000	2,289,827.76	221,034.90	0.24
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		78,494.000	Local 17.140074	1,345,392.97	17.750000	1,393,268.50	47,875.53	0.15
			Base 17.140074	1,345,392.97	17.750000	1,393,268.50	47,875.53	0.15
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		123,971.000	Local 10.037511	1,244,360.27	9.700000	1,202,518.70	-41,841.57	0.13
			Base 10.037511	1,244,360.27	9.700000	1,202,518.70	-41,841.57	0.13
12685J105	CABLE ONE INC COMMON STOCK USD.01							
		3,002.000	Local 684.810037	2,055,799.73	1,731.860000	5,199,043.72	3,143,243.99	0.54
			Base 684.810037	2,055,799.73	1,731.860000	5,199,043.72	3,143,243.99	0.54
127055101	CABOT CORP COMMON STOCK USD1.0							
		31,273.000	Local 31.804317	994,616.39	38.010000	1,188,686.73	194,070.34	0.12
			Base 31.804317	994,616.39	38.010000	1,188,686.73	194,070.34	0.12
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
		13,901.000	Local 173.976494	2,418,447.24	208.530000	2,898,775.53	480,328.29	0.30
			Base 173.976494	2,418,447.24	208.530000	2,898,775.53	480,328.29	0.30

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
		109,668.000	Local 46.616526	5,112,341.20	44.820000	4,915,319.76	-197,021.44	0.51
			Base 46.616526	5,112,341.20	44.820000	4,915,319.76	-197,021.44	0.51
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		53,993.000	Local 60.068809	3,243,295.21	92.240000	4,980,314.32	1,737,019.11	0.52
			Base 60.068809	3,243,295.21	92.240000	4,980,314.32	1,737,019.11	0.52
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
		20,784.000	Local 100.636558	2,091,630.22	47.840000	994,306.56	-1,097,323.66	0.10
			Base 100.636558	2,091,630.22	47.840000	994,306.56	-1,097,323.66	0.10
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		30,233.000	Local 62.916590	1,902,157.27	123.870000	3,744,961.71	1,842,804.44	0.39
			Base 62.916590	1,902,157.27	123.870000	3,744,961.71	1,842,804.44	0.39
146229109	CARTER S INC COMMON STOCK USD.01							
		24,168.000	Local 57.819806	1,397,389.06	81.450000	1,968,483.60	571,094.54	0.21
			Base 57.819806	1,397,389.06	81.450000	1,968,483.60	571,094.54	0.21
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
		20,443.000	Local 108.523107	2,218,537.88	168.570000	3,446,076.51	1,227,538.63	0.36
			Base 108.523107	2,218,537.88	168.570000	3,446,076.51	1,227,538.63	0.36
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		41,473.000	Local 17.885605	741,769.69	23.530000	975,859.69	234,090.00	0.10
			Base 17.885605	741,769.69	23.530000	975,859.69	234,090.00	0.10
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
		71,912.000	Local 67.083711	4,824,123.83	86.220000	6,200,252.64	1,376,128.81	0.65
			Base 67.083711	4,824,123.83	86.220000	6,200,252.64	1,376,128.81	0.65
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
		103,177.000	Local 21.629764	2,231,694.12	8.730000	900,735.21	-1,330,958.91	0.09
			Base 21.629764	2,231,694.12	8.730000	900,735.21	-1,330,958.91	0.09
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		27,499.000	Local 62.348717	1,714,527.37	227.700000	6,261,522.30	4,546,994.93	0.65
			Base 62.348717	1,714,527.37	227.700000	6,261,522.30	4,546,994.93	0.65

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
16359R103	CHEMED CORP COMMON STOCK USD1.0							
		8,817.000	Local 342.168769	3,016,902.04	478.320000	4,217,347.44	1,200,445.40	0.44
			Base 342.168769	3,016,902.04	478.320000	4,217,347.44	1,200,445.40	0.44
163851108	CHEMOURS CO/THE COMMON STOCK							
		91,014.000	Local 20.876462	1,900,050.32	20.140000	1,833,021.96	-67,028.36	0.19
			Base 20.876462	1,900,050.32	20.140000	1,833,021.96	-67,028.36	0.19
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
		15,946.000	Local 98.313825	1,567,712.26	87.350000	1,392,883.10	-174,829.16	0.15
			Base 98.313825	1,567,712.26	87.350000	1,392,883.10	-174,829.16	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK							
		19,657.000	Local 56.857574	1,117,649.33	149.150000	2,931,841.55	1,814,192.22	0.31
			Base 56.857574	1,117,649.33	149.150000	2,931,841.55	1,814,192.22	0.31
171779309	CIENA CORP COMMON STOCK USD.01							
		85,164.000	Local 23.197768	1,975,614.71	39.390000	3,354,609.96	1,378,995.25	0.35
			Base 23.197768	1,975,614.71	39.390000	3,354,609.96	1,378,995.25	0.35
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
		56,521.000	Local 27.905627	1,577,253.95	25.370000	1,433,937.77	-143,316.18	0.15
			Base 27.905627	1,577,253.95	25.370000	1,433,937.77	-143,316.18	0.15
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
		59,367.000	Local 24.645552	1,463,132.47	8.190000	486,215.73	-976,916.74	0.05
			Base 24.645552	1,463,132.47	8.190000	486,215.73	-976,916.74	0.05
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		32,368.000	Local 58.113072	1,881,003.92	68.870000	2,229,184.16	348,180.24	0.23
			Base 58.113072	1,881,003.92	68.870000	2,229,184.16	348,180.24	0.23
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
		28,351.000	Local 45.311311	1,284,620.98	52.970000	1,501,752.47	217,131.49	0.16
			Base 45.311311	1,284,620.98	52.970000	1,501,752.47	217,131.49	0.16
192422103	COGNEX CORP COMMON STOCK USD.002							
		95,892.000	Local 27.138542	2,602,369.07	65.900000	6,319,282.80	3,716,913.73	0.66
			Base 27.138542	2,602,369.07	65.900000	6,319,282.80	3,716,913.73	0.66

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
192479103	COHERENT INC COMMON STOCK USD.01							
		13,471.000	Local 180.830576	2,435,968.69	125.140000	1,685,760.94	-750,207.75	0.18
			Base 180.830576	2,435,968.69	125.140000	1,685,760.94	-750,207.75	0.18
194014106	COLFAX CORP COMMON STOCK USD.001							
		55,755.000	Local 28.514249	1,589,811.97	27.190000	1,515,978.45	-73,833.52	0.16
			Base 28.514249	1,589,811.97	27.190000	1,515,978.45	-73,833.52	0.16
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
		16,872.000	Local 96.092299	1,621,269.27	74.590000	1,258,482.48	-362,786.79	0.13
			Base 96.092299	1,621,269.27	74.590000	1,258,482.48	-362,786.79	0.13
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
		55,595.000	Local 33.546012	1,864,990.56	62.250000	3,460,788.75	1,595,798.19	0.36
			Base 33.546012	1,864,990.56	62.250000	3,460,788.75	1,595,798.19	0.36
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		65,949.000	Local 15.130244	997,824.44	20.650000	1,361,846.85	364,022.41	0.14
			Base 15.130244	997,824.44	20.650000	1,361,846.85	364,022.41	0.14
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		25,698.000	Local 64.371873	1,654,228.38	39.590000	1,017,383.82	-636,844.56	0.11
			Base 64.371873	1,654,228.38	39.590000	1,017,383.82	-636,844.56	0.11
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
		18,807.000	Local 79.530950	1,495,738.57	60.380000	1,135,566.66	-360,171.91	0.12
			Base 79.530950	1,495,738.57	60.380000	1,135,566.66	-360,171.91	0.12
21870Q105	CORESITE REALTY CORP REIT USD.01							
		23,582.000	Local 107.923864	2,545,060.56	119.360000	2,814,747.52	269,686.96	0.29
			Base 107.923864	2,545,060.56	119.360000	2,814,747.52	269,686.96	0.29
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
		44,017.000	Local 23.401569	1,030,066.87	76.930000	3,386,227.81	2,356,160.94	0.35
			Base 23.401569	1,030,066.87	76.930000	3,386,227.81	2,356,160.94	0.35
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
		62,162.000	Local 30.262702	1,881,190.09	22.430000	1,394,293.66	-486,896.43	0.15
			Base 30.262702	1,881,190.09	22.430000	1,394,293.66	-486,896.43	0.15

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
222070203	COTY INC CL A COMMON STOCK USD.01							
		156,790.000	Local 2.752800	431,611.52	2.900000	454,691.00	23,079.48	0.05
			Base 2.752800	431,611.52	2.900000	454,691.00	23,079.48	0.05
222795502	COUSINS PROPERTIES INC REIT USD1.0							
		82,318.000	Local 37.521478	3,088,693.02	25.480000	2,097,462.64	-991,230.38	0.22
			Base 37.521478	3,088,693.02	25.480000	2,097,462.64	-991,230.38	0.22
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
		13,130.000	Local 145.995428	1,916,919.97	113.820000	1,494,456.60	-422,463.37	0.16
			Base 145.995428	1,916,919.97	113.820000	1,494,456.60	-422,463.37	0.16
224399105	CRANE CO COMMON STOCK USD1.0							
		27,313.000	Local 44.303633	1,210,065.13	50.750000	1,386,134.75	176,069.62	0.14
			Base 44.303633	1,210,065.13	50.750000	1,386,134.75	176,069.62	0.14
225447101	CREE INC COMMON STOCK USD.00125							
		60,810.000	Local 36.330965	2,209,285.98	63.600000	3,867,516.00	1,658,230.02	0.40
			Base 36.330965	2,209,285.98	63.600000	3,867,516.00	1,658,230.02	0.40
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
		30,908.000	Local 66.348416	2,050,696.84	70.270000	2,171,905.16	121,208.32	0.23
			Base 66.348416	2,050,696.84	70.270000	2,171,905.16	121,208.32	0.23
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
		23,036.000	Local 78.068247	1,798,380.13	84.360000	1,943,316.96	144,936.83	0.20
			Base 78.068247	1,798,380.13	84.360000	1,943,316.96	144,936.83	0.20
23283R100	CYRUSONE INC REIT USD.01							
		64,742.000	Local 54.319919	3,516,780.20	71.050000	4,599,919.10	1,083,138.90	0.48
			Base 54.319919	3,516,780.20	71.050000	4,599,919.10	1,083,138.90	0.48
235825205	DANA INC COMMON STOCK USD.01							
		80,094.000	Local 19.653021	1,574,089.08	13.990000	1,120,515.06	-453,574.02	0.12
			Base 19.653021	1,574,089.08	13.990000	1,120,515.06	-453,574.02	0.12
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
		89,679.000	Local 27.441518	2,460,927.91	43.000000	3,856,197.00	1,395,269.09	0.40
			Base 27.441518	2,460,927.91	43.000000	3,856,197.00	1,395,269.09	0.40

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		15,509.000	Local 79.810395	1,237,779.41	253.370000	3,929,515.33	2,691,735.92	0.41
			Base 79.810395	1,237,779.41	253.370000	3,929,515.33	2,691,735.92	0.41
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		36,090.000	Local 32.911635	1,187,780.89	56.650000	2,044,498.50	856,717.61	0.21
			Base 32.911635	1,187,780.89	56.650000	2,044,498.50	856,717.61	0.21
257559203	DOMTAR CORP COMMON STOCK USD.01							
		30,570.000	Local 45.904868	1,403,311.81	23.880000	730,011.60	-673,300.21	0.08
			Base 45.904868	1,403,311.81	23.880000	730,011.60	-673,300.21	0.08
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
		69,859.000	Local 30.110995	2,103,523.99	47.500000	3,318,302.50	1,214,778.51	0.35
			Base 30.110995	2,103,523.99	47.500000	3,318,302.50	1,214,778.51	0.35
25960P109	DOUGLAS EMMETT INC REIT USD.01							
		91,344.000	Local 31.898709	2,913,755.67	23.600000	2,155,718.40	-758,037.27	0.23
			Base 31.898709	2,913,755.67	23.600000	2,155,718.40	-758,037.27	0.23
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001							
		45,552.000	Local 55.409182	2,523,999.04	99.710000	4,541,989.92	2,017,990.88	0.48
			Base 55.409182	2,523,999.04	99.710000	4,541,989.92	2,017,990.88	0.48
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		17,635.000	Local 77.749513	1,371,112.67	64.940000	1,145,216.90	-225,895.77	0.12
			Base 77.749513	1,371,112.67	64.940000	1,145,216.90	-225,895.77	0.12
26884L109	EQT CORP COMMON STOCK							
		141,571.000	Local 17.290646	2,447,854.10	15.140000	2,143,384.94	-304,469.16	0.22
			Base 17.290646	2,447,854.10	15.140000	2,143,384.94	-304,469.16	0.22
26884U109	EPR PROPERTIES REIT USD.01							
		41,325.000	Local 55.237426	2,282,686.64	23.840000	985,188.00	-1,297,498.64	0.10
			Base 55.237426	2,282,686.64	23.840000	985,188.00	-1,297,498.64	0.10
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
		23,128.000	Local 70.539694	1,631,442.05	85.250000	1,971,662.00	340,219.95	0.21
			Base 70.539694	1,631,442.05	85.250000	1,971,662.00	340,219.95	0.21

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
	78,366.000	Local		26.154438	2,049,618.68	36.480000	2,858,791.68	809,173.00	0.30
		Base		26.154438	2,049,618.68	36.480000	2,858,791.68	809,173.00	0.30
277276101	EASTGROUP PROPERTIES INC REIT								
	21,794.000	Local		117.822794	2,567,829.98	133.080000	2,900,345.52	332,515.54	0.30
		Base		117.822794	2,567,829.98	133.080000	2,900,345.52	332,515.54	0.30
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
	63,254.000	Local		30.974865	1,959,284.10	59.790000	3,781,956.66	1,822,672.56	0.40
		Base		30.974865	1,959,284.10	59.790000	3,781,956.66	1,822,672.56	0.40
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
	30,106.000	Local		43.371287	1,305,735.96	26.220000	789,379.32	-516,356.64	0.08
		Base		43.371287	1,305,735.96	26.220000	789,379.32	-516,356.64	0.08
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
	30,411.000	Local		53.517233	1,627,512.58	68.190000	2,073,726.09	446,213.51	0.22
		Base		53.517233	1,627,512.58	68.190000	2,073,726.09	446,213.51	0.22
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
	24,924.000	Local		103.888075	2,589,306.39	89.970000	2,242,412.28	-346,894.11	0.23
		Base		103.888075	2,589,306.39	89.970000	2,242,412.28	-346,894.11	0.23
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
	55,089.000	Local		46.779850	2,577,055.18	61.310000	3,377,506.59	800,451.41	0.35
		Base		46.779850	2,577,055.18	61.310000	3,377,506.59	800,451.41	0.35
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
	32,265.000	Local		29.595472	954,897.89	39.350000	1,269,627.75	314,729.86	0.13
		Base		29.595472	954,897.89	39.350000	1,269,627.75	314,729.86	0.13
29275Y102	ENERSYS COMMON STOCK USD.01								
	23,497.000	Local		66.516863	1,562,946.72	71.600000	1,682,385.20	119,438.48	0.18
		Base		66.516863	1,562,946.72	71.600000	1,682,385.20	119,438.48	0.18
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
	69,830.000	Local		61.346249	4,283,808.57	98.090000	6,849,624.70	2,565,816.13	0.72
		Base		61.346249	4,283,808.57	98.090000	6,849,624.70	2,565,816.13	0.72

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK		225,161.000	Local	14.206832	3,198,824.39	7.260000	1,634,668.86	-1,564,155.53	0.17
				Base	14.206832	3,198,824.39	7.260000	1,634,668.86	-1,564,155.53	0.17
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5		123,594.000	Local	25.668274	3,172,444.71	41.200000	5,092,072.80	1,919,628.09	0.53
				Base	25.668274	3,172,444.71	41.200000	5,092,072.80	1,919,628.09	0.53
29977A105	EVERCORE INC A COMMON STOCK USD.01		22,479.000	Local	79.272767	1,781,972.54	79.540000	1,787,979.66	6,007.12	0.19
				Base	79.272767	1,781,972.54	79.540000	1,787,979.66	6,007.12	0.19
30161Q104	EXELIXIS INC COMMON STOCK USD.001		171,216.000	Local	20.996862	3,594,998.64	20.480000	3,506,503.68	-88,494.96	0.37
				Base	20.996862	3,594,998.64	20.480000	3,506,503.68	-88,494.96	0.37
302520101	FNB CORP COMMON STOCK USD.01		179,290.000	Local	12.167905	2,181,583.64	7.560000	1,355,432.40	-826,151.24	0.14
				Base	12.167905	2,181,583.64	7.560000	1,355,432.40	-826,151.24	0.14
302941109	FTI CONSULTING INC COMMON STOCK USD.01		20,269.000	Local	110.317114	2,236,017.59	98.460000	1,995,685.74	-240,331.85	0.21
				Base	110.317114	2,236,017.59	98.460000	1,995,685.74	-240,331.85	0.21
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01		21,045.000	Local	106.311917	2,237,334.29	306.500000	6,450,292.50	4,212,958.21	0.67
				Base	106.311917	2,237,334.29	306.500000	6,450,292.50	4,212,958.21	0.67
303250104	FAIR ISAAC CORP COMMON STOCK USD.01		16,062.000	Local	88.002401	1,413,494.56	391.450000	6,287,469.90	4,873,975.34	0.66
				Base	88.002401	1,413,494.56	391.450000	6,287,469.90	4,873,975.34	0.66
314211103	FEDERATED HERMES INC COMMON STOCK		52,742.000	Local	22.762795	1,200,555.35	23.900000	1,260,533.80	59,978.45	0.13
				Base	22.762795	1,200,555.35	23.900000	1,260,533.80	59,978.45	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		61,816.000	Local	24.182656	1,494,875.04	44.590000	2,756,375.44	1,261,500.40	0.29
				Base	24.182656	1,494,875.04	44.590000	2,756,375.44	1,261,500.40	0.29

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	78,684.000	Local 27.636195	2,174,526.34	29.810000	2,345,570.04	171,043.70	0.25
			Base 27.636195	2,174,526.34	29.810000	2,345,570.04	171,043.70	0.25
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625	306,443.000	Local 11.588318	3,551,159.00	10.410000	3,190,071.63	-361,087.37	0.33
			Base 11.588318	3,551,159.00	10.410000	3,190,071.63	-361,087.37	0.33
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01	70,475.000	Local 26.183036	1,845,249.43	39.810000	2,805,609.75	960,360.32	0.29
			Base 26.183036	1,845,249.43	39.810000	2,805,609.75	960,360.32	0.29
336433107	FIRST SOLAR INC COMMON STOCK USD.001	46,706.000	Local 39.456423	1,842,851.67	87.045000	4,065,523.77	2,222,672.10	0.43
			Base 39.456423	1,842,851.67	87.045000	4,065,523.77	2,222,672.10	0.43
33767D105	FIRSTCASH INC COMMON STOCK USD.01	22,965.000	Local 88.859409	2,040,656.33	52.040000	1,195,098.60	-845,557.73	0.12
			Base 88.859409	2,040,656.33	52.040000	1,195,098.60	-845,557.73	0.12
33829M101	FIVE BELOW COMMON STOCK USD.01	30,929.000	Local 80.127250	2,478,255.73	133.340000	4,124,072.86	1,645,817.13	0.43
			Base 80.127250	2,478,255.73	133.340000	4,124,072.86	1,645,817.13	0.43
343412102	FLUOR CORP COMMON STOCK USD.01	69,170.000	Local 28.550851	1,974,862.36	11.350000	785,079.50	-1,189,782.86	0.08
			Base 28.550851	1,974,862.36	11.350000	785,079.50	-1,189,782.86	0.08
343498101	FLOWERS FOODS INC COMMON STOCK USD.01	108,996.000	Local 15.296771	1,667,286.84	23.580000	2,570,125.68	902,838.84	0.27
			Base 15.296771	1,667,286.84	23.580000	2,570,125.68	902,838.84	0.27
344849104	FOOT LOCKER INC COMMON STOCK USD.01	57,732.000	Local 36.243064	2,092,384.57	36.880000	2,129,156.16	36,771.59	0.22
			Base 36.243064	2,092,384.57	36.880000	2,129,156.16	36,771.59	0.22
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	22,951.000	Local 75.892500	1,741,808.77	84.080000	1,929,720.08	187,911.31	0.20
			Base 75.892500	1,741,808.77	84.080000	1,929,720.08	187,911.31	0.20

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5	89,866.000	Local 10.835950	973,783.51	10.990000	987,627.34	13,843.83	0.10
			Base 10.835950	973,783.51	10.990000	987,627.34	13,843.83	0.10
361448103	GATX CORP COMMON STOCK USD.625	19,401.000	Local 38.435713	745,691.26	68.280000	1,324,700.28	579,009.02	0.14
			Base 38.435713	745,691.26	68.280000	1,324,700.28	579,009.02	0.14
36162J106	GEO GROUP INC/THE REIT USD.01	67,203.000	Local 26.916175	1,808,847.68	8.860000	595,418.58	-1,213,429.10	0.06
			Base 26.916175	1,808,847.68	8.860000	595,418.58	-1,213,429.10	0.06
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01	34,778.000	Local 108.939394	3,788,694.26	210.150000	7,308,596.70	3,519,902.44	0.76
			Base 108.939394	3,788,694.26	210.150000	7,308,596.70	3,519,902.44	0.76
371901109	GENTEX CORP COMMON STOCK USD.06	136,131.000	Local 12.836997	1,747,513.27	27.670000	3,766,744.77	2,019,231.50	0.39
			Base 12.836997	1,747,513.27	27.670000	3,766,744.77	2,019,231.50	0.39
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	281,178.000	Local 4.794058	1,347,983.64	3.930000	1,105,029.54	-242,954.10	0.12
			Base 4.794058	1,347,983.64	3.930000	1,105,029.54	-242,954.10	0.12
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01	52,878.000	Local 34.104847	1,803,396.08	35.800000	1,893,032.40	89,636.32	0.20
			Base 34.104847	1,803,396.08	35.800000	1,893,032.40	89,636.32	0.20
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001	41,721.000	Local 30.274942	1,263,100.87	52.120000	2,174,498.52	911,397.65	0.23
			Base 30.274942	1,263,100.87	52.120000	2,174,498.52	911,397.65	0.23
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK	129,232.000	Local 17.933271	2,317,552.54	8.280000	1,070,040.96	-1,247,511.58	0.11
			Base 17.933271	2,317,552.54	8.280000	1,070,040.96	-1,247,511.58	0.11
384109104	GRACO INC COMMON STOCK USD1.0	92,352.000	Local 19.546629	1,805,170.31	61.900000	5,716,588.80	3,911,418.49	0.60
			Base 19.546629	1,805,170.31	61.900000	5,716,588.80	3,911,418.49	0.60

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
	2,283.000	Local	443.139562	1,011,687.62	380.340000	868,316.22	-143,371.40	0.09	
		Base	443.139562	1,011,687.62	380.340000	868,316.22	-143,371.40	0.09	
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01								
	26,188.000	Local	93.492498	2,448,381.53	78.370000	2,052,353.56	-396,027.97	0.21	
		Base	93.492498	2,448,381.53	78.370000	2,052,353.56	-396,027.97	0.21	
397624107	GREIF INC CL A COMMON STOCK								
	14,645.000	Local	49.217792	720,794.57	40.590000	594,440.55	-126,354.02	0.06	
		Base	49.217792	720,794.57	40.590000	594,440.55	-126,354.02	0.06	
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001								
	46,169.000	Local	38.559912	1,780,272.58	44.020000	2,032,359.38	252,086.80	0.21	
		Base	38.559912	1,780,272.58	44.020000	2,032,359.38	252,086.80	0.21	
400110102	GRUBHUB INC COMMON STOCK USD.0001								
	51,082.000	Local	56.628629	2,892,703.62	73.960000	3,778,024.72	885,321.10	0.40	
		Base	56.628629	2,892,703.62	73.960000	3,778,024.72	885,321.10	0.40	
404251100	HNI CORP COMMON STOCK USD1.0								
	23,682.000	Local	30.941496	732,756.52	32.550000	770,849.10	38,092.58	0.08	
		Base	30.941496	732,756.52	32.550000	770,849.10	38,092.58	0.08	
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
	28,084.000	Local	95.430380	2,680,066.78	101.090000	2,839,011.56	158,944.78	0.30	
		Base	95.430380	2,680,066.78	101.090000	2,839,011.56	158,944.78	0.30	
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
	46,274.000	Local	25.375321	1,174,217.62	30.750000	1,422,925.50	248,707.88	0.15	
		Base	25.375321	1,174,217.62	30.750000	1,422,925.50	248,707.88	0.15	
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
	47,828.000	Local	32.222687	1,541,146.66	22.870000	1,093,826.36	-447,320.30	0.11	
		Base	32.222687	1,541,146.66	22.870000	1,093,826.36	-447,320.30	0.11	
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
	20,915.000	Local	60.438346	1,264,068.00	95.660000	2,000,728.90	736,660.90	0.21	
		Base	60.438346	1,264,068.00	95.660000	2,000,728.90	736,660.90	0.21	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01	84,876.000	Local 23.448400	1,990,206.40	32.880000	2,790,722.88	800,516.48	0.29
			Base 23.448400	1,990,206.40	32.880000	2,790,722.88	800,516.48	0.29
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK	60,472.000	Local 28.017720	1,694,287.57	33.040000	1,997,994.88	303,707.31	0.21
			Base 28.017720	1,694,287.57	33.040000	1,997,994.88	303,707.31	0.21
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01	42,260.000	Local 46.808787	1,978,139.34	22.880000	966,908.80	-1,011,230.54	0.10
			Base 46.808787	1,978,139.34	22.880000	966,908.80	-1,011,230.54	0.10
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01	75,353.000	Local 30.559435	2,302,745.13	27.800000	2,094,813.40	-207,931.73	0.22
			Base 30.559435	2,302,745.13	27.800000	2,094,813.40	-207,931.73	0.22
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001	42,503.000	Local 83.498015	3,548,916.13	51.490000	2,188,479.47	-1,360,436.66	0.23
			Base 83.498015	3,548,916.13	51.490000	2,188,479.47	-1,360,436.66	0.23
428291108	HEXCEL CORP COMMON STOCK USD.01	46,224.000	Local 42.077100	1,944,971.87	33.480000	1,547,579.52	-397,392.35	0.16
			Base 42.077100	1,944,971.87	33.480000	1,547,579.52	-397,392.35	0.16
431284108	HIGHWOODS PROPERTIES INC REIT USD.01	57,545.000	Local 35.062606	2,017,677.67	29.770000	1,713,114.65	-304,563.02	0.18
			Base 35.062606	2,017,677.67	29.770000	1,713,114.65	-304,563.02	0.18
431475102	HILL ROM HOLDINGS INC COMMON STOCK	36,896.000	Local 52.763392	1,946,758.12	91.070000	3,360,118.72	1,413,360.60	0.35
			Base 52.763392	1,946,758.12	91.070000	3,360,118.72	1,413,360.60	0.35
436893200	HOME BANCSHARES INC COMMON STOCK USD.01	84,211.000	Local 21.617915	1,820,466.28	16.600000	1,397,902.60	-422,563.68	0.15
			Base 21.617915	1,820,466.28	16.600000	1,397,902.60	-422,563.68	0.15
443510607	HUBBELL INC COMMON STOCK USD.01	30,035.000	Local 72.915681	2,190,022.49	145.510000	4,370,392.85	2,180,370.36	0.46
			Base 72.915681	2,190,022.49	145.510000	4,370,392.85	2,180,370.36	0.46

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
444097109	HUDSON PACIFIC PROPERTIES IN REIT USD.01								
	84,981.000	Local	23.798500	2,022,420.33	19.260000	1,636,734.06	-385,686.27	0.17	
		Base	23.798500	2,022,420.33	19.260000	1,636,734.06	-385,686.27	0.17	
449253103	IAA INC COMMON STOCK USD.01								
	74,205.000	Local	52.128012	3,868,159.15	56.590000	4,199,260.95	331,101.80	0.44	
		Base	52.128012	3,868,159.15	56.590000	4,199,260.95	331,101.80	0.44	
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
	10,803.000	Local	232.139589	2,507,803.98	177.790000	1,920,665.37	-587,138.61	0.20	
		Base	232.139589	2,507,803.98	177.790000	1,920,665.37	-587,138.61	0.20	
45073V108	ITT INC COMMON STOCK USD1.0								
	47,854.000	Local	28.360114	1,357,144.91	60.510000	2,895,645.54	1,538,500.63	0.30	
		Base	28.360114	1,357,144.91	60.510000	2,895,645.54	1,538,500.63	0.30	
451107106	IDACORP INC COMMON STOCK								
	27,952.000	Local	50.433111	1,409,706.31	87.730000	2,452,228.96	1,042,522.65	0.26	
		Base	50.433111	1,409,706.31	87.730000	2,452,228.96	1,042,522.65	0.26	
45688C107	INGEVITY CORP COMMON STOCK USD.01								
	22,876.000	Local	94.532646	2,162,528.82	54.880000	1,255,434.88	-907,093.94	0.13	
		Base	94.532646	2,162,528.82	54.880000	1,255,434.88	-907,093.94	0.13	
457187102	INGREDION INC COMMON STOCK USD.01								
	37,102.000	Local	53.377220	1,980,401.61	70.890000	2,630,160.78	649,759.17	0.28	
		Base	53.377220	1,980,401.61	70.890000	2,630,160.78	649,759.17	0.28	
45778Q107	INSPERITY INC COMMON STOCK USD.01								
	19,986.000	Local	91.604677	1,830,811.08	76.580000	1,530,527.88	-300,283.20	0.16	
		Base	91.604677	1,830,811.08	76.580000	1,530,527.88	-300,283.20	0.16	
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
	39,257.000	Local	60.329689	2,368,362.60	44.100000	1,731,233.70	-637,128.90	0.18	
		Base	60.329689	2,368,362.60	44.100000	1,731,233.70	-637,128.90	0.18	
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
	43,794.000	Local	56.460205	2,472,618.23	47.570000	2,083,280.58	-389,337.65	0.22	
		Base	56.460205	2,472,618.23	47.570000	2,083,280.58	-389,337.65	0.22	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
		17,063.000	Local 42.162438	719,417.68	55.980000	955,186.74	235,769.06	0.10
			Base 42.162438	719,417.68	55.980000	955,186.74	235,769.06	0.10
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
		30,837.000	Local 22.794511	702,914.33	27.680000	853,568.16	150,653.83	0.09
			Base 22.794511	702,914.33	27.680000	853,568.16	150,653.83	0.09
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF							
		20,000.000	Local 138.580000	2,771,600.00	189.470000	3,789,400.00	1,017,800.00	0.40
			Base 138.580000	2,771,600.00	189.470000	3,789,400.00	1,017,800.00	0.40
46590V100	JBG SMITH PROPERTIES REIT USD.01							
		62,270.000	Local 36.256615	2,257,699.43	23.350000	1,454,004.50	-803,694.93	0.15
			Base 36.256615	2,257,699.43	23.350000	1,454,004.50	-803,694.93	0.15
466313103	JABIL INC COMMON STOCK USD.001							
		75,011.000	Local 22.747048	1,706,278.84	33.140000	2,485,864.54	779,585.70	0.26
			Base 22.747048	1,706,278.84	33.140000	2,485,864.54	779,585.70	0.26
466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		12,561.000	Local 83.844463	1,053,170.30	80.060000	1,005,633.66	-47,536.64	0.11
			Base 83.844463	1,053,170.30	80.060000	1,005,633.66	-47,536.64	0.11
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
		119,681.000	Local 17.826216	2,133,459.30	19.510000	2,334,976.31	201,517.01	0.24
			Base 17.826216	2,133,459.30	19.510000	2,334,976.31	201,517.01	0.24
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
		151,020.000	Local 12.166309	1,837,355.95	11.970000	1,807,709.40	-29,646.55	0.19
			Base 12.166309	1,837,355.95	11.970000	1,807,709.40	-29,646.55	0.19
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		28,680.000	Local 96.033036	2,754,227.47	112.860000	3,236,824.80	482,597.33	0.34
			Base 96.033036	2,754,227.47	112.860000	3,236,824.80	482,597.33	0.34
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
		24,786.000	Local 78.252663	1,939,570.50	67.880000	1,682,473.68	-257,096.82	0.18
			Base 78.252663	1,939,570.50	67.880000	1,682,473.68	-257,096.82	0.18

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01	71,576.000	Local 22.697427	1,624,591.07	14.560000	1,042,146.56	-582,444.51	0.11
			Base 22.697427	1,624,591.07	14.560000	1,042,146.56	-582,444.51	0.11
48242W106	KBR INC COMMON STOCK USD.001	78,847.000	Local 25.312971	1,995,851.81	22.290000	1,757,499.63	-238,352.18	0.18
			Base 25.312971	1,995,851.81	22.290000	1,757,499.63	-238,352.18	0.18
48666K109	KB HOME COMMON STOCK USD1.0	48,787.000	Local 16.403944	800,299.23	32.250000	1,573,380.75	773,081.52	0.16
			Base 16.403944	800,299.23	32.250000	1,573,380.75	773,081.52	0.16
488401100	KEMPER CORP COMMON STOCK USD.1	34,014.000	Local 44.840849	1,525,216.63	61.660000	2,097,303.24	572,086.61	0.22
			Base 44.840849	1,525,216.63	61.660000	2,097,303.24	572,086.61	0.22
489170100	KENNAMETAL INC COMMON STOCK USD1.25	45,980.000	Local 29.334935	1,348,820.33	31.000000	1,425,380.00	76,559.67	0.15
			Base 29.334935	1,348,820.33	31.000000	1,425,380.00	76,559.67	0.15
49427F108	KILROY REALTY CORP REIT USD.01	58,064.000	Local 60.613825	3,519,481.12	47.080000	2,733,653.12	-785,828.00	0.29
			Base 60.613825	3,519,481.12	47.080000	2,733,653.12	-785,828.00	0.29
497266106	KIRBY CORP COMMON STOCK USD.1	33,263.000	Local 54.182049	1,802,257.51	38.490000	1,280,292.87	-521,964.64	0.13
			Base 54.182049	1,802,257.51	38.490000	1,280,292.87	-521,964.64	0.13
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	69,777.000	Local 37.785433	2,636,554.15	37.990000	2,650,828.23	14,274.08	0.28
			Base 37.785433	2,636,554.15	37.990000	2,650,828.23	14,274.08	0.28
500255104	KOHLS CORP COMMON STOCK USD.01	87,432.000	Local 19.489400	1,703,997.22	21.290000	1,861,427.28	157,430.06	0.19
			Base 19.489400	1,703,997.22	21.290000	1,861,427.28	157,430.06	0.19
50187A107	LHC GROUP INC COMMON STOCK USD.01	17,496.000	Local 126.382666	2,211,191.13	216.550000	3,788,758.80	1,577,567.67	0.40
			Base 126.382666	2,211,191.13	216.550000	3,788,758.80	1,577,567.67	0.40

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
512816109	LAMAR ADVERTISING CO A REIT USD.001								
	47,820.000	Local	44.096621	2,108,700.44	61.960000	2,962,927.20	854,226.76	0.31	
		Base	44.096621	2,108,700.44	61.960000	2,962,927.20	854,226.76	0.31	
513847103	LANCASTER COLONY CORP COMMON STOCK								
	10,833.000	Local	78.775733	853,377.52	166.140000	1,799,794.62	946,417.10	0.19	
		Base	78.775733	853,377.52	166.140000	1,799,794.62	946,417.10	0.19	
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
	21,257.000	Local	56.011061	1,190,627.12	124.700000	2,650,747.90	1,460,120.78	0.28	
		Base	56.011061	1,190,627.12	124.700000	2,650,747.90	1,460,120.78	0.28	
521865204	LEAR CORP COMMON STOCK USD.01								
	30,216.000	Local	131.880706	3,984,907.42	120.810000	3,650,394.96	-334,512.46	0.38	
		Base	131.880706	3,984,907.42	120.810000	3,650,394.96	-334,512.46	0.38	
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
	4,372.000	Local	326.212429	1,426,200.74	323.590000	1,414,735.48	-11,465.26	0.15	
		Base	326.212429	1,426,200.74	323.590000	1,414,735.48	-11,465.26	0.15	
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
	19,281.000	Local	83.140186	1,603,025.93	271.660000	5,237,876.46	3,634,850.53	0.55	
		Base	83.140186	1,603,025.93	271.660000	5,237,876.46	3,634,850.53	0.55	
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
	8,918.000	Local	151.528273	1,351,329.14	82.450000	735,289.10	-616,040.04	0.08	
		Base	151.528273	1,351,329.14	82.450000	735,289.10	-616,040.04	0.08	
53223X107	LIFE STORAGE INC REIT USD.01								
	25,994.000	Local	101.656462	2,642,458.08	114.150000	2,967,215.10	324,757.02	0.31	
		Base	101.656462	2,642,458.08	114.150000	2,967,215.10	324,757.02	0.31	
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
	32,885.000	Local	44.614414	1,467,145.02	101.820000	3,348,350.70	1,881,205.68	0.35	
		Base	44.614414	1,467,145.02	101.820000	3,348,350.70	1,881,205.68	0.35	
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
	1,854.000	Local	233.435965	432,790.28	229.570000	425,622.78	-7,167.50	0.04	
		Base	233.435965	432,790.28	229.570000	425,622.78	-7,167.50	0.04	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
537008104	LITTELFUSE INC COMMON STOCK USD.01							
		13,482.000	Local 155.428092	2,095,481.54	197.940000	2,668,627.08	573,145.54	0.28
			Base 155.428092	2,095,481.54	197.940000	2,668,627.08	573,145.54	0.28
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
		36,488.000	Local 21.321129	777,965.35	66.090000	2,411,491.92	1,633,526.57	0.25
			Base 21.321129	777,965.35	66.090000	2,411,491.92	1,633,526.57	0.25
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
		62,225.000	Local 12.244724	761,927.97	28.580000	1,778,390.50	1,016,462.53	0.19
			Base 12.244724	761,927.97	28.580000	1,778,390.50	1,016,462.53	0.19
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
		41,651.000	Local 59.317131	2,470,617.81	82.690000	3,444,121.19	973,503.38	0.36
			Base 59.317131	2,470,617.81	82.690000	3,444,121.19	973,503.38	0.36
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
		111,063.000	Local 21.511645	2,389,147.87	23.760000	2,638,856.88	249,709.01	0.28
			Base 21.511645	2,389,147.87	23.760000	2,638,856.88	249,709.01	0.28
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
		30,546.000	Local 102.750880	3,138,628.37	108.390000	3,310,880.94	172,252.57	0.35
			Base 102.750880	3,138,628.37	108.390000	3,310,880.94	172,252.57	0.35
553498106	MSA SAFETY INC COMMON STOCK							
		20,059.000	Local 51.915894	1,041,380.91	131.920000	2,646,183.28	1,604,802.37	0.28
			Base 51.915894	1,041,380.91	131.920000	2,646,183.28	1,604,802.37	0.28
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
		25,219.000	Local 64.292311	1,621,387.78	69.660000	1,756,755.54	135,367.76	0.18
			Base 64.292311	1,621,387.78	69.660000	1,756,755.54	135,367.76	0.18
554382101	MACERICH CO/THE REIT USD.01							
		65,429.000	Local 23.393879	1,530,638.13	6.960000	455,385.84	-1,075,252.29	0.05
			Base 23.393879	1,530,638.13	6.960000	455,385.84	-1,075,252.29	0.05
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		35,160.000	Local 59.027531	2,075,408.00	85.500000	3,006,180.00	930,772.00	0.31
			Base 59.027531	2,075,408.00	85.500000	3,006,180.00	930,772.00	0.31

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01	32,164.000	Local	54.360231	1,748,442.46	67.870000	2,182,970.68	434,528.22	0.23
			Base	54.360231	1,748,442.46	67.870000	2,182,970.68	434,528.22	0.23
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	22,741.000	Local	111.188128	2,528,529.23	96.600000	2,196,780.60	-331,748.63	0.23
			Base	111.188128	2,528,529.23	96.600000	2,196,780.60	-331,748.63	0.23
574795100	MASIMO CORP COMMON STOCK USD.001	28,013.000	Local	109.506829	3,067,614.79	223.820000	6,269,869.66	3,202,254.87	0.66
			Base	109.506829	3,067,614.79	223.820000	6,269,869.66	3,202,254.87	0.66
576323109	MASTEC INC COMMON STOCK USD.1	31,073.000	Local	44.915528	1,395,660.21	49.640000	1,542,463.72	146,803.51	0.16
			Base	44.915528	1,395,660.21	49.640000	1,542,463.72	146,803.51	0.16
577081102	MATTEL INC COMMON STOCK USD1.0	192,136.000	Local	10.702945	2,056,420.99	13.770000	2,645,712.72	589,291.73	0.28
			Base	10.702945	2,056,420.99	13.770000	2,645,712.72	589,291.73	0.28
577933104	MAXIMUS INC COMMON STOCK	33,960.000	Local	63.441395	2,154,469.78	67.580000	2,295,016.80	140,547.02	0.24
			Base	63.441395	2,154,469.78	67.580000	2,295,016.80	140,547.02	0.24
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001	292,903.000	Local	16.175066	4,737,725.45	17.820000	5,219,531.46	481,806.01	0.55
			Base	16.175066	4,737,725.45	17.820000	5,219,531.46	481,806.01	0.55
58502B106	MEDNAX INC COMMON STOCK USD.01	47,335.000	Local	30.729932	1,454,601.31	12.750000	603,521.25	-851,080.06	0.06
			Base	30.729932	1,454,601.31	12.750000	603,521.25	-851,080.06	0.06
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01	15,133.000	Local	109.845100	1,662,285.90	110.940000	1,678,855.02	16,569.12	0.18
			Base	109.845100	1,662,285.90	110.940000	1,678,855.02	16,569.12	0.18
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01	31,017.000	Local	73.358259	2,275,353.13	68.880000	2,136,450.96	-138,902.17	0.22
			Base	73.358259	2,275,353.13	68.880000	2,136,450.96	-138,902.17	0.22

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
589400100	MERCURY GENERAL CORP COMMON STOCK							
		14,735.000	Local 43.610084	642,594.59	40.710000	599,861.85	-42,732.74	0.06
			Base 43.610084	642,594.59	40.710000	599,861.85	-42,732.74	0.06
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
		30,805.000	Local 76.727200	2,363,581.40	99.540000	3,066,329.70	702,748.30	0.32
			Base 76.727200	2,363,581.40	99.540000	3,066,329.70	702,748.30	0.32
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		32,629.000	Local 22.997023	750,369.86	30.470000	994,205.63	243,835.77	0.10
			Base 22.997023	750,369.86	30.470000	994,205.63	243,835.77	0.10
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
		18,898.000	Local 34.304285	648,282.37	54.690000	1,033,531.62	385,249.25	0.11
			Base 34.304285	648,282.37	54.690000	1,033,531.62	385,249.25	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		32,847.000	Local 95.661754	3,142,201.64	186.470000	6,124,980.09	2,982,778.45	0.64
			Base 95.661754	3,142,201.64	186.470000	6,124,980.09	2,982,778.45	0.64
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001							
		23,407.000	Local 99.048449	2,318,427.05	319.600000	7,480,877.20	5,162,450.15	0.78
			Base 99.048449	2,318,427.05	319.600000	7,480,877.20	5,162,450.15	0.78
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
		79,970.000	Local 24.628879	1,969,571.46	7.720000	617,368.40	-1,352,203.06	0.06
			Base 24.628879	1,969,571.46	7.720000	617,368.40	-1,352,203.06	0.06
626755102	MURPHY USA INC COMMON STOCK							
		15,030.000	Local 50.632429	761,005.41	122.290000	1,838,018.70	1,077,013.29	0.19
			Base 50.632429	761,005.41	122.290000	1,838,018.70	1,077,013.29	0.19
62886E108	NCR CORPORATION COMMON STOCK USD.01							
		71,117.000	Local 19.282231	1,371,294.44	20.320000	1,445,097.44	73,803.00	0.15
			Base 19.282231	1,371,294.44	20.320000	1,445,097.44	73,803.00	0.15
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
		50,341.000	Local 44.313113	2,230,766.44	39.960000	2,011,626.36	-219,140.08	0.21
			Base 44.313113	2,230,766.44	39.960000	2,011,626.36	-219,140.08	0.21

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01		72,799.000	29.364036	2,137,672.43	31.280000	2,277,152.72	139,480.29	0.24
		Local		29.364036	2,137,672.43	31.280000	2,277,152.72	139,480.29	0.24
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01		96,119.000	35.000000	3,364,165.02	32.010000	3,076,769.19	-287,395.83	0.32
		Local		35.000000	3,364,165.02	32.010000	3,076,769.19	-287,395.83	0.32
63938C108	NAVIENT CORP COMMON STOCK USD.01		107,547.000	12.067143	1,297,785.08	8.010000	861,451.47	-436,333.61	0.09
		Local		12.067143	1,297,785.08	8.010000	861,451.47	-436,333.61	0.09
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001		99,144.000	17.392391	1,724,351.23	15.840000	1,570,440.96	-153,910.27	0.16
		Local		17.392391	1,724,351.23	15.840000	1,570,440.96	-153,910.27	0.16
640491106	NEOGEN CORP COMMON STOCK USD.16		9,239.000	69.099637	638,411.55	69.740000	644,327.86	5,916.31	0.07
		Local		69.099637	638,411.55	69.740000	644,327.86	5,916.31	0.07
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001		40,131.000	34.446675	1,382,379.50	20.520000	823,488.12	-558,891.38	0.09
		Local		34.446675	1,382,379.50	20.520000	823,488.12	-558,891.38	0.09
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5		53,153.000	35.318042	1,877,259.86	29.180000	1,551,004.54	-326,255.32	0.16
		Local		35.318042	1,877,259.86	29.180000	1,551,004.54	-326,255.32	0.16
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		256,946.000	14.891284	3,826,255.76	8.310000	2,135,221.26	-1,691,034.50	0.22
		Local		14.891284	3,826,255.76	8.310000	2,135,221.26	-1,691,034.50	0.22
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1		79,967.000	16.301047	1,303,545.81	39.660000	3,171,491.22	1,867,945.41	0.33
		Local		16.301047	1,303,545.81	39.660000	3,171,491.22	1,867,945.41	0.33
651587107	NEWMARKET CORP COMMON STOCK		4,053.000	205.476035	832,794.37	357.690000	1,449,717.57	616,923.20	0.15
		Local		205.476035	832,794.37	357.690000	1,449,717.57	616,923.20	0.15

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
655663102	NORDSON CORP COMMON STOCK		29,895.000	Local	69.760895	2,085,501.96	193.430000	5,782,589.85	3,697,087.89	0.60
				Base	69.760895	2,085,501.96	193.430000	5,782,589.85	3,697,087.89	0.60
655664100	NORDSTROM INC COMMON STOCK		60,109.000	Local	16.044900	964,442.90	12.100000	727,318.90	-237,124.00	0.08
				Base	16.044900	964,442.90	12.100000	727,318.90	-237,124.00	0.08
668074305	NORTHWESTERN CORP COMMON STOCK USD.01		28,007.000	Local	61.026948	1,709,181.72	52.130000	1,460,004.91	-249,176.81	0.15
				Base	61.026948	1,709,181.72	52.130000	1,460,004.91	-249,176.81	0.15
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001		28,462.000	Local	51.071803	1,453,605.65	49.350000	1,404,599.70	-49,005.95	0.15
				Base	51.071803	1,453,605.65	49.350000	1,404,599.70	-49,005.95	0.15
670704105	NUVASIVE INC COMMON STOCK USD.001		28,399.000	Local	66.462339	1,887,463.96	44.430000	1,261,767.57	-625,696.39	0.13
				Base	66.462339	1,887,463.96	44.430000	1,261,767.57	-625,696.39	0.13
670837103	OGE ENERGY CORP COMMON STOCK USD.01		110,906.000	Local	23.521874	2,608,716.98	30.770000	3,412,577.62	803,860.64	0.36
				Base	23.521874	2,608,716.98	30.770000	3,412,577.62	803,860.64	0.36
67098H104	O I GLASS INC COMMON STOCK		161,462.000	Local	14.254322	2,301,531.27	9.430000	1,522,586.66	-778,944.61	0.16
				Base	14.254322	2,301,531.27	9.430000	1,522,586.66	-778,944.61	0.16
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		156,719.000	Local	16.337291	2,560,363.96	16.280000	2,551,385.32	-8,978.64	0.27
				Base	16.337291	2,560,363.96	16.280000	2,551,385.32	-8,978.64	0.27
680665205	OLIN CORP COMMON STOCK USD1.0		78,757.000	Local	18.187742	1,432,412.01	16.550000	1,303,428.35	-128,983.66	0.14
				Base	18.187742	1,432,412.01	16.550000	1,303,428.35	-128,983.66	0.14
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001		31,506.000	Local	70.213093	2,212,133.71	87.090000	2,743,857.54	531,723.83	0.29
				Base	70.213093	2,212,133.71	87.090000	2,743,857.54	531,723.83	0.29

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
		125,713.000	Local 30.038161	3,776,187.39	28.810000	3,621,791.53	-154,395.86	0.38
			Base 30.038161	3,776,187.39	28.810000	3,621,791.53	-154,395.86	0.38
68235P108	ONE GAS INC COMMON STOCK							
		29,316.000	Local 45.547218	1,335,262.24	69.040000	2,023,976.64	688,714.40	0.21
			Base 45.547218	1,335,262.24	69.040000	2,023,976.64	688,714.40	0.21
688239201	OSHKOSH CORP COMMON STOCK USD.01							
		37,722.000	Local 42.165811	1,590,578.72	67.360000	2,540,953.92	950,375.20	0.27
			Base 42.165811	1,590,578.72	67.360000	2,540,953.92	950,375.20	0.27
690742101	OWENS CORNING COMMON STOCK USD.001							
		59,826.000	Local 58.674107	3,510,237.11	65.470000	3,916,808.22	406,571.11	0.41
			Base 58.674107	3,510,237.11	65.470000	3,916,808.22	406,571.11	0.41
69349H107	PNM RESOURCES INC COMMON STOCK							
		44,129.000	Local 20.558830	907,240.62	50.000000	2,206,450.00	1,299,209.38	0.23
			Base 20.558830	907,240.62	50.000000	2,206,450.00	1,299,209.38	0.23
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
		35,433.000	Local 94.447031	3,346,541.65	97.440000	3,452,591.52	106,049.87	0.36
			Base 94.447031	3,346,541.65	97.440000	3,452,591.52	106,049.87	0.36
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
		11,116.000	Local 149.268192	1,659,265.22	114.030000	1,267,557.48	-391,707.74	0.13
			Base 149.268192	1,659,265.22	114.030000	1,267,557.48	-391,707.74	0.13
69370C100	PTC INC COMMON STOCK USD.01							
		57,883.000	Local 30.118644	1,743,357.49	83.880000	4,855,226.04	3,111,868.55	0.51
			Base 30.118644	1,743,357.49	83.880000	4,855,226.04	3,111,868.55	0.51
695263103	PACWEST BANCORP COMMON STOCK							
		64,744.000	Local 40.640696	2,631,241.20	19.240000	1,245,674.56	-1,385,566.64	0.13
			Base 40.640696	2,631,241.20	19.240000	1,245,674.56	-1,385,566.64	0.13
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
		18,181.000	Local 82.683871	1,503,275.46	76.600000	1,392,664.60	-110,610.86	0.15
			Base 82.683871	1,503,275.46	76.600000	1,392,664.60	-110,610.86	0.15

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		130,495.000	Local 22.660900	2,957,134.19	9.930000	1,295,815.35	-1,661,318.84	0.14
			Base 22.660900	2,957,134.19	9.930000	1,295,815.35	-1,661,318.84	0.14
703395103	PATTERSON COS INC COMMON STOCK USD.01							
		48,031.000	Local 21.927419	1,053,195.84	24.875000	1,194,771.13	141,575.29	0.12
			Base 21.927419	1,053,195.84	24.875000	1,194,771.13	141,575.29	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		20,567.000	Local 137.401157	2,825,929.60	185.520000	3,815,589.84	989,660.24	0.40
			Base 137.401157	2,825,929.60	185.520000	3,815,589.84	989,660.24	0.40
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		121,762.000	Local 31.145385	3,792,324.34	11.980000	1,458,708.76	-2,333,615.58	0.15
			Base 31.145385	3,792,324.34	11.980000	1,458,708.76	-2,333,615.58	0.15
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		79,595.000	Local 29.473966	2,345,980.32	53.980000	4,296,538.10	1,950,557.78	0.45
			Base 29.473966	2,345,980.32	53.980000	4,296,538.10	1,950,557.78	0.45
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		18,600.000	Local 141.031319	2,623,182.53	261.030000	4,855,158.00	2,231,975.47	0.51
			Base 141.031319	2,623,182.53	261.030000	4,855,158.00	2,231,975.47	0.51
715347100	PERSPECTA INC COMMON STOCK USD.01							
		75,683.000	Local 21.275639	1,610,204.20	17.930000	1,356,996.19	-253,208.01	0.14
			Base 21.275639	1,610,204.20	17.930000	1,356,996.19	-253,208.01	0.14
71943U104	PHYSICIANS REALTY TRUST REIT USD.01							
		115,351.000	Local 16.930948	1,953,001.74	16.860000	1,944,817.86	-8,183.88	0.20
			Base 16.930948	1,953,001.74	16.860000	1,944,817.86	-8,183.88	0.20
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		27,014.000	Local 29.335188	792,460.76	16.740000	452,214.36	-340,246.40	0.05
			Base 29.335188	792,460.76	16.740000	452,214.36	-340,246.40	0.05
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		42,020.000	Local 60.924080	2,560,029.84	45.790000	1,924,095.80	-635,934.04	0.20
			Base 60.924080	2,560,029.84	45.790000	1,924,095.80	-635,934.04	0.20

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
731068102	POLARIS INC COMMON STOCK USD.01		31,935.000	61.131564	1,952,236.51	90.860000	2,901,614.10	949,377.59	0.30
		Local		61.131564	1,952,236.51	90.860000	2,901,614.10	949,377.59	0.30
737446104	POST HOLDINGS INC COMMON STOCK USD.01		34,874.000	53.224723	1,856,158.98	85.900000	2,995,676.60	1,139,517.62	0.31
		Local		53.224723	1,856,158.98	85.900000	2,995,676.60	1,139,517.62	0.31
737630103	POTLATCHDELTA CORP REIT USD1.0		39,787.000	38.895561	1,547,537.67	41.550000	1,653,149.85	105,612.18	0.17
		Local		38.895561	1,547,537.67	41.550000	1,653,149.85	105,612.18	0.17
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01		27,806.000	52.701003	1,465,404.08	33.030000	918,432.18	-546,971.90	0.10
		Local		52.701003	1,465,404.08	33.030000	918,432.18	-546,971.90	0.10
74164M108	PRIMERICA INC COMMON STOCK		21,885.000	48.739905	1,066,672.83	110.240000	2,412,602.40	1,345,929.57	0.25
		Local		48.739905	1,066,672.83	110.240000	2,412,602.40	1,345,929.57	0.25
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		51,311.000	53.893555	2,765,332.19	55.110000	2,827,749.21	62,417.02	0.30
		Local		53.893555	2,765,332.19	55.110000	2,827,749.21	62,417.02	0.30
74758T303	QUALYS INC COMMON STOCK USD.001		18,696.000	102.303800	1,912,671.85	87.850000	1,642,443.60	-270,228.25	0.17
		Local		102.303800	1,912,671.85	87.850000	1,642,443.60	-270,228.25	0.17
74838J101	QUIDEL CORP COMMON STOCK USD.001		21,144.000	201.396000	4,258,317.03	268.290000	5,672,723.76	1,414,406.73	0.59
		Local		201.396000	4,258,317.03	268.290000	5,672,723.76	1,414,406.73	0.59
749607107	RLI CORP COMMON STOCK USD1.0		3,039.000	82.665979	251,221.91	86.700000	263,481.30	12,259.39	0.03
		Local		82.665979	251,221.91	86.700000	263,481.30	12,259.39	0.03
74967X103	RH COMMON STOCK USD.0001		784.000	160.952793	126,186.99	335.230000	262,820.32	136,633.33	0.03
		Local		160.952793	126,186.99	335.230000	262,820.32	136,633.33	0.03

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
		71,988.000	Local 33.397769	2,404,238.62	84.670000	6,095,223.96	3,690,985.34	0.64
			Base 33.397769	2,404,238.62	84.670000	6,095,223.96	3,690,985.34	0.64
754907103	RAYONIER INC REIT							
		75,610.000	Local 23.970552	1,812,413.47	25.380000	1,918,981.80	106,568.33	0.20
			Base 23.970552	1,812,413.47	25.380000	1,918,981.80	106,568.33	0.20
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
		22,476.000	Local 66.511725	1,494,917.52	98.650000	2,217,257.40	722,339.88	0.23
			Base 66.511725	1,494,917.52	98.650000	2,217,257.40	722,339.88	0.23
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
		37,628.000	Local 62.952078	2,368,760.80	101.020000	3,801,180.56	1,432,419.76	0.40
			Base 62.952078	2,368,760.80	101.020000	3,801,180.56	1,432,419.76	0.40
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
		35,321.000	Local 49.757500	1,757,484.67	108.990000	3,849,635.79	2,092,151.12	0.40
			Base 49.757500	1,757,484.67	108.990000	3,849,635.79	2,092,151.12	0.40
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		27,044.000	Local 82.813609	2,239,611.25	166.570000	4,504,719.08	2,265,107.83	0.47
			Base 82.813609	2,239,611.25	166.570000	4,504,719.08	2,265,107.83	0.47
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
		68,579.000	Local 46.552599	3,192,530.71	46.460000	3,186,180.34	-6,350.37	0.33
			Base 46.552599	3,192,530.71	46.460000	3,186,180.34	-6,350.37	0.33
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		36,329.000	Local 81.399739	2,957,171.13	118.810000	4,316,248.49	1,359,077.36	0.45
			Base 81.399739	2,957,171.13	118.810000	4,316,248.49	1,359,077.36	0.45
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		29,794.000	Local 65.112082	1,939,949.37	49.260000	1,467,652.44	-472,296.93	0.15
			Base 65.112082	1,939,949.37	49.260000	1,467,652.44	-472,296.93	0.15
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		67,349.000	Local 31.076422	2,092,965.97	49.150000	3,310,203.35	1,217,237.38	0.35
			Base 31.076422	2,092,965.97	49.150000	3,310,203.35	1,217,237.38	0.35

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
78442P106	SLM CORP COMMON STOCK USD.2								
		208,098.000	Local 9.325466	1,940,610.83	9.190000	1,912,420.62	-28,190.21		0.20
			Base 9.325466	1,940,610.83	9.190000	1,912,420.62	-28,190.21		0.20
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		34,458.000	Local 326.687845	11,257,009.75	346.270000	11,931,771.66	674,761.91		1.25
			Base 326.687845	11,257,009.75	346.270000	11,931,771.66	674,761.91		1.25
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		113,893.000	Local 22.951680	2,614,035.72	13.160000	1,498,831.88	-1,115,203.84		0.16
			Base 22.951680	2,614,035.72	13.160000	1,498,831.88	-1,115,203.84		0.16
78573M104	SABRE CORP COMMON STOCK USD.01								
		172,876.000	Local 20.058762	3,467,678.46	6.520000	1,127,151.52	-2,340,526.94		0.12
			Base 20.058762	3,467,678.46	6.520000	1,127,151.52	-2,340,526.94		0.12
78781P105	SAILPOINT TECHNOLOGIES HOLDI COMMON STOCK USD.0001								
		49,914.000	Local 43.893758	2,190,913.02	41.510000	2,071,930.14	-118,982.88		0.22
			Base 43.893758	2,190,913.02	41.510000	2,071,930.14	-118,982.88		0.22
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		10,963.000	Local 155.337717	1,702,967.39	127.970000	1,402,935.11	-300,032.28		0.15
			Base 155.337717	1,702,967.39	127.970000	1,402,935.11	-300,032.28		0.15
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		32,220.000	Local 56.088240	1,807,163.08	76.370000	2,460,641.40	653,478.32		0.26
			Base 56.088240	1,807,163.08	76.370000	2,460,641.40	653,478.32		0.26
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		30,948.000	Local 42.527919	1,316,154.04	31.880000	986,622.24	-329,531.80		0.10
			Base 42.527919	1,316,154.04	31.880000	986,622.24	-329,531.80		0.10
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		22,544.000	Local 61.217644	1,380,090.57	150.050000	3,382,727.20	2,002,636.63		0.35
			Base 61.217644	1,380,090.57	150.050000	3,382,727.20	2,002,636.63		0.35
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		33,128.000	Local 71.095225	2,355,242.63	52.060000	1,724,643.68	-630,598.95		0.18
			Base 71.095225	2,355,242.63	52.060000	1,724,643.68	-630,598.95		0.18

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
816850101	SEMTECH CORP COMMON STOCK USD.01							
		36,095.000	Local 51.460307	1,857,459.78	54.890000	1,981,254.55	123,794.77	0.21
			Base 51.460307	1,857,459.78	54.890000	1,981,254.55	123,794.77	0.21
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
		23,469.000	Local 34.957049	820,406.99	65.430000	1,535,576.67	715,169.68	0.16
			Base 34.957049	820,406.99	65.430000	1,535,576.67	715,169.68	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
		97,603.000	Local 16.134536	1,574,779.13	46.310000	4,519,994.93	2,945,215.80	0.47
			Base 16.134536	1,574,779.13	46.310000	4,519,994.93	2,945,215.80	0.47
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
		91,166.000	Local 21.328272	1,944,413.25	7.210000	657,306.86	-1,287,106.39	0.07
			Base 21.328272	1,944,413.25	7.210000	657,306.86	-1,287,106.39	0.07
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
		29,667.000	Local 85.462651	2,535,420.46	80.740000	2,395,313.58	-140,106.88	0.25
			Base 85.462651	2,535,420.46	80.740000	2,395,313.58	-140,106.88	0.25
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		24,262.000	Local 55.405169	1,344,240.21	102.460000	2,485,884.52	1,141,644.31	0.26
			Base 55.405169	1,344,240.21	102.460000	2,485,884.52	1,141,644.31	0.26
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		43,606.000	Local 19.430316	847,278.36	34.450000	1,502,226.70	654,948.34	0.16
			Base 19.430316	847,278.36	34.450000	1,502,226.70	654,948.34	0.16
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
		23,813.000	Local 90.339900	2,151,264.04	88.720000	2,112,689.36	-38,574.68	0.22
			Base 90.339900	2,151,264.04	88.720000	2,112,689.36	-38,574.68	0.22
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
		41,803.000	Local 54.489349	2,277,818.25	21.620000	903,780.86	-1,374,037.39	0.09
			Base 54.489349	2,277,818.25	21.620000	903,780.86	-1,374,037.39	0.09
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
		75,519.000	Local 35.433422	2,675,896.63	31.710000	2,394,707.49	-281,189.14	0.25
			Base 35.433422	2,675,896.63	31.710000	2,394,707.49	-281,189.14	0.25

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	27,759.000	Local 88.668412	2,461,346.45	257.690000	7,153,216.71	4,691,870.26	0.75
			Base 88.668412	2,461,346.45	257.690000	7,153,216.71	4,691,870.26	0.75
835495102	SONOCO PRODUCTS CO COMMON STOCK	55,595.000	Local 35.227495	1,958,472.57	48.890000	2,718,039.55	759,566.98	0.28
			Base 35.227495	1,958,472.57	48.890000	2,718,039.55	759,566.98	0.28
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	30,975.000	Local 77.462971	2,399,415.52	65.720000	2,035,677.00	-363,738.52	0.21
			Base 77.462971	2,399,415.52	65.720000	2,035,677.00	-363,738.52	0.21
84857L101	SPIRE INC COMMON STOCK USD1.0	28,520.000	Local 77.318067	2,205,111.27	56.040000	1,598,260.80	-606,850.47	0.17
			Base 77.318067	2,205,111.27	56.040000	1,598,260.80	-606,850.47	0.17
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05	57,106.000	Local 43.590621	2,489,286.00	30.050000	1,716,035.30	-773,250.70	0.18
			Base 43.590621	2,489,286.00	30.050000	1,716,035.30	-773,250.70	0.18
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	65,326.000	Local 21.372865	1,396,203.81	19.050000	1,244,460.30	-151,743.51	0.13
			Base 21.372865	1,396,203.81	19.050000	1,244,460.30	-151,743.51	0.13
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005	110,689.000	Local 16.273222	1,801,266.67	31.480000	3,484,489.72	1,683,223.05	0.36
			Base 16.273222	1,801,266.67	31.480000	3,484,489.72	1,683,223.05	0.36
858912108	STERICYCLE INC COMMON STOCK USD.01	50,711.000	Local 48.518125	2,460,402.64	62.300000	3,159,295.30	698,892.66	0.33
			Base 48.518125	2,460,402.64	62.300000	3,159,295.30	698,892.66	0.33
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01	107,716.000	Local 22.824258	2,458,537.81	13.380000	1,441,240.08	-1,017,297.73	0.15
			Base 22.824258	2,458,537.81	13.380000	1,441,240.08	-1,017,297.73	0.15
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15	37,988.000	Local 48.948464	1,859,454.26	58.460000	2,220,778.48	361,324.22	0.23
			Base 48.948464	1,859,454.26	58.460000	2,220,778.48	361,324.22	0.23

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
862121100	STORE CAPITAL CORP REIT USD.01							
		126,385.000	Local 23.184950	2,930,229.86	25.700000	3,248,094.50	317,864.64	0.34
			Base 23.184950	2,930,229.86	25.700000	3,248,094.50	317,864.64	0.34
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01							
		13,516.000	Local 144.746022	1,956,387.23	83.060000	1,122,638.96	-833,748.27	0.12
			Base 144.746022	1,956,387.23	83.060000	1,122,638.96	-833,748.27	0.12
86771W105	SUNRUN INC COMMON STOCK USD.0001							
		85,178.000	Local 67.755199	5,771,252.34	52.020000	4,430,959.56	-1,340,292.78	0.46
			Base 67.755199	5,771,252.34	52.020000	4,430,959.56	-1,340,292.78	0.46
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
		18,959.000	Local 76.332811	1,447,193.77	76.670000	1,453,586.53	6,392.76	0.15
			Base 76.332811	1,447,193.77	76.670000	1,453,586.53	6,392.76	0.15
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
		81,633.000	Local 24.345898	1,987,428.69	26.000000	2,122,458.00	135,029.31	0.22
			Base 24.345898	1,987,428.69	26.000000	2,122,458.00	135,029.31	0.22
87162W100	SYNNEX CORP COMMON STOCK USD.001							
		22,826.000	Local 92.155626	2,103,544.31	131.640000	3,004,814.64	901,270.33	0.31
			Base 92.155626	2,103,544.31	131.640000	3,004,814.64	901,270.33	0.31
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		38,574.000	Local 47.756272	1,842,150.43	53.080000	2,047,507.92	205,357.49	0.21
			Base 47.756272	1,842,150.43	53.080000	2,047,507.92	205,357.49	0.21
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
		84,392.000	Local 36.375939	3,069,838.25	27.210000	2,296,306.32	-773,531.93	0.24
			Base 36.375939	3,069,838.25	27.210000	2,296,306.32	-773,531.93	0.24
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01							
		72,184.000	Local 14.133612	1,020,220.66	16.430000	1,185,983.12	165,762.46	0.12
			Base 14.133612	1,020,220.66	16.430000	1,185,983.12	165,762.46	0.12
876664103	TAUBMAN CENTERS INC REIT USD.01							
		34,182.000	Local 54.866710	1,875,453.89	33.420000	1,142,362.44	-733,091.45	0.12
			Base 54.866710	1,875,453.89	33.420000	1,142,362.44	-733,091.45	0.12

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	71,834.000	Local 24.413743	1,753,736.83	21.600000	1,551,614.40	-202,122.43	0.16
			Base 24.413743	1,753,736.83	21.600000	1,551,614.40	-202,122.43	0.16
87901J105	TEGNA INC COMMON STOCK USD1.0	121,273.000	Local 14.297131	1,733,855.98	12.030000	1,458,914.19	-274,941.79	0.15
			Base 14.297131	1,733,855.98	12.030000	1,458,914.19	-274,941.79	0.15
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	55,134.000	Local 31.242473	1,722,522.51	17.000000	937,278.00	-785,244.51	0.10
			Base 31.242473	1,722,522.51	17.000000	937,278.00	-785,244.51	0.10
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	26,562.000	Local 54.904544	1,458,374.50	89.000000	2,364,018.00	905,643.50	0.25
			Base 54.904544	1,458,374.50	89.000000	2,364,018.00	905,643.50	0.25
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05	58,397.000	Local 28.556357	1,667,605.56	24.540000	1,433,062.38	-234,543.18	0.15
			Base 28.556357	1,667,605.56	24.540000	1,433,062.38	-234,543.18	0.15
88076W103	TERADATA CORP COMMON STOCK USD.01	60,398.000	Local 28.997561	1,751,394.66	18.370000	1,109,511.26	-641,883.40	0.12
			Base 28.997561	1,751,394.66	18.370000	1,109,511.26	-641,883.40	0.12
880779103	TEREX CORP COMMON STOCK USD.01	38,383.000	Local 22.801264	875,180.93	24.690000	947,676.27	72,495.34	0.10
			Base 22.801264	875,180.93	24.690000	947,676.27	72,495.34	0.10
88162G103	TETRA TECH INC COMMON STOCK USD.01	29,847.000	Local 79.061085	2,359,736.20	100.910000	3,011,860.77	652,124.57	0.31
			Base 79.061085	2,359,736.20	100.910000	3,011,860.77	652,124.57	0.31
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	27,951.000	Local 72.820937	2,035,418.02	45.000000	1,257,795.00	-777,623.02	0.13
			Base 72.820937	2,035,418.02	45.000000	1,257,795.00	-777,623.02	0.13
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001	36,140.000	Local 46.239744	1,671,104.34	70.030000	2,530,884.20	859,779.86	0.26
			Base 46.239744	1,671,104.34	70.030000	2,530,884.20	859,779.86	0.26

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
		30,583.000	Local 43.355633	1,325,945.32	84.580000	2,586,710.14	1,260,764.82	0.27
			Base 43.355633	1,325,945.32	84.580000	2,586,710.14	1,260,764.82	0.27
887389104	TIMKEN CO COMMON STOCK							
		37,435.000	Local 28.925048	1,082,809.19	59.700000	2,234,869.50	1,152,060.31	0.23
			Base 28.925048	1,082,809.19	59.700000	2,234,869.50	1,152,060.31	0.23
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
		63,612.000	Local 28.310443	1,800,883.91	42.280000	2,689,515.36	888,631.45	0.28
			Base 28.310443	1,800,883.91	42.280000	2,689,515.36	888,631.45	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		9,666.000	Local 22.798864	220,373.82	29.880000	288,820.08	68,446.26	0.03
			Base 22.798864	220,373.82	29.880000	288,820.08	68,446.26	0.03
89055F103	TOPBUILD CORP COMMON STOCK							
		18,312.000	Local 119.340000	2,185,354.08	153.210000	2,805,581.52	620,227.44	0.29
			Base 119.340000	2,185,354.08	153.210000	2,805,581.52	620,227.44	0.29
891092108	TORO CO COMMON STOCK USD1.0							
		59,429.000	Local 42.297610	2,513,704.69	82.100000	4,879,120.90	2,365,416.21	0.51
			Base 42.297610	2,513,704.69	82.100000	4,879,120.90	2,365,416.21	0.51
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01							
		31,303.000	Local 75.065472	2,349,774.47	38.840000	1,215,808.52	-1,133,965.95	0.13
			Base 75.065472	2,349,774.47	38.840000	1,215,808.52	-1,133,965.95	0.13
89531P105	TREX COMPANY INC COMMON STOCK USD.01							
		64,142.000	Local 33.179104	2,128,174.12	69.540000	4,460,434.68	2,332,260.56	0.47
			Base 33.179104	2,128,174.12	69.540000	4,460,434.68	2,332,260.56	0.47
896239100	TRIMBLE INC COMMON STOCK							
		138,616.000	Local 23.269299	3,225,497.10	48.130000	6,671,588.08	3,446,090.98	0.70
			Base 23.269299	3,225,497.10	48.130000	6,671,588.08	3,446,090.98	0.70
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
		49,293.000	Local 11.308374	557,423.66	18.840000	928,680.12	371,256.46	0.10
			Base 11.308374	557,423.66	18.840000	928,680.12	371,256.46	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
		53,225.000	Local 29.039358	1,545,619.84	19.110000	1,017,129.75	-528,490.09	0.11
			Base 29.039358	1,545,619.84	19.110000	1,017,129.75	-528,490.09	0.11
898402102	TRUSTMARK CORP COMMON STOCK							
		35,144.000	Local 22.997821	808,235.43	23.390000	822,018.16	13,782.73	0.09
			Base 22.997821	808,235.43	23.390000	822,018.16	13,782.73	0.09
902104108	II VI INC COMMON STOCK							
		57,433.000	Local 34.343381	1,972,443.41	45.470000	2,611,478.51	639,035.10	0.27
			Base 34.343381	1,972,443.41	45.470000	2,611,478.51	639,035.10	0.27
902681105	UGI CORP COMMON STOCK							
		115,419.000	Local 26.918049	3,106,854.27	32.340000	3,732,650.46	625,796.19	0.39
			Base 26.918049	3,106,854.27	32.340000	3,732,650.46	625,796.19	0.39
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0							
		23,964.000	Local 73.378823	1,758,450.11	60.870000	1,458,688.68	-299,761.43	0.15
			Base 73.378823	1,758,450.11	60.870000	1,458,688.68	-299,761.43	0.15
904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
		121,859.000	Local 17.349671	2,114,213.60	12.560000	1,530,549.04	-583,664.56	0.16
			Base 17.349671	2,114,213.60	12.560000	1,530,549.04	-583,664.56	0.16
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
		71,885.000	Local 36.248203	2,605,702.08	26.230000	1,885,543.55	-720,158.53	0.20
			Base 36.248203	2,605,702.08	26.230000	1,885,543.55	-720,158.53	0.20
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
		122,232.000	Local 22.102573	2,701,641.74	9.660000	1,180,761.12	-1,520,880.62	0.12
			Base 22.102573	2,701,641.74	9.660000	1,180,761.12	-1,520,880.62	0.12
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
		24,601.000	Local 70.027808	1,722,754.11	134.230000	3,302,192.23	1,579,438.12	0.35
			Base 70.027808	1,722,754.11	134.230000	3,302,192.23	1,579,438.12	0.35
91336L107	UNIVAR SOLUTIONS INC COMMON STOCK USD.01							
		93,697.000	Local 16.656972	1,560,708.27	16.590000	1,554,433.23	-6,275.04	0.16
			Base 16.656972	1,560,708.27	16.590000	1,554,433.23	-6,275.04	0.16

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
		23,739.000	Local 105.158032	2,496,346.51	198.310000	4,707,681.09	2,211,334.58	0.49
			Base 105.158032	2,496,346.51	198.310000	4,707,681.09	2,211,334.58	0.49
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
		37,910.000	Local 23.139236	877,208.43	22.340000	846,909.40	-30,299.03	0.09
			Base 23.139236	877,208.43	22.340000	846,909.40	-30,299.03	0.09
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		60,759.000	Local 21.622931	1,313,787.65	9.400000	571,134.60	-742,653.05	0.06
			Base 21.622931	1,313,787.65	9.400000	571,134.60	-742,653.05	0.06
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
		223,818.000	Local 10.538775	2,358,767.53	7.640000	1,709,969.52	-648,798.01	0.18
			Base 10.538775	2,358,767.53	7.640000	1,709,969.52	-648,798.01	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
		11,832.000	Local 100.021763	1,183,457.50	141.950000	1,679,552.40	496,094.90	0.18
			Base 100.021763	1,183,457.50	141.950000	1,679,552.40	496,094.90	0.18
92047W101	VALVOLINE INC COMMON STOCK USD.01							
		102,486.000	Local 12.604925	1,291,828.30	19.670000	2,015,899.62	724,071.32	0.21
			Base 12.604925	1,291,828.30	19.670000	2,015,899.62	724,071.32	0.21
92552V100	VIASAT INC COMMON STOCK USD.0001							
		35,561.000	Local 67.417181	2,397,422.39	33.900000	1,205,517.90	-1,191,904.49	0.13
			Base 67.417181	2,397,422.39	33.900000	1,205,517.90	-1,191,904.49	0.13
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
		73,470.000	Local 10.671630	784,044.63	16.220000	1,191,683.40	407,638.77	0.12
			Base 10.671630	784,044.63	16.220000	1,191,683.40	407,638.77	0.12
92839U206	VISTEON CORP COMMON STOCK							
		15,413.000	Local 119.255431	1,838,083.96	89.650000	1,381,775.45	-456,308.51	0.14
			Base 119.255431	1,838,083.96	89.650000	1,381,775.45	-456,308.51	0.14
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
		41,952.000	Local 19.278401	808,767.46	21.290000	893,158.08	84,390.62	0.09
			Base 19.278401	808,767.46	21.290000	893,158.08	84,390.62	0.09

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
942622200	WATSCO INC COMMON STOCK USD.5								
	18,184.000	Local	100.062400	1,819,534.68	224.140000	4,075,761.76	2,256,227.08	0.43	
		Base	100.062400	1,819,534.68	224.140000	4,075,761.76	2,256,227.08	0.43	
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
	49,995.000	Local	25.175193	1,258,633.76	32.210000	1,610,338.95	351,705.19	0.17	
		Base	25.175193	1,258,633.76	32.210000	1,610,338.95	351,705.19	0.17	
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
	66,695.000	Local	23.668665	1,578,581.62	15.860000	1,057,782.70	-520,798.92	0.11	
		Base	23.668665	1,578,581.62	15.860000	1,057,782.70	-520,798.92	0.11	
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
	99,173.000	Local	8.188627	812,090.72	21.850000	2,166,930.05	1,354,839.33	0.23	
		Base	8.188627	812,090.72	21.850000	2,166,930.05	1,354,839.33	0.23	
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
	32,148.000	Local	29.359024	943,833.89	38.020000	1,222,266.96	278,433.07	0.13	
		Base	29.359024	943,833.89	38.020000	1,222,266.96	278,433.07	0.13	
96208T104	WEX INC COMMON STOCK USD.01								
	24,439.000	Local	95.549441	2,335,132.78	126.550000	3,092,755.45	757,622.67	0.32	
		Base	95.549441	2,335,132.78	126.550000	3,092,755.45	757,622.67	0.32	
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
	24,161.000	Local	43.039351	1,039,873.75	30.960000	748,024.56	-291,849.19	0.08	
		Base	43.039351	1,039,873.75	30.960000	748,024.56	-291,849.19	0.08	
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
	43,089.000	Local	37.180948	1,602,089.85	91.210000	3,930,147.69	2,328,057.84	0.41	
		Base	37.180948	1,602,089.85	91.210000	3,930,147.69	2,328,057.84	0.41	
974155103	WINGSTOP INC COMMON STOCK USD.01								
	16,405.000	Local	138.782700	2,276,730.20	116.330000	1,908,393.65	-368,336.55	0.20	
		Base	138.782700	2,276,730.20	116.330000	1,908,393.65	-368,336.55	0.20	
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
	31,871.000	Local	68.075576	2,169,636.67	49.230000	1,569,009.33	-600,627.34	0.16	
		Base	68.075576	2,169,636.67	49.230000	1,569,009.33	-600,627.34	0.16	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
980745103	WOODWARD INC COMMON STOCK USD.00292							
		32,142.000	Local 42.354345	1,361,353.36	79.550000	2,556,896.10	1,195,542.74	0.27
			Base 42.354345	1,361,353.36	79.550000	2,556,896.10	1,195,542.74	0.27
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		35,116.000	Local 38.709922	1,359,337.63	21.050000	739,191.80	-620,145.83	0.08
			Base 38.709922	1,359,337.63	21.050000	739,191.80	-620,145.83	0.08
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		25,859.000	Local 72.517062	1,875,218.70	36.360000	940,233.24	-934,985.46	0.10
			Base 72.517062	1,875,218.70	36.360000	940,233.24	-934,985.46	0.10
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
		19,979.000	Local 19.414126	387,874.82	49.210000	983,166.59	595,291.77	0.10
			Base 19.414126	387,874.82	49.210000	983,166.59	595,291.77	0.10
98212B103	WPX ENERGY INC COMMON STOCK USD.01							
		223,715.000	Local 13.298931	2,975,170.36	4.610000	1,031,326.15	-1,943,844.21	0.11
			Base 13.298931	2,975,170.36	4.610000	1,031,326.15	-1,943,844.21	0.11
98262P101	WW INTERNATIONAL INC COMMON STOCK							
		25,978.000	Local 55.234137	1,434,872.42	21.160000	549,694.48	-885,177.94	0.06
			Base 55.234137	1,434,872.42	21.160000	549,694.48	-885,177.94	0.06
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01							
		47,218.000	Local 43.343663	2,046,601.07	32.630000	1,540,723.34	-505,877.73	0.16
			Base 43.343663	2,046,601.07	32.630000	1,540,723.34	-505,877.73	0.16
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		51,620.000	Local 56.526517	2,917,898.80	46.510000	2,400,846.20	-517,052.60	0.25
			Base 56.526517	2,917,898.80	46.510000	2,400,846.20	-517,052.60	0.25
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
		50,583.000	Local 60.725544	3,071,680.17	90.000000	4,552,470.00	1,480,789.83	0.48
			Base 60.725544	3,071,680.17	90.000000	4,552,470.00	1,480,789.83	0.48
985817105	YELP INC COMMON STOCK USD.000001							
		38,075.000	Local 32.661409	1,243,583.14	19.670000	748,935.25	-494,647.89	0.08
			Base 32.661409	1,243,583.14	19.670000	748,935.25	-494,647.89	0.08

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
G0084W101	ADIANT PLC COMMON STOCK USD.001								
	52,000.000	Local	37.615969	1,956,030.37	21.220000	1,103,440.00	-852,590.37	0.12	
		Base	37.615969	1,956,030.37	21.220000	1,103,440.00	-852,590.37	0.12	
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
	62,268.000	Local	35.298239	2,197,950.74	39.850000	2,481,379.80	283,429.06	0.26	
		Base	35.298239	2,197,950.74	39.850000	2,481,379.80	283,429.06	0.26	
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
	14,026.000	Local	112.145189	1,572,948.42	189.600000	2,659,329.60	1,086,381.18	0.28	
		Base	112.145189	1,572,948.42	189.600000	2,659,329.60	1,086,381.18	0.28	
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5								
	83,543.000	Local	25.780330	2,153,766.13	24.300000	2,030,094.90	-123,671.23	0.21	
		Base	25.780330	2,153,766.13	24.300000	2,030,094.90	-123,671.23	0.21	
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001								
	30,717.000	Local	141.493900	4,346,268.13	144.100000	4,426,319.70	80,051.57	0.46	
		Base	141.493900	4,346,268.13	144.100000	4,426,319.70	80,051.57	0.46	
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
	26,981.000	Local	70.811269	1,910,558.86	50.340000	1,358,223.54	-552,335.32	0.14	
		Base	70.811269	1,910,558.86	50.340000	1,358,223.54	-552,335.32	0.14	
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
	94,119.000	Local	24.682346	2,323,077.77	18.050000	1,698,847.95	-624,229.82	0.18	
		Base	24.682346	2,323,077.77	18.050000	1,698,847.95	-624,229.82	0.18	
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
	28,356.000	Local	118.713171	3,366,230.67	161.720000	4,585,732.32	1,219,501.65	0.48	
		Base	118.713171	3,366,230.67	161.720000	4,585,732.32	1,219,501.65	0.48	
<b>US DOLLAR Total</b>									
	21,818,855.000	Local		789,933,516.17		940,514,166.52	150,580,650.35	98.36	
		Base		789,933,516.17		940,514,166.52	150,580,650.35	98.36	
<b>EQUITY Total</b>									
	21,818,855.000	Base		789,933,516.17		940,514,166.52	150,580,650.35	98.36	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

# Holdings

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<hr/>								
<b>FUND Total</b>		37,494,753.880	Base	805,622,696.53		956,202,606.12	150,579,909.59	100.00

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	-----------------	----------------------------	------------------	---------------

## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	1,967.040	Local	1.000000	1,967.04	1.000000	1,967.04	0.00	0.00
			Base	1.000000	1,967.04	1.000000	1,967.04	0.00	0.00

<b>US DOLLAR Total</b>		1,967.040	Local		1,967.04		1,967.04	0.00	0.00
			Base		1,967.04		1,967.04	0.00	0.00

<b>CASH Total</b>		1,967.040	Base		1,967.04		1,967.04	0.00	0.00
-------------------	--	-----------	------	--	----------	--	----------	------	------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	13,474,978.030	Local	100.080849	13,485,872.47	0.099881	31 Dec 2030	13,485,758.01	-114.46	2.15
			Base	100.080849	13,485,872.47	100.080000		13,485,758.01	-114.46	2.15

<b>US DOLLAR Total</b>		13,474,978.030	Local		13,485,872.47			13,485,758.01	-114.46	2.15
			Base		13,485,872.47			13,485,758.01	-114.46	2.15

<b>CASH EQUIVALENT Total</b>		13,474,978.030	Base		13,485,872.47			13,485,758.01	-114.46	2.15
------------------------------	--	----------------	------	--	---------------	--	--	---------------	---------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004	34,922.000	Local	21.447912	749,004.00	58.410000		2,039,794.02	1,290,790.02	0.33
			Base	21.447912	749,004.00	58.410000		2,039,794.02	1,290,790.02	0.33

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
000361105	AAR CORP COMMON STOCK USD1.0							
		28,429.000	Local 25.332007	720,163.63	19.460000	553,228.34	-166,935.29	0.09
			Base 25.332007	720,163.63	19.460000	553,228.34	-166,935.29	0.09
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		57,065.000	Local 26.677805	1,522,368.95	34.720000	1,981,296.80	458,927.85	0.32
			Base 26.677805	1,522,368.95	34.720000	1,981,296.80	458,927.85	0.32
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
		25,937.000	Local 21.453607	556,442.21	13.720000	355,855.64	-200,586.57	0.06
			Base 21.453607	556,442.21	13.720000	355,855.64	-200,586.57	0.06
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		40,267.000	Local 24.481008	985,776.73	65.280000	2,628,629.76	1,642,853.03	0.42
			Base 24.481008	985,776.73	65.280000	2,628,629.76	1,642,853.03	0.42
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		8,221.000	Local 60.737369	499,321.91	25.490000	209,553.29	-289,768.62	0.03
			Base 60.737369	499,321.91	25.490000	209,553.29	-289,768.62	0.03
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		9,436.000	Local 49.717549	469,134.79	44.700000	421,789.20	-47,345.59	0.07
			Base 49.717549	469,134.79	44.700000	421,789.20	-47,345.59	0.07
002474104	AZZ INC COMMON STOCK USD1.0							
		22,441.000	Local 30.863093	692,598.67	33.590000	753,793.19	61,194.52	0.12
			Base 30.863093	692,598.67	33.590000	753,793.19	61,194.52	0.12
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		53,434.000	Local 14.656257	783,142.46	14.220000	759,831.48	-23,310.98	0.12
			Base 14.656257	783,142.46	14.220000	759,831.48	-23,310.98	0.12
004239109	ACADIA REALTY TRUST REIT USD.001							
		73,900.000	Local 24.632779	1,820,362.34	9.330000	689,487.00	-1,130,875.34	0.11
			Base 24.632779	1,820,362.34	9.330000	689,487.00	-1,130,875.34	0.11
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		12,749.000	Local 74.127568	945,052.36	97.570000	1,243,919.93	298,867.57	0.20
			Base 74.127568	945,052.36	97.570000	1,243,919.93	298,867.57	0.20

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
00738A106	ADTRAN INC COMMON STOCK USD.01							
		41,084.000	Local 17.746026	729,077.73	10.690000	439,187.96	-289,889.77	0.07
			Base 17.746026	729,077.73	10.690000	439,187.96	-289,889.77	0.07
00770F104	AEGION CORP COMMON STOCK USD.01							
		26,361.000	Local 19.213582	506,489.24	14.110000	371,953.71	-134,535.53	0.06
			Base 19.213582	506,489.24	14.110000	371,953.71	-134,535.53	0.06
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		24,013.000	Local 15.856657	380,765.90	15.220000	365,477.86	-15,288.04	0.06
			Base 15.856657	380,765.90	15.220000	365,477.86	-15,288.04	0.06
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
		62,636.000	Local 19.877061	1,245,019.61	32.420000	2,030,659.12	785,639.51	0.32
			Base 19.877061	1,245,019.61	32.420000	2,030,659.12	785,639.51	0.32
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		32,837.000	Local 26.351190	865,294.04	67.470000	2,215,512.39	1,350,218.35	0.35
			Base 26.351190	865,294.04	67.470000	2,215,512.39	1,350,218.35	0.35
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		18,800.000	Local 36.980944	695,241.74	76.360000	1,435,568.00	740,326.26	0.23
			Base 36.980944	695,241.74	76.360000	1,435,568.00	740,326.26	0.23
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		17,380.000	Local 14.153121	245,981.24	27.080000	470,650.40	224,669.16	0.08
			Base 14.153121	245,981.24	27.080000	470,650.40	224,669.16	0.08
008492100	AGREE REALTY CORP REIT USD.0001							
		46,161.000	Local 53.037679	2,448,272.32	62.070000	2,865,213.27	416,940.95	0.46
			Base 53.037679	2,448,272.32	62.070000	2,865,213.27	416,940.95	0.46
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		8,434.000	Local 71.283584	601,205.75	120.330000	1,014,863.22	413,657.47	0.16
			Base 71.283584	601,205.75	120.330000	1,014,863.22	413,657.47	0.16
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		38,151.000	Local 43.505307	1,659,770.95	58.330000	2,225,347.83	565,576.88	0.36
			Base 43.505307	1,659,770.95	58.330000	2,225,347.83	565,576.88	0.36

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
	26,316.000	Local		36.917141	971,511.47	50.940000	1,340,537.04	369,025.57	0.21
		Base		36.917141	971,511.47	50.940000	1,340,537.04	369,025.57	0.21
014491104	ALEXANDER + BALDWIN INC REIT								
	61,977.000	Local		20.072828	1,244,053.66	12.850000	796,404.45	-447,649.21	0.13
		Base		20.072828	1,244,053.66	12.850000	796,404.45	-447,649.21	0.13
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
	108,478.000	Local		8.753600	949,573.03	9.210000	999,082.38	49,509.35	0.16
		Base		8.753600	949,573.03	9.210000	999,082.38	49,509.35	0.16
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
	16,069.000	Local		33.007468	530,397.00	28.300000	454,752.70	-75,644.30	0.07
		Base		33.007468	530,397.00	28.300000	454,752.70	-75,644.30	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
	11,134.000	Local		81.434917	906,696.37	134.760000	1,500,417.84	593,721.47	0.24
		Base		81.434917	906,696.37	134.760000	1,500,417.84	593,721.47	0.24
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
	139,609.000	Local		7.164900	1,000,284.53	10.080000	1,407,258.72	406,974.19	0.22
		Base		7.164900	1,000,284.53	10.080000	1,407,258.72	406,974.19	0.22
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
	39,212.000	Local		18.913352	741,630.37	12.280000	481,523.36	-260,107.01	0.08
		Base		18.913352	741,630.37	12.280000	481,523.36	-260,107.01	0.08
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
	42,731.000	Local		35.404101	1,512,852.65	20.930000	894,359.83	-618,492.82	0.14
		Base		35.404101	1,512,852.65	20.930000	894,359.83	-618,492.82	0.14
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
	97,037.000	Local		13.779990	1,337,168.87	6.720000	652,088.64	-685,080.23	0.10
		Base		13.779990	1,337,168.87	6.720000	652,088.64	-685,080.23	0.10
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
	78,812.000	Local		24.263108	1,912,224.08	24.820000	1,956,113.84	43,889.76	0.31
		Base		24.263108	1,912,224.08	24.820000	1,956,113.84	43,889.76	0.31

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
		12,668.000	Local 34.214883	433,434.14	28.270000	358,124.36	-75,309.78	0.06
			Base 34.214883	433,434.14	28.270000	358,124.36	-75,309.78	0.06
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		31,597.000	Local 37.700719	1,191,229.61	74.690000	2,359,979.93	1,168,750.32	0.38
			Base 37.700719	1,191,229.61	74.690000	2,359,979.93	1,168,750.32	0.38
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		22,751.000	Local 14.477434	329,376.11	12.920000	293,942.92	-35,433.19	0.05
			Base 14.477434	329,376.11	12.920000	293,942.92	-35,433.19	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		14,564.000	Local 53.116438	773,587.80	82.610000	1,203,132.04	429,544.24	0.19
			Base 53.116438	773,587.80	82.610000	1,203,132.04	429,544.24	0.19
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		5,450.000	Local 95.396393	519,910.34	86.520000	471,534.00	-48,376.34	0.08
			Base 95.396393	519,910.34	86.520000	471,534.00	-48,376.34	0.08
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		16,561.000	Local 37.199308	616,057.74	58.980000	976,767.78	360,710.04	0.16
			Base 37.199308	616,057.74	58.980000	976,767.78	360,710.04	0.16
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		59,553.000	Local 31.483787	1,874,953.98	29.300000	1,744,902.90	-130,051.08	0.28
			Base 31.483787	1,874,953.98	29.300000	1,744,902.90	-130,051.08	0.28
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		31,373.000	Local 19.292596	605,266.60	19.590000	614,597.07	9,330.47	0.10
			Base 19.292596	605,266.60	19.590000	614,597.07	9,330.47	0.10
034164103	ANDERSONS INC/THE COMMON STOCK							
		26,291.000	Local 27.819114	731,392.33	21.690000	570,251.79	-161,140.54	0.09
			Base 27.819114	731,392.33	21.690000	570,251.79	-161,140.54	0.09
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		32,445.000	Local 15.481653	502,302.22	10.340000	335,481.30	-166,820.92	0.05
			Base 15.481653	502,302.22	10.340000	335,481.30	-166,820.92	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	12,171.000	Local 36.952352	449,747.08	32.620000	397,018.02	-52,729.06	0.06
			Base 36.952352	449,747.08	32.620000	397,018.02	-52,729.06	0.06
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333	22,579.000	Local 21.527222	486,063.14	23.890000	539,412.31	53,349.17	0.09
			Base 21.527222	486,063.14	23.890000	539,412.31	53,349.17	0.09
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01	116,376.000	Local 17.094620	1,989,403.45	8.700000	1,012,471.20	-976,932.25	0.16
			Base 17.094620	1,989,403.45	8.700000	1,012,471.20	-976,932.25	0.16
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK	33,163.000	Local 40.236068	1,334,348.72	61.050000	2,024,601.15	690,252.43	0.32
			Base 40.236068	1,334,348.72	61.050000	2,024,601.15	690,252.43	0.32
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	17,948.000	Local 36.706230	658,803.41	8.780000	157,583.44	-501,219.97	0.03
			Base 36.706230	658,803.41	8.780000	157,583.44	-501,219.97	0.03
03937C105	ARCBEST CORP COMMON STOCK USD.01	21,791.000	Local 23.481865	511,693.31	30.520000	665,061.32	153,368.01	0.11
			Base 23.481865	511,693.31	30.520000	665,061.32	153,368.01	0.11
03957W106	ARCHROCK INC COMMON STOCK USD.01	110,256.000	Local 9.903077	1,091,873.71	5.930000	653,818.08	-438,055.63	0.10
			Base 9.903077	1,091,873.71	5.930000	653,818.08	-438,055.63	0.10
039653100	ARCOSA INC COMMON STOCK USD.01	41,411.000	Local 30.427441	1,260,030.74	46.170000	1,911,945.87	651,915.13	0.31
			Base 30.427441	1,260,030.74	46.170000	1,911,945.87	651,915.13	0.31
03966V107	ARCONIC CORP COMMON STOCK USD.01	83,157.000	Local 8.036969	668,330.24	21.740000	1,807,833.18	1,139,502.94	0.29
			Base 8.036969	668,330.24	21.740000	1,807,833.18	1,139,502.94	0.29
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001	66,937.000	Local 6.272682	419,874.50	4.460000	298,539.02	-121,335.48	0.05
			Base 6.272682	419,874.50	4.460000	298,539.02	-121,335.48	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
		49,735.000	Local 13.321644	662,551.94	9.010000	448,112.35	-214,439.59	0.07
			Base 13.321644	662,551.94	9.010000	448,112.35	-214,439.59	0.07
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
		55,418.000	Local 20.711533	1,147,791.71	9.540000	528,687.72	-619,103.99	0.08
			Base 20.711533	1,147,791.71	9.540000	528,687.72	-619,103.99	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		16,525.000	Local 55.004160	908,943.74	102.980000	1,701,744.50	792,800.76	0.27
			Base 55.004160	908,943.74	102.980000	1,701,744.50	792,800.76	0.27
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		19,364.000	Local 36.527663	707,321.66	50.800000	983,691.20	276,369.54	0.16
			Base 36.527663	707,321.66	50.800000	983,691.20	276,369.54	0.16
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		22,394.000	Local 40.691776	911,251.63	59.160000	1,324,829.04	413,577.41	0.21
			Base 40.691776	911,251.63	59.160000	1,324,829.04	413,577.41	0.21
05379B107	AVISTA CORP COMMON STOCK							
		58,129.000	Local 32.666326	1,898,860.87	33.220000	1,931,045.38	32,184.51	0.31
			Base 32.666326	1,898,860.87	33.220000	1,931,045.38	32,184.51	0.31
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		28,668.000	Local 29.197455	837,032.65	22.070000	632,702.76	-204,329.89	0.10
			Base 29.197455	837,032.65	22.070000	632,702.76	-204,329.89	0.10
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		44,351.000	Local 19.678110	872,743.86	27.260000	1,209,008.26	336,264.40	0.19
			Base 19.678110	872,743.86	27.260000	1,209,008.26	336,264.40	0.19
05508R106	B+G FOODS INC COMMON STOCK USD.01							
		54,968.000	Local 24.019033	1,320,278.20	26.560000	1,459,950.08	139,671.88	0.23
			Base 24.019033	1,320,278.20	26.560000	1,459,950.08	139,671.88	0.23
056525108	BADGER METER INC COMMON STOCK USD1.0							
		24,952.000	Local 29.887181	745,744.95	73.340000	1,829,979.68	1,084,234.73	0.29
			Base 29.887181	745,744.95	73.340000	1,829,979.68	1,084,234.73	0.29

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
057665200	BALCHEM CORP COMMON STOCK USD.0667							
		27,697.000	Local 57.303775	1,587,142.66	99.950000	2,768,315.15	1,181,172.49	0.44
			Base 57.303775	1,587,142.66	99.950000	2,768,315.15	1,181,172.49	0.44
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
		15,987.000	Local 45.484217	727,156.17	44.450000	710,622.15	-16,534.02	0.11
			Base 45.484217	727,156.17	44.450000	710,622.15	-16,534.02	0.11
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		37,934.000	Local 16.150827	612,665.47	12.000000	455,208.00	-157,457.47	0.07
			Base 16.150827	612,665.47	12.000000	455,208.00	-157,457.47	0.07
06652K103	BANKUNITED INC COMMON STOCK USD.01							
		79,156.000	Local 21.643500	1,713,212.89	25.250000	1,998,689.00	285,476.11	0.32
			Base 21.643500	1,713,212.89	25.250000	1,998,689.00	285,476.11	0.32
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		30,110.000	Local 42.558504	1,281,436.56	36.870000	1,110,155.70	-171,280.86	0.18
			Base 42.558504	1,281,436.56	36.870000	1,110,155.70	-171,280.86	0.18
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
		25,933.000	Local 8.734034	226,499.70	2.300000	59,645.90	-166,853.80	0.01
			Base 8.734034	226,499.70	2.300000	59,645.90	-166,853.80	0.01
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		39,824.000	Local 32.388611	1,289,844.06	36.700000	1,461,540.80	171,696.74	0.23
			Base 32.388611	1,289,844.06	36.700000	1,461,540.80	171,696.74	0.23
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
		107,896.000	Local 10.330500	1,114,619.63	19.800000	2,136,340.80	1,021,721.17	0.34
			Base 10.330500	1,114,619.63	19.800000	2,136,340.80	1,021,721.17	0.34
077347300	BEL FUSE INC CL B COMMON STOCK USD.1							
		8,767.000	Local 18.411340	161,412.22	11.710000	102,661.57	-58,750.65	0.02
			Base 18.411340	161,412.22	11.710000	102,661.57	-58,750.65	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		31,250.000	Local 18.971151	592,848.46	20.830000	650,937.50	58,089.04	0.10
			Base 18.971151	592,848.46	20.830000	650,937.50	58,089.04	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		43,155.000	Local 31.367233	1,353,652.94	13.030000	562,309.65	-791,343.29	0.09
			Base 31.367233	1,353,652.94	13.030000	562,309.65	-791,343.29	0.09
089302103	BIG LOTS INC COMMON STOCK USD.01							
		30,588.000	Local 30.672227	938,202.07	47.600000	1,455,988.80	517,786.73	0.23
			Base 30.672227	938,202.07	47.600000	1,455,988.80	517,786.73	0.23
090672106	BIOTELEMETRY INC COMMON STOCK USD.001							
		29,285.000	Local 27.257610	798,239.10	42.580000	1,246,955.30	448,716.20	0.20
			Base 27.257610	798,239.10	42.580000	1,246,955.30	448,716.20	0.20
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		19,112.000	Local 39.533228	755,559.06	28.210000	539,149.52	-216,409.54	0.09
			Base 39.533228	755,559.06	28.210000	539,149.52	-216,409.54	0.09
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		68,292.000	Local 17.691418	1,208,182.29	13.980000	954,722.16	-253,460.13	0.15
			Base 17.691418	1,208,182.29	13.980000	954,722.16	-253,460.13	0.15
095229100	BLUCORA INC COMMON STOCK USD.0001							
		41,062.000	Local 13.960186	573,233.14	9.950000	408,566.90	-164,666.24	0.07
			Base 13.960186	573,233.14	9.950000	408,566.90	-164,666.24	0.07
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		33,579.000	Local 30.055522	1,009,234.38	38.380000	1,288,762.02	279,527.64	0.21
			Base 30.055522	1,009,234.38	38.380000	1,288,762.02	279,527.64	0.21
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		15,877.000	Local 31.467573	499,610.65	17.710000	281,181.67	-218,428.98	0.04
			Base 31.467573	499,610.65	17.710000	281,181.67	-218,428.98	0.04
099406100	BOOT BARN HOLDINGS INC COMMON STOCK							
		24,720.000	Local 27.767857	686,421.43	32.020000	791,534.40	105,112.97	0.13
			Base 27.767857	686,421.43	32.020000	791,534.40	105,112.97	0.13
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		70,792.000	Local 8.659164	612,999.56	6.180000	437,494.56	-175,505.00	0.07
			Base 8.659164	612,999.56	6.180000	437,494.56	-175,505.00	0.07

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
	33,150.000	Local		30.722244	1,018,442.39	39.720000	1,316,718.00	298,275.61	0.21
		Base		30.722244	1,018,442.39	39.720000	1,316,718.00	298,275.61	0.21
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
	41,482.000	Local		34.666619	1,438,040.69	37.720000	1,564,701.04	126,660.35	0.25
		Base		34.666619	1,438,040.69	37.720000	1,564,701.04	126,660.35	0.25
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
	146,123.000	Local		10.161441	1,484,820.20	8.760000	1,280,037.48	-204,782.72	0.20
		Base		10.161441	1,484,820.20	8.760000	1,280,037.48	-204,782.72	0.20
10948W103	BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001								
	51,474.000	Local		10.272200	528,751.22	13.800000	710,341.20	181,589.98	0.11
		Base		10.272200	528,751.22	13.800000	710,341.20	181,589.98	0.11
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
	38,589.000	Local		23.418400	903,692.63	43.540000	1,680,165.06	776,472.43	0.27
		Base		23.418400	903,692.63	43.540000	1,680,165.06	776,472.43	0.27
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
	20,242.000	Local		29.209403	591,256.73	20.780000	420,628.76	-170,627.97	0.07
		Base		29.209403	591,256.73	20.780000	420,628.76	-170,627.97	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
	67,607.000	Local		10.680569	722,081.24	9.580000	647,675.06	-74,406.18	0.10
		Base		10.680569	722,081.24	9.580000	647,675.06	-74,406.18	0.10
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
	63,188.000	Local		17.128068	1,082,288.34	46.700000	2,950,879.60	1,868,591.26	0.47
		Base		17.128068	1,082,288.34	46.700000	2,950,879.60	1,868,591.26	0.47
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
	24,549.000	Local		35.911532	881,592.21	23.960000	588,194.04	-293,398.17	0.09
		Base		35.911532	881,592.21	23.960000	588,194.04	-293,398.17	0.09
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
	28,342.000	Local		27.153937	769,596.88	37.880000	1,073,594.96	303,998.08	0.17
		Base		27.153937	769,596.88	37.880000	1,073,594.96	303,998.08	0.17

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
126501105	CTS CORP COMMON STOCK							
		27,643.000	Local 15.217141	420,647.43	27.640000	764,052.52	343,405.09	0.12
			Base 15.217141	420,647.43	27.640000	764,052.52	343,405.09	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK							
		109,063.000	Local 16.061607	1,751,727.09	17.500000	1,908,602.50	156,875.41	0.30
			Base 16.061607	1,751,727.09	17.500000	1,908,602.50	156,875.41	0.30
12739A100	CADENCE BANCORP COMMON STOCK							
		107,908.000	Local 15.886137	1,714,241.32	11.220000	1,210,727.76	-503,513.56	0.19
			Base 15.886137	1,714,241.32	11.220000	1,210,727.76	-503,513.56	0.19
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		31,821.000	Local 30.135127	958,929.88	38.350000	1,220,335.35	261,405.47	0.19
			Base 30.135127	958,929.88	38.350000	1,220,335.35	261,405.47	0.19
128126109	CALAMP CORP COMMON STOCK USD.01							
		29,440.000	Local 13.283726	391,072.88	7.080000	208,435.20	-182,637.68	0.03
			Base 13.283726	391,072.88	7.080000	208,435.20	-182,637.68	0.03
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		14,204.000	Local 42.460260	603,105.53	67.130000	953,514.52	350,408.99	0.15
			Base 42.460260	603,105.53	67.130000	953,514.52	350,408.99	0.15
129500104	CALERES INC COMMON STOCK USD.01							
		33,215.000	Local 14.375703	477,488.98	7.680000	255,091.20	-222,397.78	0.04
			Base 14.375703	477,488.98	7.680000	255,091.20	-222,397.78	0.04
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		42,326.000	Local 32.302139	1,367,220.32	44.570000	1,886,469.82	519,249.50	0.30
			Base 32.302139	1,367,220.32	44.570000	1,886,469.82	519,249.50	0.30
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
		80,667.000	Local 9.610034	775,212.59	15.490000	1,249,531.83	474,319.24	0.20
			Base 9.610034	775,212.59	15.490000	1,249,531.83	474,319.24	0.20
13123X508	CALLON PETROLEUM CO COMMON STOCK USD.01							
		34,051.000	Local 75.356755	2,565,972.86	5.230000	178,086.73	-2,387,886.13	0.03
			Base 75.356755	2,565,972.86	5.230000	178,086.73	-2,387,886.13	0.03

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01							
		82,641.000	Local 10.248698	846,962.63	5.110000	422,295.51	-424,667.12	0.07
			Base 10.248698	846,962.63	5.110000	422,295.51	-424,667.12	0.07
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		33,982.000	Local 39.875064	1,355,034.43	35.650000	1,211,458.30	-143,576.13	0.19
			Base 39.875064	1,355,034.43	35.650000	1,211,458.30	-143,576.13	0.19
14174T107	CARETRUST REIT INC REIT USD.01							
		89,467.000	Local 15.353246	1,373,608.89	17.100000	1,529,885.70	156,276.81	0.24
			Base 15.353246	1,373,608.89	17.100000	1,529,885.70	156,276.81	0.24
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		41,097.000	Local 20.732452	852,041.57	17.480000	718,375.56	-133,666.01	0.11
			Base 20.732452	852,041.57	17.480000	718,375.56	-133,666.01	0.11
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
		17,704.000	Local 24.289318	430,018.09	6.120000	108,348.48	-321,669.61	0.02
			Base 24.289318	430,018.09	6.120000	108,348.48	-321,669.61	0.02
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		7,314.000	Local 117.512230	859,484.45	172.140000	1,259,031.96	399,547.51	0.20
			Base 117.512230	859,484.45	172.140000	1,259,031.96	399,547.51	0.20
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		8,323.000	Local 19.682676	163,818.91	38.960000	324,264.08	160,445.17	0.05
			Base 19.682676	163,818.91	38.960000	324,264.08	160,445.17	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		33,271.000	Local 17.052348	567,348.68	35.390000	1,177,460.69	610,112.01	0.19
			Base 17.052348	567,348.68	35.390000	1,177,460.69	610,112.01	0.19
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		24,119.000	Local 21.426211	516,778.78	13.770000	332,118.63	-184,660.15	0.05
			Base 21.426211	516,778.78	13.770000	332,118.63	-184,660.15	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		42,987.000	Local 11.304624	485,951.89	6.580000	282,854.46	-203,097.43	0.05
			Base 11.304624	485,951.89	6.580000	282,854.46	-203,097.43	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		24,868.000	Local 25.808439	641,804.26	38.840000	965,873.12	324,068.86	0.15
			Base 25.808439	641,804.26	38.840000	965,873.12	324,068.86	0.15
157210105	CEVA INC COMMON STOCK USD.001							
		18,964.000	Local 26.320878	499,149.13	40.320000	764,628.48	265,479.35	0.12
			Base 26.320878	499,149.13	40.320000	764,628.48	265,479.35	0.12
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		30,184.000	Local 40.192510	1,213,170.72	84.450000	2,549,038.80	1,335,868.08	0.41
			Base 40.192510	1,213,170.72	84.450000	2,549,038.80	1,335,868.08	0.41
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		40,180.000	Local 18.106620	727,523.98	7.350000	295,323.00	-432,200.98	0.05
			Base 18.106620	727,523.98	7.350000	295,323.00	-432,200.98	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		35,843.000	Local 24.336000	872,275.25	29.720000	1,065,253.96	192,978.71	0.17
			Base 24.336000	872,275.25	29.720000	1,065,253.96	192,978.71	0.17
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		27,866.000	Local 28.435311	792,378.39	13.520000	376,748.32	-415,630.07	0.06
			Base 28.435311	792,378.39	13.520000	376,748.32	-415,630.07	0.06
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
		8,464.000	Local 91.451587	774,046.23	97.210000	822,785.44	48,739.21	0.13
			Base 91.451587	774,046.23	97.210000	822,785.44	48,739.21	0.13
168615102	CHICO S FAS INC COMMON STOCK USD.01							
		102,707.000	Local 6.997610	718,703.53	1.070000	109,896.49	-608,807.04	0.02
			Base 6.997610	718,703.53	1.070000	109,896.49	-608,807.04	0.02
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
		12,506.000	Local 50.947811	637,153.32	25.270000	316,026.62	-321,126.70	0.05
			Base 50.947811	637,153.32	25.270000	316,026.62	-321,126.70	0.05
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		16,909.000	Local 25.831160	436,779.09	20.990000	354,919.91	-81,859.18	0.06
			Base 25.831160	436,779.09	20.990000	354,919.91	-81,859.18	0.06

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
171871502	CINCINNATI BELL INC COMMON STOCK USD.01							
		43,418.000	Local 15.912317	690,880.97	15.050000	653,440.90	-37,440.07	0.10
			Base 15.912317	690,880.97	15.050000	653,440.90	-37,440.07	0.10
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
		17,131.000	Local 37.455020	641,641.94	27.900000	477,954.90	-163,687.04	0.08
			Base 37.455020	641,641.94	27.900000	477,954.90	-163,687.04	0.08
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		13,733.000	Local 47.690381	654,932.00	60.430000	829,885.19	174,953.19	0.13
			Base 47.690381	654,932.00	60.430000	829,885.19	174,953.19	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
		14,197.000	Local 35.945966	510,324.88	37.150000	527,418.55	17,093.67	0.08
			Base 35.945966	510,324.88	37.150000	527,418.55	17,093.67	0.08
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		342,498.000	Local 8.502975	2,912,252.03	8.280000	2,835,883.44	-76,368.59	0.45
			Base 8.502975	2,912,252.03	8.280000	2,835,883.44	-76,368.59	0.45
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		3,977.000	Local 215.980764	858,955.50	228.950000	910,534.15	51,578.65	0.15
			Base 215.980764	858,955.50	228.950000	910,534.15	51,578.65	0.15
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		36,044.000	Local 47.046497	1,695,743.95	55.800000	2,011,255.20	315,511.25	0.32
			Base 47.046497	1,695,743.95	55.800000	2,011,255.20	315,511.25	0.32
19249H103	COHERUS BIOSCIENCES INC COMMON STOCK USD.0001							
		53,878.000	Local 17.855320	962,008.95	16.670000	898,146.26	-63,862.69	0.14
			Base 17.855320	962,008.95	16.670000	898,146.26	-63,862.69	0.14
192576106	COHU INC COMMON STOCK USD1.0							
		35,863.000	Local 15.594412	559,262.38	21.730000	779,302.99	220,040.61	0.12
			Base 15.594412	559,262.38	21.730000	779,302.99	220,040.61	0.12
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		61,328.000	Local 27.813454	1,705,743.50	28.410000	1,742,328.48	36,584.98	0.28
			Base 27.813454	1,705,743.50	28.410000	1,742,328.48	36,584.98	0.28

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
		31,293.000	Local 19.877153	622,015.75	45.800000	1,433,219.40	811,203.65	0.23
			Base 19.877153	622,015.75	45.800000	1,433,219.40	811,203.65	0.23
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
		45,865.000	Local 39.670920	1,819,506.74	57.990000	2,659,711.35	840,204.61	0.42
			Base 39.670920	1,819,506.74	57.990000	2,659,711.35	840,204.61	0.42
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
		96,316.000	Local 9.218615	887,900.16	6.240000	601,011.84	-286,888.32	0.10
			Base 9.218615	887,900.16	6.240000	601,011.84	-286,888.32	0.10
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		18,308.000	Local 31.560907	577,817.08	46.300000	847,660.40	269,843.32	0.14
			Base 31.560907	577,817.08	46.300000	847,660.40	269,843.32	0.14
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
		10,816.000	Local 48.176832	521,080.61	27.890000	301,658.24	-219,422.37	0.05
			Base 48.176832	521,080.61	27.890000	301,658.24	-219,422.37	0.05
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
		21,172.000	Local 23.207847	491,356.54	14.400000	304,876.80	-186,479.74	0.05
			Base 23.207847	491,356.54	14.400000	304,876.80	-186,479.74	0.05
207410101	CONMED CORP COMMON STOCK USD.01							
		24,476.000	Local 46.797705	1,145,420.63	77.970000	1,908,393.72	762,973.09	0.30
			Base 46.797705	1,145,420.63	77.970000	1,908,393.72	762,973.09	0.30
208242107	CONN S INC COMMON STOCK USD.01							
		16,473.000	Local 17.376776	286,247.63	9.370000	154,352.01	-131,895.62	0.02
			Base 17.376776	286,247.63	9.370000	154,352.01	-131,895.62	0.02
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		22,303.000	Local 20.425440	455,548.59	3.790000	84,528.37	-371,020.22	0.01
			Base 20.425440	455,548.59	3.790000	84,528.37	-371,020.22	0.01
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		62,694.000	Local 17.820884	1,117,262.49	4.670000	292,780.98	-824,481.51	0.05
			Base 17.820884	1,117,262.49	4.670000	292,780.98	-824,481.51	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
		14,475.000	Local 78.295688	1,133,330.09	15.690000	227,112.75	-906,217.34	0.04
			Base 78.295688	1,133,330.09	15.690000	227,112.75	-906,217.34	0.04
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
		43,095.000	Local 25.275259	1,089,237.30	34.390000	1,482,037.05	392,799.75	0.24
			Base 25.275259	1,089,237.30	34.390000	1,482,037.05	392,799.75	0.24
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		89,095.000	Local 18.486836	1,647,084.66	16.780000	1,495,014.10	-152,070.56	0.24
			Base 18.486836	1,647,084.66	16.780000	1,495,014.10	-152,070.56	0.24
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
		38,642.000	Local 31.873850	1,231,669.31	27.350000	1,056,858.70	-174,810.61	0.17
			Base 31.873850	1,231,669.31	27.350000	1,056,858.70	-174,810.61	0.17
21871N101	CORECIVIC INC REIT USD.01							
		102,483.000	Local 9.736180	997,792.95	6.410000	656,916.03	-340,876.92	0.10
			Base 9.736180	997,792.95	6.410000	656,916.03	-340,876.92	0.10
221006109	CORVEL CORP COMMON STOCK USD.0001							
		7,834.000	Local 38.895600	304,708.13	91.220000	714,617.48	409,909.35	0.11
			Base 38.895600	304,708.13	91.220000	714,617.48	409,909.35	0.11
22304C100	COVETRUS INC COMMON STOCK							
		84,226.000	Local 11.130389	937,468.14	24.690000	2,079,539.94	1,142,071.80	0.33
			Base 11.130389	937,468.14	24.690000	2,079,539.94	1,142,071.80	0.33
227046109	CROCS INC COMMON STOCK USD.001							
		57,806.000	Local 22.073534	1,275,982.69	52.330000	3,024,987.98	1,749,005.29	0.48
			Base 22.073534	1,275,982.69	52.330000	3,024,987.98	1,749,005.29	0.48
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		30,024.000	Local 8.718691	261,769.99	7.850000	235,688.40	-26,081.59	0.04
			Base 8.718691	261,769.99	7.850000	235,688.40	-26,081.59	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01							
		32,432.000	Local 13.865952	449,700.54	16.760000	543,560.32	93,859.78	0.09
			Base 13.865952	449,700.54	16.760000	543,560.32	93,859.78	0.09

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
229669106	CUBIC CORP COMMON STOCK		26,839.000	Local	50.178291	1,346,735.16	59.110000	1,586,453.29	239,718.13	0.25
				Base	50.178291	1,346,735.16	59.110000	1,586,453.29	239,718.13	0.25
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0		24,816.000	Local	23.466464	582,343.78	13.820000	342,957.12	-239,386.66	0.05
				Base	23.466464	582,343.78	13.820000	342,957.12	-239,386.66	0.05
232109108	CUTERA INC COMMON STOCK USD.001		15,073.000	Local	35.185610	530,352.70	18.930000	285,331.89	-245,020.81	0.05
				Base	35.185610	530,352.70	18.930000	285,331.89	-245,020.81	0.05
23282W605	CYTOKINETICS INC COMMON STOCK USD.001		60,425.000	Local	16.066191	970,799.61	15.370000	928,732.25	-42,067.36	0.15
				Base	16.066191	970,799.61	15.370000	928,732.25	-42,067.36	0.15
23291C103	DMC GLOBAL INC COMMON STOCK USD.05		12,652.000	Local	59.083084	747,519.18	35.570000	450,031.64	-297,487.54	0.07
				Base	59.083084	747,519.18	35.570000	450,031.64	-297,487.54	0.07
23332B106	DSP GROUP INC COMMON STOCK USD.001		18,735.000	Local	10.148168	190,125.93	13.170000	246,739.95	56,614.02	0.04
				Base	10.148168	190,125.93	13.170000	246,739.95	56,614.02	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01		14,012.000	Local	49.339881	691,350.41	15.640000	219,147.68	-472,202.73	0.03
				Base	49.339881	691,350.41	15.640000	219,147.68	-472,202.73	0.03
234264109	DAKTRONICS INC COMMON STOCK		31,341.000	Local	9.031974	283,071.11	3.900000	122,229.90	-160,841.21	0.02
				Base	9.031974	283,071.11	3.900000	122,229.90	-160,841.21	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01		40,676.000	Local	31.023841	1,261,925.75	17.160000	698,000.16	-563,925.59	0.11
				Base	31.023841	1,261,925.75	17.160000	698,000.16	-563,925.59	0.11
24790A127	DENBURY INC DENBURY CW23		1,126.000	Local	708.923739	798,248.13	1.940000	2,184.44	-796,063.69	0.00
				Base	708.923739	798,248.13	1.940000	2,184.44	-796,063.69	0.00

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
248019101	DELUXE CORP COMMON STOCK USD1.0							
		35,858.000	Local 29.073802	1,042,528.38	21.440000	768,795.52	-273,732.86	0.12
			Base 29.073802	1,042,528.38	21.440000	768,795.52	-273,732.86	0.12
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK							
		50,352.000	Local 17.380890	875,162.57	4.330000	218,024.16	-657,138.41	0.03
			Base 17.380890	875,162.57	4.330000	218,024.16	-657,138.41	0.03
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		170,917.000	Local 9.636406	1,647,025.56	4.940000	844,329.98	-802,695.58	0.13
			Base 9.636406	1,647,025.56	4.940000	844,329.98	-802,695.58	0.13
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
		66,541.000	Local 10.867456	723,131.40	6.230000	414,550.43	-308,580.97	0.07
			Base 10.867456	723,131.40	6.230000	414,550.43	-308,580.97	0.07
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
		24,874.000	Local 11.279521	280,566.81	14.730000	366,394.02	85,827.21	0.06
			Base 11.279521	280,566.81	14.730000	366,394.02	85,827.21	0.06
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01							
		24,354.000	Local 14.923726	363,452.43	12.650000	308,078.10	-55,374.33	0.05
			Base 14.923726	363,452.43	12.650000	308,078.10	-55,374.33	0.05
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		14,068.000	Local 59.441279	836,219.92	51.450000	723,798.60	-112,421.32	0.12
			Base 59.441279	836,219.92	51.450000	723,798.60	-112,421.32	0.12
254543101	DIODES INC COMMON STOCK USD.667							
		36,027.000	Local 29.830667	1,074,709.45	57.830000	2,083,441.41	1,008,731.96	0.33
			Base 29.830667	1,074,709.45	57.830000	2,083,441.41	1,008,731.96	0.33
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
		203,269.000	Local 4.143900	842,326.41	2.895000	588,463.76	-253,862.65	0.09
			Base 4.143900	842,326.41	2.895000	588,463.76	-253,862.65	0.09
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
		61,166.000	Local 19.065963	1,166,188.67	1.170000	71,564.22	-1,094,624.45	0.01
			Base 19.065963	1,166,188.67	1.170000	71,564.22	-1,094,624.45	0.01

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01		25,793.000	Local	20.773882	535,820.73	12.630000	325,765.59	-210,055.14	0.05
		Base		20.773882	535,820.73	12.630000	325,765.59	-210,055.14	0.05	
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01		24,733.000	Local	45.741075	1,131,314.02	89.270000	2,207,914.91	1,076,600.89	0.35
		Base		45.741075	1,131,314.02	89.270000	2,207,914.91	1,076,600.89	0.35	
262037104	DRIL QUIP INC COMMON STOCK USD.01		30,036.000	Local	37.177860	1,116,674.21	25.900000	777,932.40	-338,741.81	0.12
		Base		37.177860	1,116,674.21	25.900000	777,932.40	-338,741.81	0.12	
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01		16,002.000	Local	12.757407	204,144.02	14.120000	225,948.24	21,804.22	0.04
		Base		12.757407	204,144.02	14.120000	225,948.24	21,804.22	0.04	
268948106	EAGLE BANCORP INC COMMON STOCK USD.01		27,672.000	Local	51.412758	1,422,693.85	29.920000	827,946.24	-594,747.61	0.13
		Base		51.412758	1,422,693.85	29.920000	827,946.24	-594,747.61	0.13	
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001		10,376.000	Local	53.422814	554,315.12	46.520000	482,691.52	-71,623.60	0.08
		Base		53.422814	554,315.12	46.520000	482,691.52	-71,623.60	0.08	
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01		68,353.000	Local	21.724329	1,484,923.08	20.900000	1,428,577.70	-56,345.38	0.23
		Base		21.724329	1,484,923.08	20.900000	1,428,577.70	-56,345.38	0.23	
278715206	EBIX INC COMMON STOCK USD.1		20,126.000	Local	22.575643	454,357.40	18.060000	363,475.56	-90,881.84	0.06
		Base		22.575643	454,357.40	18.060000	363,475.56	-90,881.84	0.06	
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001		22,796.000	Local	23.440472	534,349.01	26.970000	614,808.12	80,459.11	0.10
		Base		23.440472	534,349.01	26.970000	614,808.12	80,459.11	0.10	
28238P109	EHEALTH INC COMMON STOCK USD.001		22,059.000	Local	63.343515	1,397,294.59	67.110000	1,480,379.49	83,084.90	0.24
		Base		63.343515	1,397,294.59	67.110000	1,480,379.49	83,084.90	0.24	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
282914100	8X8 INC COMMON STOCK USD.001							
		89,293.000	Local 12.579822	1,123,290.01	17.280000	1,542,983.04	419,693.03	0.25
			Base 12.579822	1,123,290.01	17.280000	1,542,983.04	419,693.03	0.25
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
		25,076.000	Local 23.626222	592,451.15	32.010000	802,682.76	210,231.61	0.13
			Base 23.626222	592,451.15	32.010000	802,682.76	210,231.61	0.13
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		15,299.000	Local 49.482880	757,038.58	43.630000	667,495.37	-89,543.21	0.11
			Base 49.482880	757,038.58	43.630000	667,495.37	-89,543.21	0.11
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		26,908.000	Local 30.971936	833,392.86	31.930000	859,172.44	25,779.58	0.14
			Base 30.971936	833,392.86	31.930000	859,172.44	25,779.58	0.14
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
		17,671.000	Local 33.715819	595,792.23	46.210000	816,576.91	220,784.68	0.13
			Base 33.715819	595,792.23	46.210000	816,576.91	220,784.68	0.13
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
		51,306.000	Local 23.754199	1,218,732.91	17.830000	914,785.98	-303,946.93	0.15
			Base 23.754199	1,218,732.91	17.830000	914,785.98	-303,946.93	0.15
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
		17,575.000	Local 47.883903	841,559.60	59.020000	1,037,276.50	195,716.90	0.17
			Base 47.883903	841,559.60	59.020000	1,037,276.50	195,716.90	0.17
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		30,213.000	Local 21.329021	644,413.71	15.350000	463,769.55	-180,644.16	0.07
			Base 21.329021	644,413.71	15.350000	463,769.55	-180,644.16	0.07
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		43,300.000	Local 19.039857	824,425.80	58.840000	2,547,772.00	1,723,346.20	0.41
			Base 19.039857	824,425.80	58.840000	2,547,772.00	1,723,346.20	0.41
294268107	EPLUS INC COMMON STOCK USD.01							
		11,611.000	Local 48.669662	565,103.44	67.510000	783,858.61	218,755.17	0.13
			Base 48.669662	565,103.44	67.510000	783,858.61	218,755.17	0.13

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	22,367.000	Local 46.514673	1,040,393.68	83.690000	1,871,894.23	831,500.55	0.30
			Base 46.514673	1,040,393.68	83.690000	1,871,894.23	831,500.55	0.30
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01	87,470.000	Local 22.234200	1,944,825.51	16.520000	1,445,004.40	-499,821.11	0.23
			Base 22.234200	1,944,825.51	16.520000	1,445,004.40	-499,821.11	0.23
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	18,713.000	Local 19.990832	374,088.43	16.050000	300,343.65	-73,744.78	0.05
			Base 19.990832	374,088.43	16.050000	300,343.65	-73,744.78	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01	51,244.000	Local 21.552979	1,104,460.85	33.280000	1,705,400.32	600,939.47	0.27
			Base 21.552979	1,104,460.85	33.280000	1,705,400.32	600,939.47	0.27
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001	29,282.000	Local 37.383307	1,094,658.00	75.740000	2,217,818.68	1,123,160.68	0.35
			Base 37.383307	1,094,658.00	75.740000	2,217,818.68	1,123,160.68	0.35
30214U102	EXPONENT INC COMMON STOCK USD.001	44,223.000	Local 28.142619	1,244,551.03	69.590000	3,077,478.57	1,832,927.54	0.49
			Base 28.142619	1,244,551.03	69.590000	3,077,478.57	1,832,927.54	0.49
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001	104,978.000	Local 12.009652	1,260,749.20	4.060000	426,210.68	-834,538.52	0.07
			Base 12.009652	1,260,749.20	4.060000	426,210.68	-834,538.52	0.07
30227H106	EXTERRAN CORP COMMON STOCK USD.01	21,442.000	Local 13.116818	281,250.81	4.230000	90,699.66	-190,551.15	0.01
			Base 13.116818	281,250.81	4.230000	90,699.66	-190,551.15	0.01
302301106	EZCORP INC CL A COMMON STOCK USD.01	44,631.000	Local 17.953240	801,271.06	4.460000	199,054.26	-602,216.80	0.03
			Base 17.953240	801,271.06	4.460000	199,054.26	-602,216.80	0.03
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0	26,394.000	Local 29.666476	783,016.98	29.500000	778,623.00	-4,393.98	0.12
			Base 29.666476	783,016.98	29.500000	778,623.00	-4,393.98	0.12

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
		15,239.000	Local 44.087156	671,844.17	60.240000	917,997.36	246,153.19	0.15
			Base 44.087156	671,844.17	60.240000	917,997.36	246,153.19	0.15
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		51,902.000	Local 13.070315	678,375.48	28.680000	1,488,549.36	810,173.88	0.24
			Base 13.070315	678,375.48	28.680000	1,488,549.36	810,173.88	0.24
315405100	FERRO CORP COMMON STOCK USD1.0							
		70,461.000	Local 17.080707	1,203,523.67	12.860000	906,128.46	-297,395.21	0.14
			Base 17.080707	1,203,523.67	12.860000	906,128.46	-297,395.21	0.14
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
		30,845.000	Local 36.481365	1,125,267.71	31.290000	965,140.05	-160,127.66	0.15
			Base 36.481365	1,125,267.71	31.290000	965,140.05	-160,127.66	0.15
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
		14,899.000	Local 20.132526	299,954.50	8.640000	128,727.36	-171,227.14	0.02
			Base 20.132526	299,954.50	8.640000	128,727.36	-171,227.14	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		186,887.000	Local 6.207471	1,160,095.56	6.490000	1,212,896.63	52,801.07	0.19
			Base 6.207471	1,160,095.56	6.490000	1,212,896.63	52,801.07	0.19
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		84,285.000	Local 7.988854	673,340.59	8.620000	726,536.70	53,196.11	0.12
			Base 7.988854	673,340.59	8.620000	726,536.70	53,196.11	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		83,949.000	Local 20.406604	1,713,113.99	14.300000	1,200,470.70	-512,643.29	0.19
			Base 20.406604	1,713,113.99	14.300000	1,200,470.70	-512,643.29	0.19
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
		111,268.000	Local 17.674769	1,966,636.21	17.260000	1,920,485.68	-46,150.53	0.31
			Base 17.674769	1,966,636.21	17.260000	1,920,485.68	-46,150.53	0.31
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		97,922.000	Local 15.443957	1,512,303.19	12.550000	1,228,921.10	-283,382.09	0.20
			Base 15.443957	1,512,303.19	12.550000	1,228,921.10	-283,382.09	0.20

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		36,255.000	Local 30.748955	1,114,803.36	29.350000	1,064,084.25	-50,719.11	0.17
			Base 30.748955	1,114,803.36	29.350000	1,064,084.25	-50,719.11	0.17
346375108	FORMFACTOR INC COMMON STOCK USD.001							
		65,986.000	Local 15.871873	1,047,321.39	28.350000	1,870,703.10	823,381.71	0.30
			Base 15.871873	1,047,321.39	28.350000	1,870,703.10	823,381.71	0.30
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
		9,387.000	Local 34.671821	325,464.38	36.940000	346,755.78	21,291.40	0.06
			Base 34.671821	325,464.38	36.940000	346,755.78	21,291.40	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		23,971.000	Local 40.710715	975,876.54	62.970000	1,509,453.87	533,577.33	0.24
			Base 40.710715	975,876.54	62.970000	1,509,453.87	533,577.33	0.24
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
		39,991.000	Local 14.281730	571,140.65	5.710000	228,348.61	-342,792.04	0.04
			Base 14.281730	571,140.65	5.710000	228,348.61	-342,792.04	0.04
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001							
		19,296.000	Local 17.417352	336,085.22	14.560000	280,949.76	-55,135.46	0.04
			Base 17.417352	336,085.22	14.560000	280,949.76	-55,135.46	0.04
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
		74,957.000	Local 20.627139	1,546,148.43	25.340000	1,899,410.38	353,261.95	0.30
			Base 20.627139	1,546,148.43	25.340000	1,899,410.38	353,261.95	0.30
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
		32,799.000	Local 32.381489	1,062,080.45	59.730000	1,959,084.27	897,003.82	0.31
			Base 32.381489	1,062,080.45	59.730000	1,959,084.27	897,003.82	0.31
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
		82,535.000	Local 11.015496	909,164.00	4.200000	346,647.00	-562,517.00	0.06
			Base 11.015496	909,164.00	4.200000	346,647.00	-562,517.00	0.06
359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
		10,101.000	Local 41.833401	422,559.18	32.530000	328,585.53	-93,973.65	0.05
			Base 41.833401	422,559.18	32.530000	328,585.53	-93,973.65	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
		44,394.000	Local 30.550549	1,356,261.08	45.250000	2,008,828.50	652,567.42	0.32
			Base 30.550549	1,356,261.08	45.250000	2,008,828.50	652,567.42	0.32
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
		22,168.000	Local 14.116251	312,929.06	11.890000	263,577.52	-49,351.54	0.04
			Base 14.116251	312,929.06	11.890000	263,577.52	-49,351.54	0.04
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
		41,378.000	Local 19.009489	786,574.65	21.810000	902,454.18	115,879.53	0.14
			Base 19.009489	786,574.65	21.810000	902,454.18	115,879.53	0.14
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
		37,047.000	Local 32.582310	1,207,076.85	13.480000	499,393.56	-707,683.29	0.08
			Base 32.582310	1,207,076.85	13.480000	499,393.56	-707,683.29	0.08
36251C103	GMS INC COMMON STOCK USD.01							
		36,610.000	Local 20.391357	746,527.58	22.600000	827,386.00	80,858.42	0.13
			Base 20.391357	746,527.58	22.600000	827,386.00	80,858.42	0.13
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
		46,601.000	Local 5.059098	235,759.04	10.470000	487,912.47	252,153.43	0.08
			Base 5.059098	235,759.04	10.470000	487,912.47	252,153.43	0.08
36472T109	GANNETT CO INC COMMON STOCK USD.01							
		113,394.000	Local 8.407748	953,388.20	1.150000	130,403.10	-822,985.10	0.02
			Base 8.407748	953,388.20	1.150000	130,403.10	-822,985.10	0.02
371532102	GENESCO INC COMMON STOCK USD1.0							
		12,015.000	Local 47.309324	568,421.53	17.720000	212,905.80	-355,515.73	0.03
			Base 47.309324	568,421.53	17.720000	212,905.80	-355,515.73	0.03
37253A103	GENTHERM INC COMMON STOCK							
		27,968.000	Local 47.355549	1,324,440.00	46.290000	1,294,638.72	-29,801.28	0.21
			Base 47.355549	1,324,440.00	46.290000	1,294,638.72	-29,801.28	0.21
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01							
		11,725.000	Local 35.465707	415,835.41	5.130000	60,149.25	-355,686.16	0.01
			Base 35.465707	415,835.41	5.130000	60,149.25	-355,686.16	0.01

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
374297109	GETTY REALTY CORP REIT USD.01							
		30,430.000	Local 22.436563	682,744.61	26.280000	799,700.40	116,955.79	0.13
			Base 22.436563	682,744.61	26.280000	799,700.40	116,955.79	0.13
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
		27,780.000	Local 22.510638	625,345.52	57.450000	1,595,961.00	970,615.48	0.25
			Base 22.510638	625,345.52	57.450000	1,595,961.00	970,615.48	0.25
377320106	GLATFELTER CORP COMMON STOCK USD.01							
		38,119.000	Local 17.938616	683,802.12	14.270000	543,958.13	-139,843.99	0.09
			Base 17.938616	683,802.12	14.270000	543,958.13	-139,843.99	0.09
377322102	GLAUKOS CORP COMMON STOCK USD.001							
		38,331.000	Local 37.202927	1,426,025.39	55.920000	2,143,469.52	717,444.13	0.34
			Base 37.202927	1,426,025.39	55.920000	2,143,469.52	717,444.13	0.34
379378201	GLOBAL NET LEASE INC REIT USD.01							
		76,610.000	Local 17.217554	1,319,036.83	14.230000	1,090,160.30	-228,876.53	0.17
			Base 17.217554	1,319,036.83	14.230000	1,090,160.30	-228,876.53	0.17
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
		126,040.000	Local 6.451827	813,188.28	7.160000	902,446.40	89,258.12	0.14
			Base 6.451827	813,188.28	7.160000	902,446.40	89,258.12	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		40,019.000	Local 25.449324	1,018,456.48	19.310000	772,766.89	-245,689.59	0.12
			Base 25.449324	1,018,456.48	19.310000	772,766.89	-245,689.59	0.12
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01							
		47,292.000	Local 16.669695	788,343.23	6.740000	318,748.08	-469,595.15	0.05
			Base 16.669695	788,343.23	6.740000	318,748.08	-469,595.15	0.05
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01							
		47,129.000	Local 29.461758	1,388,503.18	12.990000	612,205.71	-776,297.47	0.10
			Base 29.461758	1,388,503.18	12.990000	612,205.71	-776,297.47	0.10
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001							
		45,914.000	Local 34.333038	1,576,367.11	53.320000	2,448,134.48	871,767.37	0.39
			Base 34.333038	1,576,367.11	53.320000	2,448,134.48	871,767.37	0.39

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
393222104	GREEN PLAINS INC COMMON STOCK USD.001							
		28,710.000	Local 19.296380	553,999.08	15.100000	433,521.00	-120,478.08	0.07
			Base 19.296380	553,999.08	15.100000	433,521.00	-120,478.08	0.07
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
		28,099.000	Local 31.225880	877,416.01	26.980000	758,111.02	-119,304.99	0.12
			Base 31.225880	877,416.01	26.980000	758,111.02	-119,304.99	0.12
395259104	GREENHILL + CO INC COMMON STOCK USD.01							
		12,218.000	Local 36.542710	446,478.83	12.930000	157,978.74	-288,500.09	0.03
			Base 36.542710	446,478.83	12.930000	157,978.74	-288,500.09	0.03
398433102	GRIFFON CORP COMMON STOCK USD.25							
		39,147.000	Local 15.523754	607,708.41	21.440000	839,311.68	231,603.27	0.13
			Base 15.523754	607,708.41	21.440000	839,311.68	231,603.27	0.13
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
		14,700.000	Local 56.147389	825,366.62	106.080000	1,559,376.00	734,009.38	0.25
			Base 56.147389	825,366.62	106.080000	1,559,376.00	734,009.38	0.25
401617105	GUESS? INC COMMON STOCK USD.01							
		32,205.000	Local 13.400816	431,573.29	11.780000	379,374.90	-52,198.39	0.06
			Base 13.400816	431,573.29	11.780000	379,374.90	-52,198.39	0.06
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01							
		124,820.000	Local 7.248984	904,818.18	0.256000	31,953.92	-872,864.26	0.01
			Base 7.248984	904,818.18	0.256000	31,953.92	-872,864.26	0.01
40416E103	HCI GROUP INC COMMON STOCK							
		5,262.000	Local 42.045538	221,243.62	46.980000	247,208.76	25,965.14	0.04
			Base 42.045538	221,243.62	46.980000	247,208.76	25,965.14	0.04
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01							
		75,830.000	Local 18.247330	1,383,695.01	26.620000	2,018,594.60	634,899.59	0.32
			Base 18.247330	1,383,695.01	26.620000	2,018,594.60	634,899.59	0.32
41043F208	HANGER INC COMMON STOCK USD.01							
		32,660.000	Local 21.709989	709,048.24	17.470000	570,570.20	-138,478.04	0.09
			Base 21.709989	709,048.24	17.470000	570,570.20	-138,478.04	0.09

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		26,263.000	Local 12.479484	327,748.68	8.990000	236,104.37	-91,644.31	0.04
			Base 12.479484	327,748.68	8.990000	236,104.37	-91,644.31	0.04
413160102	HARMONIC INC COMMON STOCK USD.001							
		83,464.000	Local 6.156177	513,819.13	5.940000	495,776.16	-18,042.97	0.08
			Base 6.156177	513,819.13	5.940000	495,776.16	-18,042.97	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
		67,594.000	Local 14.742140	996,480.24	12.900000	871,962.60	-124,517.64	0.14
			Base 14.742140	996,480.24	12.900000	871,962.60	-124,517.64	0.14
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		14,795.000	Local 14.912208	220,626.11	25.020000	370,170.90	149,544.79	0.06
			Base 14.912208	220,626.11	25.020000	370,170.90	149,544.79	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		39,404.000	Local 25.173727	991,945.55	13.850000	545,745.40	-446,200.15	0.09
			Base 25.173727	991,945.55	13.850000	545,745.40	-446,200.15	0.09
420261109	HAWKINS INC COMMON STOCK USD.05							
		8,135.000	Local 38.341215	311,905.78	46.710000	379,985.85	68,080.07	0.06
			Base 38.341215	311,905.78	46.710000	379,985.85	68,080.07	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		10,752.000	Local 46.519582	500,178.55	16.210000	174,289.92	-325,888.63	0.03
			Base 46.519582	500,178.55	16.210000	174,289.92	-325,888.63	0.03
42222N103	HEALTHSTREAM INC COMMON STOCK							
		21,918.000	Local 26.538694	581,675.09	18.300000	401,099.40	-180,575.69	0.06
			Base 26.538694	581,675.09	18.300000	401,099.40	-180,575.69	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		42,521.000	Local 18.313313	778,700.37	18.310000	778,559.51	-140.86	0.12
			Base 18.313313	778,700.37	18.310000	778,559.51	-140.86	0.12
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		16,562.000	Local 22.310132	369,500.41	22.850000	378,441.70	8,941.29	0.06
			Base 22.310132	369,500.41	22.850000	378,441.70	8,941.29	0.06

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		120,837.000	Local 5.767832	696,967.52	2.480000	299,675.76	-397,291.76	0.05
			Base 5.767832	696,967.52	2.480000	299,675.76	-397,291.76	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		92,072.000	Local 20.792611	1,914,417.27	14.870000	1,369,110.64	-545,306.63	0.22
			Base 20.792611	1,914,417.27	14.870000	1,369,110.64	-545,306.63	0.22
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		30,779.000	Local 31.000059	954,150.81	20.960000	645,127.84	-309,022.97	0.10
			Base 31.000059	954,150.81	20.960000	645,127.84	-309,022.97	0.10
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		31,235.000	Local 16.617890	519,059.80	4.900000	153,051.50	-366,008.30	0.02
			Base 16.617890	519,059.80	4.900000	153,051.50	-366,008.30	0.02
42805E306	HESKA CORP COMMON STOCK USD.001							
		7,604.000	Local 96.749095	735,680.12	117.330000	892,177.32	156,497.20	0.14
			Base 96.749095	735,680.12	117.330000	892,177.32	156,497.20	0.14
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		14,199.000	Local 34.842129	494,723.39	37.810000	536,864.19	42,140.80	0.09
			Base 34.842129	494,723.39	37.810000	536,864.19	42,140.80	0.09
43114K207	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
		1,422.000	Local 357.824044	508,825.79	5.520000	7,849.44	-500,976.35	0.00
			Base 357.824044	508,825.79	5.520000	7,849.44	-500,976.35	0.00
431571108	HILLENBRAND INC COMMON STOCK							
		64,019.000	Local 24.507760	1,568,962.31	29.250000	1,872,555.75	303,593.44	0.30
			Base 24.507760	1,568,962.31	29.250000	1,872,555.75	303,593.44	0.30
43785V102	HOMESTREET INC COMMON STOCK							
		19,453.000	Local 29.699284	577,740.18	31.070000	604,404.71	26,664.53	0.10
			Base 29.699284	577,740.18	31.070000	604,404.71	26,664.53	0.10
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		105,585.000	Local 10.115332	1,068,027.33	8.070000	852,070.95	-215,956.38	0.14
			Base 10.115332	1,068,027.33	8.070000	852,070.95	-215,956.38	0.14

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
		35,377.000	Local 24.247105	857,789.85	33.910000	1,199,634.07	341,844.22	0.19
			Base 24.247105	857,789.85	33.910000	1,199,634.07	341,844.22	0.19
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		28,707.000	Local 38.337820	1,100,563.81	50.130000	1,439,081.91	338,518.10	0.23
			Base 38.337820	1,100,563.81	50.130000	1,439,081.91	338,518.10	0.23
45031U101	ISTAR INC REIT USD.001							
		64,371.000	Local 11.746854	756,156.72	11.800000	759,577.80	3,421.08	0.12
			Base 11.746854	756,156.72	11.800000	759,577.80	3,421.08	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
		81,164.000	Local 10.216821	829,238.08	12.150000	986,142.60	156,904.52	0.16
			Base 10.216821	829,238.08	12.150000	986,142.60	156,904.52	0.16
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
		28,217.000	Local 48.907043	1,380,010.03	57.290000	1,616,551.93	236,541.90	0.26
			Base 48.907043	1,380,010.03	57.290000	1,616,551.93	236,541.90	0.26
45384B106	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01							
		31,334.000	Local 42.646300	1,336,279.17	51.580000	1,616,207.72	279,928.55	0.26
			Base 42.646300	1,336,279.17	51.580000	1,616,207.72	279,928.55	0.26
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
		55,863.000	Local 20.640158	1,153,021.15	19.180000	1,071,452.34	-81,568.81	0.17
			Base 20.640158	1,153,021.15	19.180000	1,071,452.34	-81,568.81	0.17
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		30,039.000	Local 27.170638	816,178.78	53.350000	1,602,580.65	786,401.87	0.26
			Base 27.170638	816,178.78	53.350000	1,602,580.65	786,401.87	0.26
45768S105	INNOSPEC INC COMMON STOCK USD.01							
		21,038.000	Local 55.332750	1,164,090.39	66.140000	1,391,453.32	227,362.93	0.22
			Base 55.332750	1,164,090.39	66.140000	1,391,453.32	227,362.93	0.22
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		16,500.000	Local 33.795250	557,621.62	21.760000	359,040.00	-198,581.62	0.06
			Base 33.795250	557,621.62	21.760000	359,040.00	-198,581.62	0.06

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
45780L104	INOGEN INC COMMON STOCK USD.001							
		15,696.000	Local 49.605426	778,606.77	29.210000	458,480.16	-320,126.61	0.07
			Base 49.605426	778,606.77	29.210000	458,480.16	-320,126.61	0.07
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
		19,422.000	Local 37.306768	724,572.05	90.540000	1,758,467.88	1,033,895.83	0.28
			Base 37.306768	724,572.05	90.540000	1,758,467.88	1,033,895.83	0.28
45781M101	INNOVIVA INC COMMON STOCK USD.01							
		53,853.000	Local 11.131057	599,440.83	10.810000	582,150.93	-17,289.90	0.09
			Base 11.131057	599,440.83	10.810000	582,150.93	-17,289.90	0.09
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
		18,612.000	Local 85.201968	1,585,779.03	116.630000	2,170,717.56	584,938.53	0.35
			Base 85.201968	1,585,779.03	116.630000	2,170,717.56	584,938.53	0.35
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		28,122.000	Local 42.666735	1,199,873.92	58.450000	1,643,730.90	443,856.98	0.26
			Base 42.666735	1,199,873.92	58.450000	1,643,730.90	443,856.98	0.26
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		15,132.000	Local 30.487252	461,333.09	41.060000	621,319.92	159,986.83	0.10
			Base 30.487252	461,333.09	41.060000	621,319.92	159,986.83	0.10
458665304	INTERFACE INC COMMON STOCK USD.1							
		50,156.000	Local 15.002144	752,447.55	6.130000	307,456.28	-444,991.27	0.05
			Base 15.002144	752,447.55	6.130000	307,456.28	-444,991.27	0.05
461203101	INVACARE CORP COMMON STOCK USD.25							
		29,481.000	Local 18.616418	548,830.63	8.110000	239,090.91	-309,739.72	0.04
			Base 18.616418	548,830.63	8.110000	239,090.91	-309,739.72	0.04
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
		169,280.000	Local 13.391889	2,266,978.93	2.700000	457,056.00	-1,809,922.93	0.07
			Base 13.391889	2,266,978.93	2.700000	457,056.00	-1,809,922.93	0.07
461730509	INVESTORS REAL ESTATE TRUST REIT							
		10,989.000	Local 70.014687	769,391.39	67.410000	740,768.49	-28,622.90	0.12
			Base 70.014687	769,391.39	67.410000	740,768.49	-28,622.90	0.12

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
		99,946.000	Local 15.914564	1,590,596.99	26.410000	2,639,573.86	1,048,976.87	0.42
			Base 15.914564	1,590,596.99	26.410000	2,639,573.86	1,048,976.87	0.42
462726100	IROBOT CORP COMMON STOCK USD.01							
		23,891.000	Local 36.219501	865,320.10	79.580000	1,901,245.78	1,035,925.68	0.30
			Base 36.219501	865,320.10	79.580000	1,901,245.78	1,035,925.68	0.30
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		342,220.000	Local 76.583510	26,208,408.89	72.020000	24,646,684.40	-1,561,724.49	3.93
			Base 76.583510	26,208,408.89	72.020000	24,646,684.40	-1,561,724.49	3.93
465741106	ITRON INC COMMON STOCK							
		34,550.000	Local 45.759744	1,580,999.17	67.950000	2,347,672.50	766,673.33	0.37
			Base 45.759744	1,580,999.17	67.950000	2,347,672.50	766,673.33	0.37
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		12,787.000	Local 85.227253	1,089,800.89	135.570000	1,733,533.59	643,732.70	0.28
			Base 85.227253	1,089,800.89	135.570000	1,733,533.59	643,732.70	0.28
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		27,166.000	Local 42.420282	1,152,389.38	83.970000	2,281,129.02	1,128,739.64	0.36
			Base 42.420282	1,152,389.38	83.970000	2,281,129.02	1,128,739.64	0.36
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		23,306.000	Local 18.885883	440,154.38	16.710000	389,443.26	-50,711.12	0.06
			Base 18.885883	440,154.38	16.710000	389,443.26	-50,711.12	0.06
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		13,546.000	Local 65.165517	882,732.09	62.930000	852,449.78	-30,282.31	0.14
			Base 65.165517	882,732.09	62.930000	852,449.78	-30,282.31	0.14
483548103	KAMAN CORP COMMON STOCK USD1.0							
		23,699.000	Local 38.695255	917,038.85	39.660000	939,902.34	22,863.49	0.15
			Base 38.695255	917,038.85	39.660000	939,902.34	22,863.49	0.15
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		28,755.000	Local 17.087125	491,340.28	17.380000	499,761.90	8,421.62	0.08
			Base 17.087125	491,340.28	17.380000	499,761.90	8,421.62	0.08

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
		18,177.000	Local 103.300874	1,877,699.98	187.470000	3,407,642.19	1,529,942.21	0.54
			Base 103.300874	1,877,699.98	187.470000	3,407,642.19	1,529,942.21	0.54
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		72,145.000	Local 21.281920	1,535,384.15	10.360000	747,422.20	-787,961.95	0.12
			Base 21.281920	1,535,384.15	10.360000	747,422.20	-787,961.95	0.12
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		78,504.000	Local 14.185914	1,113,651.00	14.250000	1,118,682.00	5,031.00	0.18
			Base 14.185914	1,113,651.00	14.250000	1,118,682.00	5,031.00	0.18
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		40,116.000	Local 35.004705	1,404,248.75	32.900000	1,319,816.40	-84,432.35	0.21
			Base 35.004705	1,404,248.75	32.900000	1,319,816.40	-84,432.35	0.21
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		18,030.000	Local 30.700941	553,537.96	22.430000	404,412.90	-149,125.06	0.06
			Base 30.700941	553,537.96	22.430000	404,412.90	-149,125.06	0.06
500643200	KORN FERRY COMMON STOCK USD.01							
		48,214.000	Local 23.069937	1,112,293.96	30.190000	1,455,580.66	343,286.70	0.23
			Base 23.069937	1,112,293.96	30.190000	1,455,580.66	343,286.70	0.23
50077C106	KRATON CORP COMMON STOCK USD.01							
		27,296.000	Local 24.699331	674,192.95	28.300000	772,476.80	98,283.85	0.12
			Base 24.699331	674,192.95	28.300000	772,476.80	98,283.85	0.12
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		53,070.000	Local 13.809561	732,873.41	26.140000	1,387,249.80	654,376.39	0.22
			Base 13.809561	732,873.41	26.140000	1,387,249.80	654,376.39	0.22
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		18,913.000	Local 47.651233	901,227.77	106.880000	2,021,421.44	1,120,193.67	0.32
			Base 47.651233	901,227.77	106.880000	2,021,421.44	1,120,193.67	0.32
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		21,514.000	Local 47.896368	1,030,442.47	109.660000	2,359,225.24	1,328,782.77	0.38
			Base 47.896368	1,030,442.47	109.660000	2,359,225.24	1,328,782.77	0.38

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
502175102	LTC PROPERTIES INC REIT USD.01							
		33,638.000	Local 35.863402	1,206,373.11	33.010000	1,110,390.38	-95,982.73	0.18
			Base 35.863402	1,206,373.11	33.010000	1,110,390.38	-95,982.73	0.18
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		39,403.000	Local 16.716159	658,666.80	34.230000	1,348,764.69	690,097.89	0.22
			Base 16.716159	658,666.80	34.230000	1,348,764.69	690,097.89	0.22
516012101	LANNETT CO INC COMMON STOCK USD.001							
		29,287.000	Local 28.104042	823,083.07	6.430000	188,315.41	-634,767.66	0.03
			Base 28.104042	823,083.07	6.430000	188,315.41	-634,767.66	0.03
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		57,235.000	Local 21.100235	1,207,671.95	10.860000	621,572.10	-586,099.85	0.10
			Base 21.100235	1,207,671.95	10.860000	621,572.10	-586,099.85	0.10
516806205	LAREDO PETROLEUM INC COMMON STOCK USD.01							
		7,716.000	Local 91.468939	705,774.33	8.040000	62,036.64	-643,737.69	0.01
			Base 91.468939	705,774.33	8.040000	62,036.64	-643,737.69	0.01
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		14,381.000	Local 30.891779	444,254.67	32.480000	467,094.88	22,840.21	0.07
			Base 30.891779	444,254.67	32.480000	467,094.88	22,840.21	0.07
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		237,327.000	Local 9.850501	2,337,789.87	9.930000	2,356,657.11	18,867.24	0.38
			Base 9.850501	2,337,789.87	9.930000	2,356,657.11	18,867.24	0.38
535555106	LINDSAY CORP COMMON STOCK USD1.0							
		9,282.000	Local 75.541003	701,171.59	105.300000	977,394.60	276,223.01	0.16
			Base 75.541003	701,171.59	105.300000	977,394.60	276,223.01	0.16
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		22,473.000	Local 18.806418	422,636.63	8.530000	191,694.69	-230,941.94	0.03
			Base 18.806418	422,636.63	8.530000	191,694.69	-230,941.94	0.03
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		52,721.000	Local 16.238568	856,113.52	53.460000	2,818,464.66	1,962,351.14	0.45
			Base 16.238568	856,113.52	53.460000	2,818,464.66	1,962,351.14	0.45

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
53814L108	LIVENT CORP COMMON STOCK USD.001							
		125,288.000	Local 10.898846	1,365,494.66	10.750000	1,346,846.00	-18,648.66	0.21
			Base 10.898846	1,365,494.66	10.750000	1,346,846.00	-18,648.66	0.21
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
		24,718.000	Local 22.751579	562,373.52	22.120000	546,762.16	-15,611.36	0.09
			Base 22.751579	562,373.52	22.120000	546,762.16	-15,611.36	0.09
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		36,951.000	Local 23.355446	863,007.09	22.040000	814,400.04	-48,607.05	0.13
			Base 23.355446	863,007.09	22.040000	814,400.04	-48,607.05	0.13
550819106	LYDALL INC COMMON STOCK USD.1							
		14,471.000	Local 14.576193	210,932.09	19.790000	286,381.09	75,449.00	0.05
			Base 14.576193	210,932.09	19.790000	286,381.09	75,449.00	0.05
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		42,880.000	Local 22.846388	979,653.12	43.520000	1,866,137.60	886,484.48	0.30
			Base 22.846388	979,653.12	43.520000	1,866,137.60	886,484.48	0.30
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		11,328.000	Local 74.600689	845,076.60	42.020000	476,002.56	-369,074.04	0.08
			Base 74.600689	845,076.60	42.020000	476,002.56	-369,074.04	0.08
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		24,453.000	Local 20.848100	509,798.58	40.920000	1,000,616.76	490,818.18	0.16
			Base 20.848100	509,798.58	40.920000	1,000,616.76	490,818.18	0.16
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
		16,513.000	Local 40.930167	675,879.85	24.280000	400,935.64	-274,944.21	0.06
			Base 40.930167	675,879.85	24.280000	400,935.64	-274,944.21	0.06
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		14,314.000	Local 29.596349	423,642.14	42.750000	611,923.50	188,281.36	0.10
			Base 29.596349	423,642.14	42.750000	611,923.50	188,281.36	0.10
554489104	MACK CALI REALTY CORP REIT USD.01							
		73,823.000	Local 12.751500	941,353.98	10.990000	811,314.77	-130,039.21	0.13
			Base 12.751500	941,353.98	10.990000	811,314.77	-130,039.21	0.13

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
55616P104	MACY S INC COMMON STOCK USD.01	265,775.000	Local 4.951611	1,316,014.46	6.210000	1,650,462.75	334,448.29	0.26
			Base 4.951611	1,316,014.46	6.210000	1,650,462.75	334,448.29	0.26
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001	66,279.000	Local 20.418214	1,353,298.81	24.010000	1,591,358.79	238,059.98	0.25
			Base 20.418214	1,353,298.81	24.010000	1,591,358.79	238,059.98	0.25
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01	19,296.000	Local 54.756107	1,056,573.85	72.270000	1,394,521.92	337,948.07	0.22
			Base 54.756107	1,056,573.85	72.270000	1,394,521.92	337,948.07	0.22
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	23,282.000	Local 40.992211	954,380.66	64.880000	1,510,536.16	556,155.50	0.24
			Base 40.992211	954,380.66	64.880000	1,510,536.16	556,155.50	0.24
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	20,558.000	Local 34.850273	716,451.92	31.230000	642,026.34	-74,425.58	0.10
			Base 34.850273	716,451.92	31.230000	642,026.34	-74,425.58	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0	19,819.000	Local 17.586280	348,542.48	7.330000	145,273.27	-203,269.21	0.02
			Base 17.586280	348,542.48	7.330000	145,273.27	-203,269.21	0.02
567908108	MARINEMAX INC COMMON STOCK USD.001	18,569.000	Local 12.102414	224,729.72	29.980000	556,698.62	331,968.90	0.09
			Base 12.102414	224,729.72	29.980000	556,698.62	331,968.90	0.09
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01	50,368.000	Local 9.925056	499,905.23	15.345000	772,896.96	272,991.73	0.12
			Base 9.925056	499,905.23	15.345000	772,896.96	272,991.73	0.12
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01	94,087.000	Local 10.080400	948,434.59	7.070000	665,195.09	-283,239.50	0.11
			Base 10.080400	948,434.59	7.070000	665,195.09	-283,239.50	0.11
576690101	MATERION CORP COMMON STOCK	17,387.000	Local 36.280909	630,816.17	51.190000	890,040.53	259,224.36	0.14
			Base 36.280909	630,816.17	51.190000	890,040.53	259,224.36	0.14

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
		22,694.000	Local 14.441923	327,745.01	7.600000	172,474.40	-155,270.61	0.03
			Base 14.441923	327,745.01	7.600000	172,474.40	-155,270.61	0.03
57686G105	MATSON INC COMMON STOCK							
		36,949.000	Local 27.715986	1,024,077.96	51.950000	1,919,500.55	895,422.59	0.31
			Base 27.715986	1,024,077.96	51.950000	1,919,500.55	895,422.59	0.31
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
		26,784.000	Local 39.161495	1,048,901.47	21.830000	584,694.72	-464,206.75	0.09
			Base 39.161495	1,048,901.47	21.830000	584,694.72	-464,206.75	0.09
57776J100	MAXLINEAR INC COMMON STOCK							
		56,998.000	Local 26.437571	1,506,888.65	26.440000	1,507,027.12	138.47	0.24
			Base 26.437571	1,506,888.65	26.440000	1,507,027.12	138.47	0.24
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		10,068.000	Local 53.827013	541,930.37	140.490000	1,414,453.32	872,522.95	0.23
			Base 53.827013	541,930.37	140.490000	1,414,453.32	872,522.95	0.23
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
		33,856.000	Local 12.959739	438,764.94	6.290000	212,954.24	-225,810.70	0.03
			Base 12.959739	438,764.94	6.290000	212,954.24	-225,810.70	0.03
589433101	MEREDITH CORP COMMON STOCK USD1.0							
		34,503.000	Local 13.330871	459,955.03	11.000000	379,533.00	-80,422.03	0.06
			Base 13.330871	459,955.03	11.000000	379,533.00	-80,422.03	0.06
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
		36,719.000	Local 17.373106	637,923.08	17.150000	629,730.85	-8,192.23	0.10
			Base 17.373106	637,923.08	17.150000	629,730.85	-8,192.23	0.10
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		41,828.000	Local 24.074881	1,007,004.14	50.050000	2,093,491.40	1,086,487.26	0.33
			Base 24.074881	1,007,004.14	50.050000	2,093,491.40	1,086,487.26	0.33
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		32,258.000	Local 39.543681	1,275,600.05	87.090000	2,809,349.22	1,533,749.17	0.45
			Base 39.543681	1,275,600.05	87.090000	2,809,349.22	1,533,749.17	0.45

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
59001K100	MERITOR INC COMMON STOCK USD1.0							
		61,908.000	Local 24.280942	1,503,184.58	24.340000	1,506,840.72	3,656.14	0.24
			Base 24.280942	1,503,184.58	24.340000	1,506,840.72	3,656.14	0.24
59064R109	MESA LABORATORIES INC COMMON STOCK							
		4,162.000	Local 238.506651	992,664.68	261.410000	1,087,988.42	95,323.74	0.17
			Base 238.506651	992,664.68	261.410000	1,087,988.42	95,323.74	0.17
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		29,664.000	Local 25.316205	750,979.91	29.340000	870,341.76	119,361.85	0.14
			Base 25.316205	750,979.91	29.340000	870,341.76	119,361.85	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		32,150.000	Local 20.183877	648,911.64	30.770000	989,255.50	340,343.86	0.16
			Base 20.183877	648,911.64	30.770000	989,255.50	340,343.86	0.16
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
		63,218.000	Local 7.924133	500,947.86	8.110000	512,697.98	11,750.12	0.08
			Base 7.924133	500,947.86	8.110000	512,697.98	11,750.12	0.08
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
		6,204.000	Local 136.320174	845,730.36	167.070000	1,036,502.28	190,771.92	0.17
			Base 136.320174	845,730.36	167.070000	1,036,502.28	190,771.92	0.17
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
		10,907.000	Local 20.169283	219,986.37	43.390000	473,254.73	253,268.36	0.08
			Base 20.169283	219,986.37	43.390000	473,254.73	253,268.36	0.08
610236101	MONRO INC COMMON STOCK USD.01							
		28,522.000	Local 45.852894	1,307,816.24	42.060000	1,199,635.32	-108,180.92	0.19
			Base 45.852894	1,307,816.24	42.060000	1,199,635.32	-108,180.92	0.19
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
		25,703.000	Local 50.871661	1,307,554.30	62.390000	1,603,610.17	296,055.87	0.26
			Base 50.871661	1,307,554.30	62.390000	1,603,610.17	296,055.87	0.26
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
		16,295.000	Local 28.865191	470,358.28	14.730000	240,025.35	-230,332.93	0.04
			Base 28.865191	470,358.28	14.730000	240,025.35	-230,332.93	0.04

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
		14,184.000	Local 19.591980	277,892.64	10.910000	154,747.44	-123,145.20	0.02
			Base 19.591980	277,892.64	10.910000	154,747.44	-123,145.20	0.02
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
		48,652.000	Local 23.555043	1,145,999.95	28.930000	1,407,502.36	261,502.41	0.22
			Base 23.555043	1,145,999.95	28.930000	1,407,502.36	261,502.41	0.22
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01							
		62,276.000	Local 22.234500	1,384,675.72	21.080000	1,312,778.08	-71,897.64	0.21
			Base 22.234500	1,384,675.72	21.080000	1,312,778.08	-71,897.64	0.21
628464109	MYERS INDUSTRIES INC COMMON STOCK							
		30,665.000	Local 13.935490	427,331.79	14.340000	439,736.10	12,404.31	0.07
			Base 13.935490	427,331.79	14.340000	439,736.10	12,404.31	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
		64,051.000	Local 20.402760	1,306,817.19	12.430000	796,153.93	-510,663.26	0.13
			Base 20.402760	1,306,817.19	12.430000	796,153.93	-510,663.26	0.13
628778102	N B T BANCORP INC COMMON STOCK USD.01							
		37,360.000	Local 25.443629	950,573.98	27.380000	1,022,916.80	72,342.82	0.16
			Base 25.443629	950,573.98	27.380000	1,022,916.80	72,342.82	0.16
62914B100	NIC INC COMMON STOCK							
		57,415.000	Local 17.912015	1,028,418.36	22.420000	1,287,244.30	258,825.94	0.21
			Base 17.912015	1,028,418.36	22.420000	1,287,244.30	258,825.94	0.21
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		72,649.000	Local 16.576573	1,204,271.43	21.490000	1,561,227.01	356,955.58	0.25
			Base 16.576573	1,204,271.43	21.490000	1,561,227.01	356,955.58	0.25
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
		26,188.000	Local 30.894418	809,063.01	30.150000	789,568.20	-19,494.81	0.13
			Base 30.894418	809,063.01	30.150000	789,568.20	-19,494.81	0.13
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
		9,990.000	Local 42.170595	421,284.24	78.290000	782,117.10	360,832.86	0.12
			Base 42.170595	421,284.24	78.290000	782,117.10	360,832.86	0.12

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
		4,450.000	Local 90.746771	403,823.13	83.090000	369,750.50	-34,072.63	0.06
			Base 90.746771	403,823.13	83.090000	369,750.50	-34,072.63	0.06
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
		53,037.000	Local 26.059540	1,382,119.83	33.890000	1,797,423.93	415,304.10	0.29
			Base 26.059540	1,382,119.83	33.890000	1,797,423.93	415,304.10	0.29
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		29,033.000	Local 22.802128	662,014.17	18.210000	528,690.93	-133,323.24	0.08
			Base 22.802128	662,014.17	18.210000	528,690.93	-133,323.24	0.08
640079109	NEENAH INC COMMON STOCK USD.01							
		14,390.000	Local 35.903782	516,655.43	37.630000	541,495.70	24,840.27	0.09
			Base 35.903782	516,655.43	37.630000	541,495.70	24,840.27	0.09
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
		94,602.000	Local 19.842844	1,877,172.69	39.230000	3,711,236.46	1,834,063.77	0.59
			Base 19.842844	1,877,172.69	39.230000	3,711,236.46	1,834,063.77	0.59
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		25,677.000	Local 21.855863	561,192.99	30.820000	791,365.14	230,172.15	0.13
			Base 21.855863	561,192.99	30.820000	791,365.14	230,172.15	0.13
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		323,598.000	Local 5.341488	1,728,494.97	2.540000	821,938.92	-906,556.05	0.13
			Base 5.341488	1,728,494.97	2.540000	821,938.92	-906,556.05	0.13
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		18,995.000	Local 43.613786	828,443.87	44.320000	841,858.40	13,414.53	0.13
			Base 43.613786	828,443.87	44.320000	841,858.40	13,414.53	0.13
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
		47,403.000	Local 26.148926	1,239,537.53	13.600000	644,680.80	-594,856.73	0.10
			Base 26.148926	1,239,537.53	13.600000	644,680.80	-594,856.73	0.10
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
		40,959.000	Local 14.384773	589,185.93	10.160000	416,143.44	-173,042.49	0.07
			Base 14.384773	589,185.93	10.160000	416,143.44	-173,042.49	0.07

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	109,485.000	Local 12.063354	1,320,756.32	10.670000	1,168,204.95	-152,551.37	0.19
			Base 12.063354	1,320,756.32	10.670000	1,168,204.95	-152,551.37	0.19
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK	26,169.000	Local 52.357859	1,370,152.80	44.440000	1,162,950.36	-207,202.44	0.19
			Base 52.357859	1,370,152.80	44.440000	1,162,950.36	-207,202.44	0.19
67011P100	NOW INC COMMON STOCK USD.01	93,702.000	Local 8.719100	816,997.12	4.070000	381,367.14	-435,629.98	0.06
			Base 8.719100	816,997.12	4.070000	381,367.14	-435,629.98	0.06
67103X102	OFG BANCORP COMMON STOCK USD1.0	43,983.000	Local 15.814131	695,552.91	14.390000	632,915.37	-62,637.54	0.10
			Base 15.814131	695,552.91	14.390000	632,915.37	-62,637.54	0.10
671044105	OSI SYSTEMS INC COMMON STOCK	14,407.000	Local 57.187365	823,898.37	77.160000	1,111,644.12	287,745.75	0.18
			Base 57.187365	823,898.37	77.160000	1,111,644.12	287,745.75	0.18
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01	258,429.000	Local 2.480696	641,083.75	0.110000	28,427.19	-612,656.56	0.00
			Base 2.480696	641,083.75	0.110000	28,427.19	-612,656.56	0.00
675232102	OCEANEERING INTL INC COMMON STOCK USD.25	85,055.000	Local 12.478866	1,061,389.92	4.080000	347,024.40	-714,365.52	0.06
			Base 12.478866	1,061,389.92	4.080000	347,024.40	-714,365.52	0.06
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01	41,335.000	Local 51.652395	2,135,051.76	18.410000	760,977.35	-1,374,074.41	0.12
			Base 51.652395	2,135,051.76	18.410000	760,977.35	-1,374,074.41	0.12
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	52,283.000	Local 20.133090	1,052,618.36	2.490000	130,184.67	-922,433.69	0.02
			Base 20.133090	1,052,618.36	2.490000	130,184.67	-922,433.69	0.02
680033107	OLD NATIONAL BANCORP COMMON STOCK	141,429.000	Local 13.655287	1,931,253.64	13.980000	1,977,177.42	45,923.78	0.32
			Base 13.655287	1,931,253.64	13.980000	1,977,177.42	45,923.78	0.32

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
68162K106	OLYMPIC STEEL INC COMMON STOCK		7,780.000	20.063796	156,096.33	11.410000	88,769.80	-67,326.53	0.01
		Local		20.063796	156,096.33	11.410000	88,769.80	-67,326.53	0.01
68213N109	OMNICELL INC COMMON STOCK USD.001		36,634.000	35.916647	1,315,770.46	86.550000	3,170,672.70	1,854,902.24	0.51
		Local		35.916647	1,315,770.46	86.550000	3,170,672.70	1,854,902.24	0.51
68287N100	ONESPAN INC COMMON STOCK USD.001		29,058.000	13.682382	397,582.65	21.930000	637,241.94	239,659.29	0.10
		Local		13.682382	397,582.65	21.930000	637,241.94	239,659.29	0.10
683344105	ONTO INNOVATION INC COMMON STOCK		41,789.000	18.901459	789,873.06	32.070000	1,340,173.23	550,300.17	0.21
		Local		18.901459	789,873.06	32.070000	1,340,173.23	550,300.17	0.21
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001		61,328.000	11.881802	728,687.15	14.940000	916,240.32	187,553.17	0.15
		Local		11.881802	728,687.15	14.940000	916,240.32	187,553.17	0.15
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1		16,558.000	38.717965	641,092.06	31.260000	517,603.08	-123,488.98	0.08
		Local		38.717965	641,092.06	31.260000	517,603.08	-123,488.98	0.08
690732102	OWENS + MINOR INC COMMON STOCK USD2.0		61,441.000	14.635452	899,216.78	25.120000	1,543,397.92	644,181.14	0.25
		Local		14.635452	899,216.78	25.120000	1,543,397.92	644,181.14	0.25
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0		14,315.000	48.808605	698,695.18	41.170000	589,348.55	-109,346.63	0.09
		Local		48.808605	698,695.18	41.170000	589,348.55	-109,346.63	0.09
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001		82,340.000	5.907500	486,423.55	4.670000	384,527.80	-101,895.75	0.06
		Local		5.907500	486,423.55	4.670000	384,527.80	-101,895.75	0.06
69318J100	PC CONNECTION INC COMMON STOCK USD.01		9,403.000	50.368664	473,616.55	45.550000	428,306.65	-45,309.90	0.07
		Local		50.368664	473,616.55	45.550000	428,306.65	-45,309.90	0.07

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
69327R101	PDC ENERGY INC COMMON STOCK USD.01	85,393.000	Local 40.704719	3,475,898.08	11.920000	1,017,884.56	-2,458,013.52	0.16
			Base 40.704719	3,475,898.08	11.920000	1,017,884.56	-2,458,013.52	0.16
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015	25,028.000	Local 17.015948	425,875.14	18.740000	469,024.72	43,149.58	0.07
			Base 17.015948	425,875.14	18.740000	469,024.72	43,149.58	0.07
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01	50,512.000	Local 10.963056	553,765.89	16.580000	837,488.96	283,723.07	0.13
			Base 10.963056	553,765.89	16.580000	837,488.96	283,723.07	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01	39,036.000	Local 30.825240	1,203,294.06	34.130000	1,332,298.68	129,004.62	0.21
			Base 30.825240	1,203,294.06	34.130000	1,332,298.68	129,004.62	0.21
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	80,827.000	Local 31.309025	2,530,614.54	25.500000	2,061,088.50	-469,526.04	0.33
			Base 31.309025	2,530,614.54	25.500000	2,061,088.50	-469,526.04	0.33
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001	36,615.000	Local 37.812355	1,384,499.39	52.300000	1,914,964.50	530,465.11	0.31
			Base 37.812355	1,384,499.39	52.300000	1,914,964.50	530,465.11	0.31
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001	18,596.000	Local 87.456186	1,626,335.24	89.170000	1,658,205.32	31,870.08	0.26
			Base 87.456186	1,626,335.24	89.170000	1,658,205.32	31,870.08	0.26
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	34,262.000	Local 18.383220	629,845.89	6.440000	220,647.28	-409,198.61	0.04
			Base 18.383220	629,845.89	6.440000	220,647.28	-409,198.61	0.04
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1	16,063.000	Local 23.384845	375,630.76	10.590000	170,107.17	-205,523.59	0.03
			Base 23.384845	375,630.76	10.590000	170,107.17	-205,523.59	0.03
700658107	PARK NATIONAL CORP COMMON STOCK	12,150.000	Local 84.285010	1,024,062.87	91.650000	1,113,547.50	89,484.63	0.18
			Base 84.285010	1,024,062.87	91.650000	1,113,547.50	89,484.63	0.18

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		18,886.000	Local 41.853008	790,435.91	55.750000	1,052,894.50	262,458.59	0.17
			Base 41.853008	790,435.91	55.750000	1,052,894.50	262,458.59	0.17
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		160,543.000	Local 4.229600	679,032.68	2.560000	410,990.08	-268,042.60	0.07
			Base 4.229600	679,032.68	2.560000	410,990.08	-268,042.60	0.07
70788V102	PENN VIRGINIA CORP COMMON STOCK							
		13,000.000	Local 60.762445	789,911.78	7.680000	99,840.00	-690,071.78	0.02
			Base 60.762445	789,911.78	7.680000	99,840.00	-690,071.78	0.02
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
		21,574.000	Local 6.945554	149,843.39	41.660000	898,772.84	748,929.45	0.14
			Base 6.945554	149,843.39	41.660000	898,772.84	748,929.45	0.14
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		85,045.000	Local 17.556054	1,493,054.61	14.970000	1,273,123.65	-219,930.96	0.20
			Base 17.556054	1,493,054.61	14.970000	1,273,123.65	-219,930.96	0.20
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		59,174.000	Local 8.171996	483,569.69	11.290000	668,074.46	184,504.77	0.11
			Base 8.171996	483,569.69	11.290000	668,074.46	184,504.77	0.11
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		28,477.000	Local 18.591965	529,443.38	39.160000	1,115,159.32	585,715.94	0.18
			Base 18.591965	529,443.38	39.160000	1,115,159.32	585,715.94	0.18
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
		17,367.000	Local 16.543488	287,310.75	29.580000	513,715.86	226,405.11	0.08
			Base 16.543488	287,310.75	29.580000	513,715.86	226,405.11	0.08
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		17,380.000	Local 29.786903	517,696.37	16.440000	285,727.20	-231,969.17	0.05
			Base 29.786903	517,696.37	16.440000	285,727.20	-231,969.17	0.05
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		56,216.000	Local 10.119322	568,867.80	9.750000	548,106.00	-20,761.80	0.09
			Base 10.119322	568,867.80	9.750000	548,106.00	-20,761.80	0.09

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
724078100	PIPER SANDLER COS COMMON STOCK USD.01	11,771.000	Local 46.401352	546,190.31	83.450000	982,289.95	436,099.64	0.16
			Base 46.401352	546,190.31	83.450000	982,289.95	436,099.64	0.16
724479100	PITNEY BOWES INC COMMON STOCK USD1.0	148,272.000	Local 5.883235	872,319.09	5.310000	787,324.32	-84,994.77	0.13
			Base 5.883235	872,319.09	5.310000	787,324.32	-84,994.77	0.13
727493108	PLANTRONICS INC COMMON STOCK USD.01	31,762.000	Local 22.655719	719,590.95	19.520000	619,994.24	-99,596.71	0.10
			Base 22.655719	719,590.95	19.520000	619,994.24	-99,596.71	0.10
729132100	PLEXUS CORP COMMON STOCK USD.01	25,054.000	Local 39.897362	999,588.51	69.540000	1,742,255.16	742,666.65	0.28
			Base 39.897362	999,588.51	69.540000	1,742,255.16	742,666.65	0.28
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01	7,562.000	Local 35.785069	270,606.69	23.630000	178,690.06	-91,916.63	0.03
			Base 35.785069	270,606.69	23.630000	178,690.06	-91,916.63	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001	51,206.000	Local 26.731218	1,368,798.73	60.210000	3,083,113.26	1,714,314.53	0.49
			Base 26.731218	1,368,798.73	60.210000	3,083,113.26	1,714,314.53	0.49
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK	11,621.000	Local 60.806012	706,626.66	33.830000	393,138.43	-313,488.23	0.06
			Base 60.806012	706,626.66	33.830000	393,138.43	-313,488.23	0.06
741511109	PRICESMART INC COMMON STOCK USD.0001	19,954.000	Local 68.181900	1,360,501.64	69.000000	1,376,826.00	16,324.36	0.22
			Base 68.181900	1,360,501.64	69.000000	1,376,826.00	16,324.36	0.22
74267C106	PROASSURANCE CORP COMMON STOCK USD.01	46,135.000	Local 35.870985	1,654,907.91	15.430000	711,863.05	-943,044.86	0.11
			Base 35.870985	1,654,907.91	15.430000	711,863.05	-943,044.86	0.11
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	38,581.000	Local 27.544654	1,062,700.30	36.370000	1,403,190.97	340,490.67	0.22
			Base 27.544654	1,062,700.30	36.370000	1,403,190.97	340,490.67	0.22

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		69,148.000	Local 14.534814	1,005,053.33	3.950000	273,134.60	-731,918.73	0.04
			Base 14.534814	1,005,053.33	3.950000	273,134.60	-731,918.73	0.04
743713109	PROTO LABS INC COMMON STOCK USD.001							
		22,879.000	Local 81.681674	1,868,795.01	118.080000	2,701,552.32	832,757.31	0.43
			Base 81.681674	1,868,795.01	118.080000	2,701,552.32	832,757.31	0.43
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001							
		10,476.000	Local 50.977740	534,042.80	117.550000	1,231,453.80	697,411.00	0.20
			Base 50.977740	534,042.80	117.550000	1,231,453.80	697,411.00	0.20
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		62,678.000	Local 15.460498	969,033.11	13.570000	850,540.46	-118,492.65	0.14
			Base 15.460498	969,033.11	13.570000	850,540.46	-118,492.65	0.14
743CVR037	PROGENIC PHARMACEUTICALS INC. COMMON STOCK							
		79,656.000	Local 0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
			Base 0.000000	0.00	0.376400	29,982.52	29,982.52	0.00
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0							
		11,288.000	Local 76.867289	867,677.96	190.790000	2,153,637.52	1,285,959.56	0.34
			Base 76.867289	867,677.96	190.790000	2,153,637.52	1,285,959.56	0.34
74733V100	QEP RESOURCES INC COMMON STOCK USD.01							
		207,590.000	Local 3.045605	632,237.21	0.900000	186,831.00	-445,406.21	0.03
			Base 3.045605	632,237.21	0.900000	186,831.00	-445,406.21	0.03
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		28,088.000	Local 16.241011	456,177.52	18.200000	511,201.60	55,024.08	0.08
			Base 16.241011	456,177.52	18.200000	511,201.60	55,024.08	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		41,501.000	Local 9.304397	386,141.80	16.005000	664,223.51	278,081.71	0.11
			Base 9.304397	386,141.80	16.005000	664,223.51	278,081.71	0.11
749397105	R1 RCM INC COMMON STOCK USD.01							
		99,011.000	Local 17.067100	1,689,830.64	17.920000	1,774,277.12	84,446.48	0.28
			Base 17.067100	1,689,830.64	17.920000	1,774,277.12	84,446.48	0.28

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	86.700000	1,641,664.50	881,142.08	0.26
			Base 40.164902	760,522.42	86.700000	1,641,664.50	881,142.08	0.26
749660106	RPC INC COMMON STOCK USD.1							
		49,757.000	Local 4.942597	245,928.80	2.380000	118,421.66	-127,507.14	0.02
			Base 4.942597	245,928.80	2.380000	118,421.66	-127,507.14	0.02
74967X103	RH COMMON STOCK USD.0001							
		7,764.000	Local 37.290815	289,525.89	335.230000	2,602,725.72	2,313,199.83	0.42
			Base 37.290815	289,525.89	335.230000	2,602,725.72	2,313,199.83	0.42
74971D101	RPT REALTY REIT USD.01							
		69,343.000	Local 12.180425	844,627.19	4.890000	339,087.27	-505,539.92	0.05
			Base 12.180425	844,627.19	4.890000	339,087.27	-505,539.92	0.05
750491102	RADNET INC COMMON STOCK USD.0001							
		36,671.000	Local 18.207405	667,683.74	14.510000	532,096.21	-135,587.53	0.08
			Base 18.207405	667,683.74	14.510000	532,096.21	-135,587.53	0.08
750917106	RAMBUS INC COMMON STOCK USD.001							
		97,440.000	Local 11.619754	1,132,228.85	13.790000	1,343,697.60	211,468.75	0.21
			Base 11.619754	1,132,228.85	13.790000	1,343,697.60	211,468.75	0.21
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		219,372.000	Local 4.386239	962,217.99	6.580000	1,443,467.76	481,249.77	0.23
			Base 4.386239	962,217.99	6.580000	1,443,467.76	481,249.77	0.23
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
		30,707.000	Local 22.392148	687,595.69	21.920000	673,097.44	-14,498.25	0.11
			Base 22.392148	687,595.69	21.920000	673,097.44	-14,498.25	0.11
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		54,429.000	Local 14.025163	763,375.60	3.430000	186,691.47	-576,684.13	0.03
			Base 14.025163	763,375.60	3.430000	186,691.47	-576,684.13	0.03
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		15,531.000	Local 31.005177	481,541.41	32.340000	502,272.54	20,731.13	0.08
			Base 31.005177	481,541.41	32.340000	502,272.54	20,731.13	0.08

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
75574U101	READY CAPITAL CORP REIT USD.0001							
		37,333.000	Local 13.399712	500,251.43	11.240000	419,622.92	-80,628.51	0.07
			Base 13.399712	500,251.43	11.240000	419,622.92	-80,628.51	0.07
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		98,993.000	Local 6.701964	663,447.56	11.160000	1,104,761.88	441,314.32	0.18
			Base 6.701964	663,447.56	11.160000	1,104,761.88	441,314.32	0.18
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
		13,323.000	Local 32.287179	430,162.09	12.040000	160,408.92	-269,753.17	0.03
			Base 32.287179	430,162.09	12.040000	160,408.92	-269,753.17	0.03
758075402	REDWOOD TRUST INC REIT USD.01							
		98,469.000	Local 11.536264	1,135,964.37	8.500000	836,986.50	-298,977.87	0.13
			Base 11.536264	1,135,964.37	8.500000	836,986.50	-298,977.87	0.13
758932107	REGIS CORP COMMON STOCK USD.05							
		20,754.000	Local 14.574132	302,471.54	5.540000	114,977.16	-187,494.38	0.02
			Base 14.574132	302,471.54	5.540000	114,977.16	-187,494.38	0.02
75901B107	REGENXBIO INC COMMON STOCK USD.0001							
		25,596.000	Local 62.079525	1,588,987.51	28.760000	736,140.96	-852,846.55	0.12
			Base 62.079525	1,588,987.51	28.760000	736,140.96	-852,846.55	0.12
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001							
		33,660.000	Local 19.855828	668,347.16	56.400000	1,898,424.00	1,230,076.84	0.30
			Base 19.855828	668,347.16	56.400000	1,898,424.00	1,230,076.84	0.30
76009N100	RENT A CENTER INC COMMON STOCK USD.01							
		41,500.000	Local 14.630047	607,146.97	30.900000	1,282,350.00	675,203.03	0.20
			Base 14.630047	607,146.97	30.900000	1,282,350.00	675,203.03	0.20
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		105,739.000	Local 12.410100	1,312,231.56	10.080000	1,065,849.12	-246,382.44	0.17
			Base 12.410100	1,312,231.56	10.080000	1,065,849.12	-246,382.44	0.17
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01							
		25,885.000	Local 11.861471	307,034.18	10.740000	278,004.90	-29,029.28	0.04
			Base 11.861471	307,034.18	10.740000	278,004.90	-29,029.28	0.04

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
		101,024.000	Local 15.424364	1,558,230.91	9.730000	982,963.52	-575,267.39	0.16
			Base 15.424364	1,558,230.91	9.730000	982,963.52	-575,267.39	0.16
76131V202	RETAIL PROPERTIES OF AME A REIT USD.001							
		183,542.000	Local 7.147300	1,311,829.74	5.240000	961,760.08	-350,069.66	0.15
			Base 7.147300	1,311,829.74	5.240000	961,760.08	-350,069.66	0.15
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
		4,673.000	Local 58.388414	272,849.06	72.690000	339,680.37	66,831.31	0.05
			Base 58.388414	272,849.06	72.690000	339,680.37	66,831.31	0.05
775133101	ROGERS CORP COMMON STOCK USD1.0							
		15,999.000	Local 65.240934	1,043,789.71	121.220000	1,939,398.78	895,609.07	0.31
			Base 65.240934	1,043,789.71	121.220000	1,939,398.78	895,609.07	0.31
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01							
		27,310.000	Local 9.118852	249,035.86	11.180000	305,325.80	56,289.94	0.05
			Base 9.118852	249,035.86	11.180000	305,325.80	56,289.94	0.05
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
		33,606.000	Local 25.915721	870,923.71	19.790000	665,062.74	-205,860.97	0.11
			Base 25.915721	870,923.71	19.790000	665,062.74	-205,860.97	0.11
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		91,719.000	Local 9.311083	854,003.19	1.610000	147,667.59	-706,335.60	0.02
			Base 9.311083	854,003.19	1.610000	147,667.59	-706,335.60	0.02
784635104	SPX CORP COMMON STOCK USD.01							
		38,276.000	Local 18.900162	723,422.61	42.390000	1,622,519.64	899,097.03	0.26
			Base 18.900162	723,422.61	42.390000	1,622,519.64	899,097.03	0.26
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		30,085.000	Local 39.702975	1,194,464.01	85.590000	2,574,975.15	1,380,511.14	0.41
			Base 39.702975	1,194,464.01	85.590000	2,574,975.15	1,380,511.14	0.41
78469X107	SPX FLOW INC COMMON STOCK USD.01							
		36,454.000	Local 33.088958	1,206,224.87	42.350000	1,543,826.90	337,602.03	0.25
			Base 33.088958	1,206,224.87	42.350000	1,543,826.90	337,602.03	0.25

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
78645L100	SAFEHOLD INC REIT USD.01	11,833.000	Local 43.556582	515,405.04	68.820000	814,347.06	298,942.02	0.13
			Base 43.556582	515,405.04	68.820000	814,347.06	298,942.02	0.13
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	12,261.000	Local 57.892665	709,821.97	70.000000	858,270.00	148,448.03	0.14
			Base 57.892665	709,821.97	70.000000	858,270.00	148,448.03	0.14
78709Y105	SAIA INC COMMON STOCK USD.001	22,403.000	Local 46.665059	1,045,437.32	147.660000	3,308,026.98	2,262,589.66	0.53
			Base 46.665059	1,045,437.32	147.660000	3,308,026.98	2,262,589.66	0.53
790148100	ST JOE CO/THE COMMON STOCK	26,735.000	Local 19.555366	522,812.70	27.040000	722,914.40	200,101.70	0.12
			Base 19.555366	522,812.70	27.040000	722,914.40	200,101.70	0.12
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	7,559.000	Local 75.003613	566,952.31	72.760000	549,992.84	-16,959.47	0.09
			Base 75.003613	566,952.31	72.760000	549,992.84	-16,959.47	0.09
801056102	SANMINA CORP COMMON STOCK USD.01	58,051.000	Local 19.702137	1,143,728.77	24.440000	1,418,766.44	275,037.67	0.23
			Base 19.702137	1,143,728.77	24.440000	1,418,766.44	275,037.67	0.23
804395101	SAUL CENTERS INC REIT USD.01	10,930.000	Local 41.234701	450,695.28	24.750000	270,517.50	-180,177.78	0.04
			Base 41.234701	450,695.28	24.750000	270,517.50	-180,177.78	0.04
806037107	SCANSOURCE INC COMMON STOCK	21,726.000	Local 32.949497	715,860.77	20.100000	436,692.60	-279,168.17	0.07
			Base 32.949497	715,860.77	20.100000	436,692.60	-279,168.17	0.07
807066105	SCHOLASTIC CORP COMMON STOCK USD.01	25,634.000	Local 31.660225	811,578.21	19.760000	506,527.84	-305,050.37	0.08
			Base 31.660225	811,578.21	19.760000	506,527.84	-305,050.37	0.08
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1	26,843.000	Local 31.685543	850,535.02	33.200000	891,187.60	40,652.58	0.14
			Base 31.685543	850,535.02	33.200000	891,187.60	40,652.58	0.14

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
		48,901.000	Local 14.447221	706,483.54	9.080000	444,021.08	-262,462.46	0.07
			Base 14.447221	706,483.54	9.080000	444,021.08	-262,462.46	0.07
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		45,396.000	Local 25.482490	1,156,803.10	21.480000	975,106.08	-181,697.02	0.16
			Base 25.482490	1,156,803.10	21.480000	975,106.08	-181,697.02	0.16
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01							
		16,378.000	Local 41.956726	687,167.26	30.630000	501,658.14	-185,509.12	0.08
			Base 41.956726	687,167.26	30.630000	501,658.14	-185,509.12	0.08
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
		91,680.000	Local 14.680426	1,345,901.44	20.980000	1,923,446.40	577,544.96	0.31
			Base 14.680426	1,345,901.44	20.980000	1,923,446.40	577,544.96	0.31
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
		5,763.000	Local 29.241897	168,521.05	36.850000	212,366.55	43,845.50	0.03
			Base 29.241897	168,521.05	36.850000	212,366.55	43,845.50	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		40,157.000	Local 25.041837	1,005,605.04	36.900000	1,481,793.30	476,188.26	0.24
			Base 25.041837	1,005,605.04	36.900000	1,481,793.30	476,188.26	0.24
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		30,463.000	Local 51.237680	1,560,853.44	67.520000	2,056,861.76	496,008.32	0.33
			Base 51.237680	1,560,853.44	67.520000	2,056,861.76	496,008.32	0.33
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		42,706.000	Local 38.759351	1,655,256.84	43.620000	1,862,835.72	207,578.88	0.30
			Base 38.759351	1,655,256.84	43.620000	1,862,835.72	207,578.88	0.30
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		7,367.000	Local 28.827204	212,370.01	30.980000	228,229.66	15,859.65	0.04
			Base 28.827204	212,370.01	30.980000	228,229.66	15,859.65	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		18,953.000	Local 44.549232	844,341.60	65.450000	1,240,473.85	396,132.25	0.20
			Base 44.549232	844,341.60	65.450000	1,240,473.85	396,132.25	0.20

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		93,331.000	Local 22.067685	2,059,599.12	16.990000	1,585,693.69	-473,905.43	0.25
			Base 22.067685	2,059,599.12	16.990000	1,585,693.69	-473,905.43	0.25
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
		12,998.000	Local 61.537777	799,868.03	64.820000	842,530.36	42,662.33	0.13
			Base 61.537777	799,868.03	64.820000	842,530.36	42,662.33	0.13
82981J109	SITE CENTERS CORP REIT USD.1							
		129,088.000	Local 7.955113	1,026,909.65	6.810000	879,089.28	-147,820.37	0.14
			Base 7.955113	1,026,909.65	6.810000	879,089.28	-147,820.37	0.14
830879102	SKYWEST INC COMMON STOCK							
		42,988.000	Local 20.735374	891,372.24	29.030000	1,247,941.64	356,569.40	0.20
			Base 20.735374	891,372.24	29.030000	1,247,941.64	356,569.40	0.20
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		23,751.000	Local 23.518800	558,595.03	63.360000	1,504,863.36	946,268.33	0.24
			Base 23.518800	558,595.03	63.360000	1,504,863.36	946,268.33	0.24
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		20,713.000	Local 17.590286	364,347.59	36.060000	746,910.78	382,563.19	0.12
			Base 17.590286	364,347.59	36.060000	746,910.78	382,563.19	0.12
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
		86,214.000	Local 27.227197	2,347,365.57	19.270000	1,661,343.78	-686,021.79	0.27
			Base 27.227197	2,347,365.57	19.270000	1,661,343.78	-686,021.79	0.27
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
		26,883.000	Local 27.975772	752,072.69	26.960000	724,765.68	-27,307.01	0.12
			Base 27.975772	752,072.69	26.960000	724,765.68	-27,307.01	0.12
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
		520,781.000	Local 2.263726	1,178,905.61	2.670000	1,390,485.27	211,579.66	0.22
			Base 2.263726	1,178,905.61	2.670000	1,390,485.27	211,579.66	0.22
847215100	SPARTANNASH CO COMMON STOCK							
		30,697.000	Local 19.909065	611,148.56	18.410000	565,131.77	-46,016.79	0.09
			Base 19.909065	611,148.56	18.410000	565,131.77	-46,016.79	0.09

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
		125,139.000	Local 8.070640	1,009,951.78	3.430000	429,226.77	-580,725.01	0.07
			Base 8.070640	1,009,951.78	3.430000	429,226.77	-580,725.01	0.07
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001							
		14,994.000	Local 13.982202	209,649.14	9.080000	136,145.52	-73,503.62	0.02
			Base 13.982202	209,649.14	9.080000	136,145.52	-73,503.62	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001							
		15,087.000	Local 77.326043	1,166,618.01	223.240000	3,368,021.88	2,201,403.87	0.54
			Base 77.326043	1,166,618.01	223.240000	3,368,021.88	2,201,403.87	0.54
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		17,231.000	Local 27.153583	467,883.39	45.800000	789,179.80	321,296.41	0.13
			Base 27.153583	467,883.39	45.800000	789,179.80	321,296.41	0.13
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		10,591.000	Local 47.641175	504,567.68	62.090000	657,595.19	153,027.51	0.10
			Base 47.641175	504,567.68	62.090000	657,595.19	153,027.51	0.10
858586100	STEPAN CO COMMON STOCK USD1.0							
		18,241.000	Local 59.536459	1,086,004.54	116.440000	2,123,982.04	1,037,977.50	0.34
			Base 59.536459	1,086,004.54	116.440000	2,123,982.04	1,037,977.50	0.34
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		22,911.000	Local 26.019971	596,143.56	42.390000	971,197.29	375,053.73	0.16
			Base 26.019971	596,143.56	42.390000	971,197.29	375,053.73	0.16
861896108	STONEX GROUP INC COMMON STOCK USD.01							
		13,938.000	Local 32.541958	453,569.81	52.980000	738,435.24	284,865.43	0.12
			Base 32.541958	453,569.81	52.980000	738,435.24	284,865.43	0.12
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0							
		14,988.000	Local 40.190028	602,368.14	66.860000	1,002,097.68	399,729.54	0.16
			Base 40.190028	602,368.14	66.860000	1,002,097.68	399,729.54	0.16
866082100	SUMMIT HOTEL PROPERTIES INC REIT							
		90,547.000	Local 12.149695	1,100,118.47	5.280000	478,088.16	-622,030.31	0.08
			Base 12.149695	1,100,118.47	5.280000	478,088.16	-622,030.31	0.08

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01	70,904.000	Local 10.170032	721,095.98	3.490000	247,454.96	-473,641.02	0.04
			Base 10.170032	721,095.98	3.490000	247,454.96	-473,641.02	0.04
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	45,115.000	Local 19.676383	887,700.03	18.360000	828,311.40	-59,388.63	0.13
			Base 19.676383	887,700.03	18.360000	828,311.40	-59,388.63	0.13
868873100	SURMODICS INC COMMON STOCK USD.05	11,690.000	Local 22.155749	259,000.71	36.750000	429,607.50	170,606.79	0.07
			Base 22.155749	259,000.71	36.750000	429,607.50	170,606.79	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01	34,303.000	Local 22.262680	763,676.70	34.240000	1,174,534.72	410,858.02	0.19
			Base 22.262680	763,676.70	34.240000	1,174,534.72	410,858.02	0.19
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001	85,027.000	Local 11.969836	1,017,759.28	11.870000	1,009,270.49	-8,488.79	0.16
			Base 11.969836	1,017,759.28	11.870000	1,009,270.49	-8,488.79	0.16
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001	17,898.000	Local 48.313075	864,707.42	34.540000	618,196.92	-246,510.50	0.10
			Base 48.313075	864,707.42	34.540000	618,196.92	-246,510.50	0.10
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001	16,636.000	Local 37.948920	631,318.24	36.580000	608,544.88	-22,773.36	0.10
			Base 37.948920	631,318.24	36.580000	608,544.88	-22,773.36	0.10
87484T108	TALOS ENERGY INC COMMON STOCK	20,048.000	Local 19.108750	383,092.21	6.580000	131,915.84	-251,176.37	0.02
			Base 19.108750	383,092.21	6.580000	131,915.84	-251,176.37	0.02
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01	80,074.000	Local 13.921320	1,114,735.75	6.190000	495,658.06	-619,077.69	0.08
			Base 13.921320	1,114,735.75	6.190000	495,658.06	-619,077.69	0.08
878155100	TEAM INC COMMON STOCK USD.3	26,238.000	Local 24.072920	631,625.28	5.360000	140,635.68	-490,989.60	0.02
			Base 24.072920	631,625.28	5.360000	140,635.68	-490,989.60	0.02

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
87874R100	TECHTARGET COMMON STOCK USD.001							
		19,815.000	Local 20.526836	406,739.25	43.800000	867,897.00	461,157.75	0.14
			Base 20.526836	406,739.25	43.800000	867,897.00	461,157.75	0.14
880345103	TENNANT CO COMMON STOCK USD.375							
		15,819.000	Local 49.524154	783,422.60	59.620000	943,128.78	159,706.18	0.15
			Base 49.524154	783,422.60	59.620000	943,128.78	159,706.18	0.15
88337F105	ODP CORP/THE COMMON STOCK USD.01							
		90,618.000	Local 24.386373	2,209,844.35	19.500000	1,767,051.00	-442,793.35	0.28
			Base 24.386373	2,209,844.35	19.500000	1,767,051.00	-442,793.35	0.28
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		103,771.000	Local 11.126706	1,154,629.36	5.690000	590,456.99	-564,172.37	0.09
			Base 11.126706	1,154,629.36	5.690000	590,456.99	-564,172.37	0.09
887399103	TIMKENSTEEL CORP COMMON STOCK							
		32,408.000	Local 14.403093	466,775.43	3.870000	125,418.96	-341,356.47	0.02
			Base 14.403093	466,775.43	3.870000	125,418.96	-341,356.47	0.02
88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		43,229.000	Local 16.325660	705,741.95	2.750000	118,879.75	-586,862.20	0.02
			Base 16.325660	705,741.95	2.750000	118,879.75	-586,862.20	0.02
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
		32,055.000	Local 15.958840	511,560.63	13.750000	440,756.25	-70,804.38	0.07
			Base 15.958840	511,560.63	13.750000	440,756.25	-70,804.38	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		10,351.000	Local 52.836548	546,911.11	55.990000	579,552.49	32,641.38	0.09
			Base 52.836548	546,911.11	55.990000	579,552.49	32,641.38	0.09
894650100	TREDEGAR CORP COMMON STOCK							
		22,108.000	Local 18.670603	412,769.69	14.580000	322,334.64	-90,435.05	0.05
			Base 18.670603	412,769.69	14.580000	322,334.64	-90,435.05	0.05
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
		19,373.000	Local 38.325778	742,485.30	42.130000	816,184.49	73,699.19	0.13
			Base 38.325778	742,485.30	42.130000	816,184.49	73,699.19	0.13

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		44,609.000	Local 23.565093	1,051,215.24	6.600000	294,419.40	-756,795.84	0.05
			Base 23.565093	1,051,215.24	6.600000	294,419.40	-756,795.84	0.05
89785X101	TRUEBLUE INC COMMON STOCK							
		30,892.000	Local 17.830169	550,809.57	15.520000	479,443.84	-71,365.73	0.08
			Base 17.830169	550,809.57	15.520000	479,443.84	-71,365.73	0.08
898202106	TRUPANION INC COMMON STOCK USD.00001							
		27,796.000	Local 78.682200	2,187,050.43	71.540000	1,988,525.84	-198,524.59	0.32
			Base 78.682200	2,187,050.43	71.540000	1,988,525.84	-198,524.59	0.32
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
		82,611.000	Local 5.788029	478,154.88	5.495000	453,947.45	-24,207.43	0.07
			Base 5.788029	478,154.88	5.495000	453,947.45	-24,207.43	0.07
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		15,613.000	Local 27.354718	427,089.21	54.780000	855,280.14	428,190.93	0.14
			Base 27.354718	427,089.21	54.780000	855,280.14	428,190.93	0.14
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
		42,078.000	Local 13.040866	548,733.55	31.720000	1,334,714.16	785,980.61	0.21
			Base 13.040866	548,733.55	31.720000	1,334,714.16	785,980.61	0.21
902104108	II VI INC COMMON STOCK							
		18,997.000	Local 27.483606	522,106.07	45.470000	863,793.59	341,687.52	0.14
			Base 27.483606	522,106.07	45.470000	863,793.59	341,687.52	0.14
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
		52,392.000	Local 19.715315	1,032,924.79	49.910000	2,614,884.72	1,581,959.93	0.42
			Base 19.715315	1,032,924.79	49.910000	2,614,884.72	1,581,959.93	0.42
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		10,262.000	Local 63.234223	648,909.60	75.650000	776,320.30	127,410.70	0.12
			Base 63.234223	648,909.60	75.650000	776,320.30	127,410.70	0.12
90333L201	US CONCRETE INC COMMON STOCK USD.001							
		13,569.000	Local 40.503652	549,594.06	33.960000	460,803.24	-88,790.82	0.07
			Base 40.503652	549,594.06	33.960000	460,803.24	-88,790.82	0.07

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		11,019.000	Local 60.252969	663,927.47	79.330000	874,137.27	210,209.80	0.14
			Base 60.252969	663,927.47	79.330000	874,137.27	210,209.80	0.14
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		63,300.000	Local 25.253260	1,598,531.34	2.720000	172,176.00	-1,426,355.34	0.03
			Base 25.253260	1,598,531.34	2.720000	172,176.00	-1,426,355.34	0.03
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		34,181.000	Local 20.928509	715,357.36	21.290000	727,713.49	12,356.13	0.12
			Base 20.928509	715,357.36	21.290000	727,713.49	12,356.13	0.12
904677200	UNIFI INC COMMON STOCK USD.1							
		12,779.000	Local 26.497540	338,612.07	14.990000	191,557.21	-147,054.86	0.03
			Base 26.497540	338,612.07	14.990000	191,557.21	-147,054.86	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		13,068.000	Local 94.618140	1,236,469.86	163.810000	2,140,669.08	904,199.22	0.34
			Base 94.618140	1,236,469.86	163.810000	2,140,669.08	904,199.22	0.34
909214306	UNISYS CORP COMMON STOCK USD.01							
		53,983.000	Local 15.630320	843,771.54	13.140000	709,336.62	-134,434.92	0.11
			Base 15.630320	843,771.54	13.140000	709,336.62	-134,434.92	0.11
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		74,120.000	Local 17.478303	1,295,491.83	20.940000	1,552,072.80	256,580.97	0.25
			Base 17.478303	1,295,491.83	20.940000	1,552,072.80	256,580.97	0.25
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		18,440.000	Local 26.469538	488,098.28	20.540000	378,757.60	-109,340.68	0.06
			Base 26.469538	488,098.28	20.540000	378,757.60	-109,340.68	0.06
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
		17,710.000	Local 19.108006	338,402.78	4.390000	77,746.90	-260,655.88	0.01
			Base 19.108006	338,402.78	4.390000	77,746.90	-260,655.88	0.01
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		46,921.000	Local 18.818250	882,971.12	14.570000	683,638.97	-199,332.15	0.11
			Base 18.818250	882,971.12	14.570000	683,638.97	-199,332.15	0.11

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
91325V108	UNITI GROUP INC REIT USD.0001							
		166,153.000	Local 7.878274	1,308,998.80	8.820000	1,465,469.46	156,470.66	0.23
			Base 7.878274	1,308,998.80	8.820000	1,465,469.46	156,470.66	0.23
913456109	UNIVERSAL CORP/VA COMMON STOCK							
		20,979.000	Local 47.733165	1,001,394.06	39.850000	836,013.15	-165,380.91	0.13
			Base 47.733165	1,001,394.06	39.850000	836,013.15	-165,380.91	0.13
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
		11,935.000	Local 32.674113	389,965.54	37.060000	442,311.10	52,345.56	0.07
			Base 32.674113	389,965.54	37.060000	442,311.10	52,345.56	0.07
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		10,989.000	Local 57.284102	629,495.00	53.470000	587,581.83	-41,913.17	0.09
			Base 57.284102	629,495.00	53.470000	587,581.83	-41,913.17	0.09
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		24,832.000	Local 17.784002	441,612.35	12.470000	309,655.04	-131,957.31	0.05
			Base 17.784002	441,612.35	12.470000	309,655.04	-131,957.31	0.05
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		25,695.000	Local 18.952623	486,987.64	9.510000	244,359.45	-242,628.19	0.04
			Base 18.952623	486,987.64	9.510000	244,359.45	-242,628.19	0.04
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
		26,993.000	Local 43.710516	1,179,877.95	30.520000	823,826.36	-356,051.59	0.13
			Base 43.710516	1,179,877.95	30.520000	823,826.36	-356,051.59	0.13
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		46,818.000	Local 17.629409	825,373.69	10.690000	500,484.42	-324,889.27	0.08
			Base 17.629409	825,373.69	10.690000	500,484.42	-324,889.27	0.08
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
		20,000.000	Local 128.391105	2,567,822.10	132.680000	2,653,600.00	85,777.90	0.42
			Base 128.391105	2,567,822.10	132.680000	2,653,600.00	85,777.90	0.42
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		33,432.000	Local 27.452395	917,788.48	13.400000	447,988.80	-469,799.68	0.07
			Base 27.452395	917,788.48	13.400000	447,988.80	-469,799.68	0.07

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1	108,995.000	Local 10.920679	1,190,299.45	9.190000	1,001,664.05	-188,635.40	0.16
			Base 10.920679	1,190,299.45	9.190000	1,001,664.05	-188,635.40	0.16
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01	42,507.000	Local 28.939783	1,230,143.34	12.730000	541,114.11	-689,029.23	0.09
			Base 28.939783	1,230,143.34	12.730000	541,114.11	-689,029.23	0.09
92335C106	VERA BRADLEY INC COMMON STOCK	18,885.000	Local 13.616332	257,144.43	6.340000	119,730.90	-137,413.53	0.02
			Base 13.616332	257,144.43	6.340000	119,730.90	-137,413.53	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01	42,499.000	Local 22.914373	973,837.94	19.730000	838,505.27	-135,332.67	0.13
			Base 22.914373	973,837.94	19.730000	838,505.27	-135,332.67	0.13
923454102	VERITIV CORP COMMON STOCK USD.01	10,613.000	Local 33.933455	360,135.76	14.400000	152,827.20	-207,308.56	0.02
			Base 33.933455	360,135.76	14.400000	152,827.20	-207,308.56	0.02
92552R406	VIAD CORP COMMON STOCK USD1.5	17,477.000	Local 26.795405	468,303.30	20.000000	349,540.00	-118,763.30	0.06
			Base 26.795405	468,303.30	20.000000	349,540.00	-118,763.30	0.06
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001	195,673.000	Local 7.882982	1,542,486.65	12.350000	2,416,561.55	874,074.90	0.39
			Base 7.882982	1,542,486.65	12.350000	2,416,561.55	874,074.90	0.39
925815102	VICOR CORP COMMON STOCK USD.01	17,968.000	Local 26.911628	483,548.14	78.000000	1,401,504.00	917,955.86	0.22
			Base 26.911628	483,548.14	78.000000	1,401,504.00	917,955.86	0.22
92827P102	VIRTUSA CORP COMMON STOCK USD.01	24,367.000	Local 27.600267	672,535.70	50.300000	1,225,660.10	553,124.40	0.20
			Base 27.600267	672,535.70	50.300000	1,225,660.10	553,124.40	0.20
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	6,172.000	Local 103.904998	641,301.65	159.550000	984,742.60	343,440.95	0.16
			Base 103.904998	641,301.65	159.550000	984,742.60	343,440.95	0.16

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01							
		49,740.000	Local 17.041814	847,659.83	19.770000	983,359.80	135,699.97	0.16
			Base 17.041814	847,659.83	19.770000	983,359.80	135,699.97	0.16
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001							
		197,733.000	Local 8.430645	1,667,016.75	10.580000	2,092,015.14	424,998.39	0.33
			Base 8.430645	1,667,016.75	10.580000	2,092,015.14	424,998.39	0.33
929236107	WD 40 CO COMMON STOCK USD.001							
		11,709.000	Local 88.755059	1,039,232.98	243.380000	2,849,736.42	1,810,503.44	0.45
			Base 88.755059	1,039,232.98	243.380000	2,849,736.42	1,810,503.44	0.45
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01							
		45,329.000	Local 12.896298	584,576.28	14.260000	646,391.54	61,815.26	0.10
			Base 12.896298	584,576.28	14.260000	646,391.54	61,815.26	0.10
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01							
		55,824.000	Local 16.638936	928,851.99	15.350000	856,898.40	-71,953.59	0.14
			Base 16.638936	928,851.99	15.350000	856,898.40	-71,953.59	0.14
93148P102	WALKER + DUNLOP INC COMMON STOCK							
		24,761.000	Local 27.927008	691,500.64	62.880000	1,556,971.68	865,471.04	0.25
			Base 27.927008	691,500.64	62.880000	1,556,971.68	865,471.04	0.25
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		43,801.000	Local 18.165751	795,678.05	15.000000	657,015.00	-138,663.05	0.10
			Base 18.165751	795,678.05	15.000000	657,015.00	-138,663.05	0.10
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001							
		161,042.000	Local 5.684570	915,454.45	0.585500	94,290.09	-821,164.36	0.02
			Base 5.684570	915,454.45	0.585500	94,290.09	-821,164.36	0.02
939653101	WASHINGTON REIT REIT USD.01							
		70,544.000	Local 26.627706	1,878,424.92	17.480000	1,233,109.12	-645,315.80	0.20
			Base 26.627706	1,878,424.92	17.480000	1,233,109.12	-645,315.80	0.20
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
		23,511.000	Local 51.661452	1,214,612.39	110.770000	2,604,313.47	1,389,701.08	0.42
			Base 51.661452	1,214,612.39	110.770000	2,604,313.47	1,389,701.08	0.42

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		23,073.000	Local 50.393414	1,162,727.23	52.370000	1,208,333.01	45,605.78	0.19
			Base 50.393414	1,162,727.23	52.370000	1,208,333.01	45,605.78	0.19
966084204	WHITESTONE REIT REIT USD.001							
		34,099.000	Local 11.979550	408,490.67	5.960000	203,230.04	-205,260.63	0.03
			Base 11.979550	408,490.67	5.960000	203,230.04	-205,260.63	0.03
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		28,869.000	Local 23.764187	686,048.32	46.950000	1,355,399.55	669,351.23	0.22
			Base 23.764187	686,048.32	46.950000	1,355,399.55	669,351.23	0.22
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
		96,295.000	Local 7.350176	707,785.18	3.640000	350,513.80	-357,271.38	0.06
			Base 7.350176	707,785.18	3.640000	350,513.80	-357,271.38	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		70,114.000	Local 21.290043	1,492,730.04	26.670000	1,869,940.38	377,210.34	0.30
			Base 21.290043	1,492,730.04	26.670000	1,869,940.38	377,210.34	0.30
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		3,878.000	Local 70.928871	275,062.16	83.990000	325,713.22	50,651.06	0.05
			Base 70.928871	275,062.16	83.990000	325,713.22	50,651.06	0.05
98390M103	XPERI HOLDING CORP COMMON STOCK							
		92,923.000	Local 23.272941	2,162,591.50	12.400000	1,152,245.20	-1,010,346.30	0.18
			Base 23.272941	2,162,591.50	12.400000	1,152,245.20	-1,010,346.30	0.18
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		97,429.000	Local 19.527552	1,902,549.88	8.240000	802,814.96	-1,099,734.92	0.13
			Base 19.527552	1,902,549.88	8.240000	802,814.96	-1,099,734.92	0.13
98401F105	XENCOR INC COMMON STOCK USD.01							
		49,037.000	Local 40.844112	2,002,872.74	38.380000	1,882,040.06	-120,832.68	0.30
			Base 40.844112	2,002,872.74	38.380000	1,882,040.06	-120,832.68	0.30
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
		64,061.000	Local 27.410149	1,755,921.55	49.480000	3,169,738.28	1,413,816.73	0.51
			Base 27.410149	1,755,921.55	49.480000	3,169,738.28	1,413,816.73	0.51

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
989817101	ZUMIEZ INC COMMON STOCK							
		17,896.000	Local 24.988226	447,189.29	28.000000	501,088.00	53,898.71	0.08
			Base 24.988226	447,189.29	28.000000	501,088.00	53,898.71	0.08
98986M103	ZYNEX INC COMMON STOCK USD.001							
		16,669.000	Local 22.808780	380,199.56	12.810000	213,529.89	-166,669.67	0.03
			Base 22.808780	380,199.56	12.810000	213,529.89	-166,669.67	0.03
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
		70,817.000	Local 25.445700	1,801,988.14	25.530000	1,807,958.01	5,969.87	0.29
			Base 25.445700	1,801,988.14	25.530000	1,807,958.01	5,969.87	0.29
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
		128,795.000	Local 12.839700	1,653,689.16	21.220000	2,733,029.90	1,079,340.74	0.44
			Base 12.839700	1,653,689.16	21.220000	2,733,029.90	1,079,340.74	0.44
G1991C105	CARDTRONICS PLC A COMMON STOCK USD.01							
		30,482.000	Local 27.254833	830,781.82	17.810000	542,884.42	-287,897.40	0.09
			Base 27.254833	830,781.82	17.810000	542,884.42	-287,897.40	0.09
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		196,873.000	Local 7.568644	1,490,061.65	4.570000	899,709.61	-590,352.04	0.14
			Base 7.568644	1,490,061.65	4.570000	899,709.61	-590,352.04	0.14
G3323L100	FABRINET COMMON STOCK USD.01							
		31,538.000	Local 33.207417	1,047,295.53	60.020000	1,892,910.76	845,615.23	0.30
			Base 33.207417	1,047,295.53	60.020000	1,892,910.76	845,615.23	0.30
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		26,035.000	Local 33.633572	875,650.05	21.530000	560,533.55	-315,116.50	0.09
			Base 33.633572	875,650.05	21.530000	560,533.55	-315,116.50	0.09
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
		19,661.000	Local 25.493575	501,229.17	23.260000	457,314.86	-43,914.31	0.07
			Base 25.493575	501,229.17	23.260000	457,314.86	-43,914.31	0.07
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
		26,180.000	Local 35.509005	929,625.74	46.730000	1,223,391.40	293,765.66	0.20
			Base 35.509005	929,625.74	46.730000	1,223,391.40	293,765.66	0.20

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001	5,501.000	Local 108.734214	598,146.91	28.420000	156,338.42	-441,808.49	0.02
			Base 108.734214	598,146.91	28.420000	156,338.42	-441,808.49	0.02
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18	44,841.000	Local 16.163712	724,797.01	22.280000	999,057.48	274,260.47	0.16
			Base 16.163712	724,797.01	22.280000	999,057.48	274,260.47	0.16
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01	11,797.000	Local 28.462017	335,766.42	26.390000	311,322.83	-24,443.59	0.05
			Base 28.462017	335,766.42	26.390000	311,322.83	-24,443.59	0.05
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1	69,929.000	Local 14.135536	988,483.90	7.780000	544,047.62	-444,436.28	0.09
			Base 14.135536	988,483.90	7.780000	544,047.62	-444,436.28	0.09
L9340P101	TRINSEO SA COMMON STOCK USD.01	32,784.000	Local 32.163811	1,054,458.37	31.820000	1,043,186.88	-11,271.49	0.17
			Base 32.163811	1,054,458.37	31.820000	1,043,186.88	-11,271.49	0.17
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02	38,108.000	Local 17.354700	661,352.92	14.450000	550,660.60	-110,692.32	0.09
			Base 17.354700	661,352.92	14.450000	550,660.60	-110,692.32	0.09
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01	28,852.000	Local 12.584528	363,088.79	8.200000	236,586.40	-126,502.39	0.04
			Base 12.584528	363,088.79	8.200000	236,586.40	-126,502.39	0.04
<b>US DOLLAR Total</b>		27,770,351.000	Local	567,391,507.30		613,078,871.42	45,687,364.12	97.85
			Base	567,391,507.30		613,078,871.42	45,687,364.12	97.85
<b>EQUITY Total</b>		27,770,351.000	Base	567,391,507.30		613,078,871.42	45,687,364.12	97.85

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 204 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZ5



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		41,247,296.070	Base	580,879,346.81		626,566,596.47	45,687,249.66	100.00

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## 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
-0.100	Local	1.000000	-0.10	1.000000	-0.10	0.00	0.00	0.00
	Base	1.000000	-0.10	1.000000	-0.10	0.00	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-0.100	Local		-0.10		-0.10	0.00	0.00
	Base		-0.10		-0.10	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-0.100	Base		-0.10		-0.10	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
22,314,761.390	Local	100.080027	22,332,619.29	100.080000	22,332,613.20	-6.09	1.05	
	Base	100.080027	22,332,619.29	100.080000	22,332,613.20	-6.09	1.05	

11563VMU8	BROWN-FORMAN CORP.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
7,500,000.000	Local	99.941417	7,495,606.25	99.941417	7,495,606.25	0.00	0.35	
	Base	99.941417	7,495,606.25	99.941417	7,495,606.25	0.00	0.35	

2063C0NB4	CONCORD MIN CPTL CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
10,000,000.000	Local	99.952667	9,995,266.67	99.952667	9,995,266.67	0.00	0.47	
	Base	99.952667	9,995,266.67	99.952667	9,995,266.67	0.00	0.47	

2546R2UG9	WALT DISNEY CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
15,000,000.000	Local	99.750139	14,962,520.83	99.750139	14,962,520.83	0.00	0.70	
	Base	99.750139	14,962,520.83	99.750139	14,962,520.83	0.00	0.70	

26055AMV5	DOW CHEMICAL COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
10,000,000.000	Local	99.948444	9,994,844.44	99.948444	9,994,844.44	0.00	0.47	
	Base	99.948444	9,994,844.44	99.948444	9,994,844.44	0.00	0.47	

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
26244HNE9	DUKE ENERGY CORP	10,000,000.000	Local	99.954778	9,995,477.78	99.954778	9,995,477.78	0.00	0.47
			Base	99.954778	9,995,477.78	99.954778	9,995,477.78	0.00	0.47
52952LND0	LEXINGTN PKR CAP CO LL	5,000,000.000	Local	99.953361	4,997,668.05	99.953361	4,997,668.05	0.00	0.23
			Base	99.953361	4,997,668.05	99.953361	4,997,668.05	0.00	0.23
65478JL69	NISOURCE INC	10,000,000.000	Local	99.997778	9,999,777.78	99.997778	9,999,777.78	0.00	0.47
			Base	99.997778	9,999,777.78	99.997778	9,999,777.78	0.00	0.47
8225X2U69	SHELL INTNL FNC B.V	5,000,000.000	Local	99.725556	4,986,277.78	99.725556	4,986,277.78	0.00	0.23
			Base	99.725556	4,986,277.78	99.725556	4,986,277.78	0.00	0.23
93142WLD3	WALGREENS BOOTS	15,000,000.000	Local	99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	0.70
			Base	99.991667	14,998,750.00	99.991667	14,998,750.00	0.00	0.70
94107MRP3	WASTE MANAGEMENT INC	15,000,000.000	Local	99.851028	14,977,654.17	99.851028	14,977,654.17	0.00	0.70
			Base	99.851028	14,977,654.17	99.851028	14,977,654.17	0.00	0.70
<b>US DOLLAR Total</b>		124,814,761.390	Local		124,736,463.04		124,736,456.95	-6.09	5.85
			Base		124,736,463.04		124,736,456.95	-6.09	5.85
<b>CASH EQUIVALENT Total</b>		124,814,761.390	Base		124,736,463.04		124,736,456.95	-6.09	5.85
<b>EQUITY</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND	6,000,000.000	Local	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.28
			Base	1.000000	6,000,000.00	1.000000	6,000,000.00	0.00	0.28

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>US DOLLAR Total</b>								
		6,000,000.000	Local	6,000,000.00		6,000,000.00	0.00	0.28
			Base	6,000,000.00		6,000,000.00	0.00	0.28
<b>EQUITY Total</b>								
		6,000,000.000	Base	6,000,000.00		6,000,000.00	0.00	0.28
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
		10,205,000.000	Local	10,227,360.84	114.761724	11,711,433.93	1,484,073.09	0.55
			Base	10,227,360.84	114.761724	11,711,433.93	1,484,073.09	0.55
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
		10,062,000.000	Local	10,048,681.94	121.574978	12,232,874.29	2,184,192.35	0.57
			Base	10,048,681.94	121.574978	12,232,874.29	2,184,192.35	0.57
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
		10,000,000.000	Local	9,955,240.90	99.284066	9,928,406.60	-26,834.30	0.47
			Base	9,955,240.90	99.284066	9,928,406.60	-26,834.30	0.47
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				0.647880	29 Mar 2021		
		5,000,000.000	Local	5,000,000.00	100.160105	5,008,005.25	8,005.25	0.23
			Base	5,000,000.00	100.160105	5,008,005.25	8,005.25	0.23
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
		5,000,000.000	Local	5,173,029.05	109.699744	5,484,987.20	311,958.15	0.26
			Base	5,173,029.05	109.699744	5,484,987.20	311,958.15	0.26
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45				0.450000	15 Aug 2025		
		10,000,000.000	Local	9,990,582.66	99.403429	9,940,342.90	-50,239.76	0.47
			Base	9,990,582.66	99.403429	9,940,342.90	-50,239.76	0.47
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
		5,000,000.000	Local	4,989,368.77	156.790815	7,839,540.75	2,850,171.98	0.37
			Base	4,989,368.77	156.790815	7,839,540.75	2,850,171.98	0.37

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				0.901000	27 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.701122	10,070,112.20	70,112.20	0.47
			Base	100.000000	10,000,000.00	100.701122	10,070,112.20	70,112.20	0.47
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.468380	15 Oct 2025			
		4,000,000.000	Local	100.000000	4,000,000.00	100.171640	4,006,865.60	6,865.60	0.19
		Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.171640	4,006,865.60	6,865.60	0.19
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029			
		3,000,000.000	Local	99.949676	2,998,490.27	127.776616	3,833,298.48	834,808.21	0.18
			Base	99.949676	2,998,490.27	127.776616	3,833,298.48	834,808.21	0.18
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR				0.851750	09 Sep 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	100.421145	10,042,114.50	42,114.50	0.47
			Base	100.000000	10,000,000.00	100.421145	10,042,114.50	42,114.50	0.47
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022			
		5,000,000.000	Local	102.237983	5,111,899.14	106.955313	5,347,765.65	235,866.51	0.25
			Base	102.237983	5,111,899.14	106.955313	5,347,765.65	235,866.51	0.25
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050			
		5,000,000.000	Local	99.925487	4,996,274.36	118.128731	5,906,436.55	910,162.19	0.28
			Base	99.925487	4,996,274.36	118.128731	5,906,436.55	910,162.19	0.28
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030			
		5,000,000.000	Local	99.802302	4,990,115.09	113.215393	5,660,769.65	670,654.56	0.27
			Base	99.802302	4,990,115.09	113.215393	5,660,769.65	670,654.56	0.27
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027			
		10,000,000.000	Local	99.996689	9,999,668.85	113.281246	11,328,124.60	1,328,455.75	0.53
			Base	99.996689	9,999,668.85	113.281246	11,328,124.60	1,328,455.75	0.53
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023			
		5,000,000.000	Local	101.629123	5,081,456.16	104.832898	5,241,644.90	160,188.74	0.25
			Base	101.629123	5,081,456.16	104.832898	5,241,644.90	160,188.74	0.25
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.875000	25 Jun 2022			
		10,000,000.000	Local	100.091638	10,009,163.83	100.339050	10,033,905.00	24,741.17	0.47
			Base	100.091638	10,009,163.83	100.339050	10,033,905.00	24,741.17	0.47

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	101.971911	5,098,595.56	111.494961	5,574,748.05	476,152.49	0.26
		Base	101.971911	5,098,595.56	111.494961	5,574,748.05	476,152.49	0.26
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023		
	15,000,000.000	Local	99.928506	14,989,275.86	104.804825	15,720,723.75	731,447.89	0.74
		Base	99.928506	14,989,275.86	104.804825	15,720,723.75	731,447.89	0.74
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	15,000,000.000	Local	99.979535	14,996,930.25	103.348117	15,502,217.55	505,287.30	0.73
		Base	99.979535	14,996,930.25	103.348117	15,502,217.55	505,287.30	0.73
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026		
	3,000,000.000	Local	99.950651	2,998,519.54	111.612000	3,348,360.00	349,840.46	0.16
		Base	99.950651	2,998,519.54	111.612000	3,348,360.00	349,840.46	0.16
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.926105	9,992,610.50	107.495675	10,749,567.50	756,957.00	0.50
		Base	99.926105	9,992,610.50	107.495675	10,749,567.50	756,957.00	0.50
097023CU7	BOEING CO SR UNSECURED 05/27 5.04				5.040000	01 May 2027		
	30,000,000.000	Local	100.000000	30,000,000.00	109.885033	32,965,509.90	2,965,509.90	1.55
		Base	100.000000	30,000,000.00	109.885033	32,965,509.90	2,965,509.90	1.55
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	117.235385	5,861,769.25	115.996433	5,799,821.65	-61,947.60	0.27
		Base	117.235385	5,861,769.25	115.996433	5,799,821.65	-61,947.60	0.27
097023CW3	BOEING CO SR UNSECURED 05/50 5.805				5.805000	01 May 2050		
	5,000,000.000	Local	100.000000	5,000,000.00	117.770783	5,888,539.15	888,539.15	0.28
		Base	100.000000	5,000,000.00	117.770783	5,888,539.15	888,539.15	0.28
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A				4.961300	15 Apr 2044		
	1,765,066.890	Local	108.826623	1,920,862.69	100.529700	1,774,416.45	-146,446.24	0.08
Original Face:	4,153,000.000	Base	108.826623	1,920,862.69	100.529700	1,774,416.45	-146,446.24	0.08
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047		
	3,300,000.000	Local	102.201067	3,372,635.20	108.381110	3,576,576.63	203,941.43	0.17
Original Face:	3,300,000.000	Base	102.201067	3,372,635.20	108.381110	3,576,576.63	203,941.43	0.17

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045		
		0.010	Local -87,200.000000	-8.72	104.021220	0.01	8.73	0.00
			Base -87,200.000000	-8.72	104.021220	0.01	8.73	0.00
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
		8,000,000.000	Local 99.971976	7,997,758.08	100.866344	8,069,307.52	71,549.44	0.38
			Base 99.971976	7,997,758.08	100.866344	8,069,307.52	71,549.44	0.38
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.364380	30 Jan 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.727564	10,072,756.40	72,756.40	0.47
			Base 100.000000	10,000,000.00	100.727564	10,072,756.40	72,756.40	0.47
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022		
		3,000,000.000	Local 99.970255	2,999,107.66	103.196363	3,095,890.89	96,783.23	0.15
			Base 99.970255	2,999,107.66	103.196363	3,095,890.89	96,783.23	0.15
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
		3,000,000.000	Local 99.608628	2,988,258.85	111.185676	3,335,570.28	347,311.43	0.16
			Base 99.608628	2,988,258.85	111.185676	3,335,570.28	347,311.43	0.16
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023		
		15,000,000.000	Local 99.949938	14,992,490.68	100.606000	15,090,900.00	98,409.32	0.71
			Base 99.949938	14,992,490.68	100.606000	15,090,900.00	98,409.32	0.71
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				0.781130	03 Mar 2022		
		4,000,000.000	Local 100.000000	4,000,000.00	100.622600	4,024,904.00	24,904.00	0.19
			Base 100.000000	4,000,000.00	100.622600	4,024,904.00	24,904.00	0.19
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954				2.954000	16 May 2026		
		10,000,000.000	Local 100.000000	10,000,000.00	110.595629	11,059,562.90	1,059,562.90	0.52
			Base 100.000000	10,000,000.00	110.595629	11,059,562.90	1,059,562.90	0.52
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
		2,000,000.000	Local 100.000000	2,000,000.00	105.965265	2,119,305.30	119,305.30	0.10
			Base 100.000000	2,000,000.00	105.965265	2,119,305.30	119,305.30	0.10
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.606880	12 Feb 2021		
		5,000,000.000	Local 99.717500	4,985,875.00	100.066000	5,003,300.00	17,425.00	0.23
			Base 99.717500	4,985,875.00	100.066000	5,003,300.00	17,425.00	0.23

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
		5,000,000.000	Local 102.473403	5,123,670.16	107.950830	5,397,541.50	273,871.34	0.25
Original Face:		5,000,000.000	Base 102.473403	5,123,670.16	107.950830	5,397,541.50	273,871.34	0.25
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
		10,000,000.000	Local 99.779230	9,977,923.01	134.091555	13,409,155.50	3,431,232.49	0.63
			Base 99.779230	9,977,923.01	134.091555	13,409,155.50	3,431,232.49	0.63
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
		8,393,000.000	Local 101.810775	8,544,978.32	106.719271	8,956,948.42	411,970.10	0.42
			Base 101.810775	8,544,978.32	106.719271	8,956,948.42	411,970.10	0.42
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021		
		5,000,000.000	Local 99.998802	4,999,940.11	101.998744	5,099,937.20	99,997.09	0.24
			Base 99.998802	4,999,940.11	101.998744	5,099,937.20	99,997.09	0.24
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
		13,000,000.000	Local 99.696161	12,960,500.89	104.714001	13,612,820.13	652,319.24	0.64
			Base 99.696161	12,960,500.89	104.714001	13,612,820.13	652,319.24	0.64
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				1.084380	30 Jan 2023		
		15,000,000.000	Local 100.000000	15,000,000.00	100.946818	15,142,022.70	142,022.70	0.71
			Base 100.000000	15,000,000.00	100.946818	15,142,022.70	142,022.70	0.71
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
		5,000,000.000	Local 100.000000	5,000,000.00	106.667136	5,333,356.80	333,356.80	0.25
			Base 100.000000	5,000,000.00	106.667136	5,333,356.80	333,356.80	0.25
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
		52,814.350	Local 100.137216	52,886.82	116.378476	61,464.54	8,577.72	0.00
Original Face:		5,000,000.000	Base 100.137216	52,886.82	116.378476	61,464.54	8,577.72	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
		2,920,712.420	Local 91.932027	2,685,070.14	106.213364	3,102,186.91	417,116.77	0.15
Original Face:		10,000,000.000	Base 91.932027	2,685,070.14	106.213364	3,102,186.91	417,116.77	0.15
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
		458,649.250	Local 101.904137	467,382.56	107.435159	492,750.55	25,367.99	0.02
Original Face:		5,085,000.000	Base 101.904137	467,382.56	107.435159	492,750.55	25,367.99	0.02

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		2,515,546.600	Local 102.699899	2,583,463.81	106.391968	2,676,339.53	92,875.72	0.13
Original Face:		5,000,000.000	Base 102.699899	2,583,463.81	106.391968	2,676,339.53	92,875.72	0.13
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
		2,248,972.000	Local 106.819530	2,402,341.32	108.702334	2,444,685.06	42,343.74	0.11
Original Face:		5,000,000.000	Base 106.819530	2,402,341.32	108.702334	2,444,685.06	42,343.74	0.11
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
		2,599,216.060	Local 102.946609	2,675,804.80	105.789272	2,749,691.75	73,886.95	0.13
Original Face:		7,000,000.000	Base 102.946609	2,675,804.80	105.789272	2,749,691.75	73,886.95	0.13
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
		1,941,230.170	Local 100.842096	1,957,577.19	105.735807	2,052,575.39	94,998.20	0.10
Original Face:		3,550,000.000	Base 100.842096	1,957,577.19	105.735807	2,052,575.39	94,998.20	0.10
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
		2,344,601.800	Local 102.968632	2,414,204.41	106.206977	2,490,130.69	75,926.28	0.12
Original Face:		5,000,000.000	Base 102.968632	2,414,204.41	106.206977	2,490,130.69	75,926.28	0.12
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
		983,660.610	Local 104.222730	1,025,197.94	115.897054	1,140,033.67	114,835.73	0.05
Original Face:		10,300,000.000	Base 104.222730	1,025,197.94	115.897054	1,140,033.67	114,835.73	0.05
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
		555,750.010	Local 99.665364	553,890.27	114.715871	637,533.46	83,643.19	0.03
Original Face:		14,598,876.000	Base 99.665364	553,890.27	114.715871	637,533.46	83,643.19	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
		482,098.760	Local 99.657141	480,445.84	115.380790	556,249.36	75,803.52	0.03
Original Face:		11,774,977.000	Base 99.657141	480,445.84	115.380790	556,249.36	75,803.52	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		203,142.800	Local 99.605164	202,340.72	112.701587	228,945.16	26,604.44	0.01
Original Face:		3,598,890.000	Base 99.605164	202,340.72	112.701587	228,945.16	26,604.44	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		134,545.210	Local 99.683512	134,119.39	114.343183	153,843.28	19,723.89	0.01
Original Face:		6,241,535.000	Base 99.683512	134,119.39	114.343183	153,843.28	19,723.89	0.01

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		179,909.800	Local 100.200667	180,270.82	115.743080	208,233.14	27,962.32	0.01
Original Face:		5,000,000.000	Base 100.200667	180,270.82	115.743080	208,233.14	27,962.32	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		202,570.650	Local 100.764889	204,120.09	115.834366	234,646.43	30,526.34	0.01
Original Face:		5,000,000.000	Base 100.764889	204,120.09	115.834366	234,646.43	30,526.34	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
		208,857.850	Local 100.519684	209,943.25	117.933144	246,312.63	36,369.38	0.01
Original Face:		5,000,000.000	Base 100.519684	209,943.25	117.933144	246,312.63	36,369.38	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				2.976000	01 Jan 2037		
		681,452.220	Local 103.293965	703,899.02	105.457191	718,640.37	14,741.35	0.03
Original Face:		6,000,000.000	Base 103.293965	703,899.02	105.457191	718,640.37	14,741.35	0.03
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				3.649000	01 Oct 2036		
		559,359.900	Local 103.242285	577,495.94	104.822318	586,334.01	8,838.07	0.03
Original Face:		5,000,000.000	Base 103.242285	577,495.94	104.822318	586,334.01	8,838.07	0.03
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
		2,998,251.430	Local 99.936641	2,996,351.77	106.012344	3,178,516.62	182,164.85	0.15
Original Face:		8,208,821.000	Base 99.936641	2,996,351.77	106.012344	3,178,516.62	182,164.85	0.15
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
		2,267,139.150	Local 103.527426	2,347,110.80	107.560428	2,438,544.57	91,433.77	0.11
Original Face:		5,000,000.000	Base 103.527426	2,347,110.80	107.560428	2,438,544.57	91,433.77	0.11
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
		2,344,372.560	Local 109.972722	2,578,170.31	111.531160	2,614,705.91	36,535.60	0.12
Original Face:		7,231,153.000	Base 109.972722	2,578,170.31	111.531160	2,614,705.91	36,535.60	0.12
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
		3,470,504.740	Local 100.012601	3,470,942.07	108.389732	3,761,670.79	290,728.72	0.18
Original Face:		8,000,000.000	Base 100.012601	3,470,942.07	108.389732	3,761,670.79	290,728.72	0.18
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
		2,196,456.360	Local 103.236821	2,267,551.71	106.410665	2,337,263.82	69,712.11	0.11
Original Face:		6,000,000.000	Base 103.236821	2,267,551.71	106.410665	2,337,263.82	69,712.11	0.11

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
	2,849,243.700	Local		100.444684	2,861,913.84	105.091777	2,994,320.84	132,407.00	0.14
Original Face:	5,000,000.000	Base		100.444684	2,861,913.84	105.091777	2,994,320.84	132,407.00	0.14
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
	5,000,000.000	Local		107.974762	5,398,738.12	122.033905	6,101,695.25	702,957.13	0.29
		Base		107.974762	5,398,738.12	122.033905	6,101,695.25	702,957.13	0.29
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
	5,000,000.000	Local		107.705417	5,385,270.85	118.344648	5,917,232.40	531,961.55	0.28
		Base		107.705417	5,385,270.85	118.344648	5,917,232.40	531,961.55	0.28
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
	4,240,000.000	Local		116.616116	4,944,523.30	115.535271	4,898,695.49	-45,827.81	0.23
		Base		116.616116	4,944,523.30	115.535271	4,898,695.49	-45,827.81	0.23
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125000	13 Dec 2019		
	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
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
	5,000,000.000	Local		137.536479	6,876,823.96	151.630846	7,581,542.30	704,718.34	0.36
		Base		137.536479	6,876,823.96	151.630846	7,581,542.30	704,718.34	0.36
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.500000	25 Dec 2024		
	1,083,535.800	Local		102.509296	1,110,724.92	101.166480	1,096,175.03	-14,549.89	0.05
Original Face:	3,000,000.000	Base		102.509296	1,110,724.92	101.166480	1,096,175.03	-14,549.89	0.05
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.627840	25 Mar 2052		
	372,248.580	Local		108.702553	404,643.71	116.633780	434,167.59	29,523.88	0.02
Original Face:	4,261,779.000	Base		108.702553	404,643.71	116.633780	434,167.59	29,523.88	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.000000	25 Apr 2023		
	128,739.560	Local		102.240764	131,624.31	99.874360	128,577.81	-3,046.50	0.01
Original Face:	6,000,000.000	Base		102.240764	131,624.31	99.874360	128,577.81	-3,046.50	0.01
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
	1,740,956.460	Local		100.562914	1,750,756.54	101.887410	1,773,815.45	23,058.91	0.08
Original Face:	5,000,000.000	Base		100.562914	1,750,756.54	101.887410	1,773,815.45	23,058.91	0.08

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031			
		1,005,815.350	Local	103.661401	1,042,642.28	105.144350	1,057,558.01	14,915.73	0.05
Original Face:		5,000,000.000	Base	103.661401	1,042,642.28	105.144350	1,057,558.01	14,915.73	0.05
3136A6P99	FANNIE MAE FNR 2012 76 VG				4.000000	25 Mar 2029			
		3,175,830.610	Local	107.195910	3,404,360.52	102.770110	3,263,804.61	-140,555.91	0.15
Original Face:		5,469,245.000	Base	107.195910	3,404,360.52	102.770110	3,263,804.61	-140,555.91	0.15
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042			
		7,987,021.200	Local	98.351003	7,855,315.46	108.149390	8,637,914.71	782,599.25	0.40
Original Face:		30,000,000.000	Base	98.351003	7,855,315.46	108.149390	8,637,914.71	782,599.25	0.40
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028			
		1,264,245.200	Local	101.498661	1,283,191.95	102.653470	1,297,791.57	14,599.62	0.06
Original Face:		5,000,000.000	Base	101.498661	1,283,191.95	102.653470	1,297,791.57	14,599.62	0.06
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042			
		1,650,632.820	Local	99.927378	1,649,434.10	104.302740	1,721,655.26	72,221.16	0.08
Original Face:		6,000,000.000	Base	99.927378	1,649,434.10	104.302740	1,721,655.26	72,221.16	0.08
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042			
		1,494,563.470	Local	99.328928	1,484,533.88	103.935300	1,553,379.03	68,845.15	0.07
Original Face:		5,000,000.000	Base	99.328928	1,484,533.88	103.935300	1,553,379.03	68,845.15	0.07
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043			
		1,373,555.160	Local	100.803968	1,384,598.11	107.840160	1,481,244.08	96,645.97	0.07
Original Face:		6,000,000.000	Base	100.803968	1,384,598.11	107.840160	1,481,244.08	96,645.97	0.07
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030			
		486,493.650	Local	102.085643	496,640.17	102.491560	498,614.93	1,974.76	0.02
Original Face:		2,500,000.000	Base	102.085643	496,640.17	102.491560	498,614.93	1,974.76	0.02
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.499250	25 Apr 2038			
		1,372,571.850	Local	99.864744	1,370,715.36	100.459970	1,378,885.27	8,169.91	0.06
Original Face:		5,000,000.000	Base	99.864744	1,370,715.36	100.459970	1,378,885.27	8,169.91	0.06
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030			
		1,500,000.000	Local	102.415355	1,536,230.33	103.044390	1,545,665.85	9,435.52	0.07
Original Face:		1,500,000.000	Base	102.415355	1,536,230.33	103.044390	1,545,665.85	9,435.52	0.07

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	1,180,309.800	Local	105.686973	1,247,433.70	107.354380	1,267,114.27	19,680.57	0.06
Original Face:	5,000,000.000	Base	105.686973	1,247,433.70	107.354380	1,267,114.27	19,680.57	0.06
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	936,692.740	Local	102.545329	960,534.65	104.829630	981,931.53	21,396.88	0.05
Original Face:	1,750,000.000	Base	102.545329	960,534.65	104.829630	981,931.53	21,396.88	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
	3,651,802.000	Local	94.415882	3,447,881.06	103.718540	3,787,595.72	339,714.66	0.18
Original Face:	3,651,802.000	Base	94.415882	3,447,881.06	103.718540	3,787,595.72	339,714.66	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
	1,471,412.230	Local	101.813405	1,498,094.89	104.525320	1,537,998.34	39,903.45	0.07
Original Face:	8,500,000.000	Base	101.813405	1,498,094.89	104.525320	1,537,998.34	39,903.45	0.07
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
	1,226,659.500	Local	102.622196	1,258,824.92	104.088760	1,276,814.66	17,989.74	0.06
Original Face:	5,000,000.000	Base	102.622196	1,258,824.92	104.088760	1,276,814.66	17,989.74	0.06
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037		
	981,643.450	Local	104.944421	1,030,180.03	102.506360	1,006,246.97	-23,933.06	0.05
Original Face:	5,000,000.000	Base	104.944421	1,030,180.03	102.506360	1,006,246.97	-23,933.06	0.05
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
	1,269,015.020	Local	102.202674	1,296,967.29	105.165970	1,334,571.96	37,604.67	0.06
Original Face:	5,000,000.000	Base	102.202674	1,296,967.29	105.165970	1,334,571.96	37,604.67	0.06
3136AJMT0	FANNIE MAE FNR 2014 21 GV				3.000000	25 May 2027		
	2,723,922.350	Local	100.784360	2,745,287.72	101.455980	2,763,582.11	18,294.39	0.13
Original Face:	5,000,000.000	Base	100.784360	2,745,287.72	101.455980	2,763,582.11	18,294.39	0.13
3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025		
	3,865,473.270	Local	104.243036	4,029,486.69	103.407860	3,997,203.19	-32,283.50	0.19
Original Face:	8,346,000.000	Base	104.243036	4,029,486.69	103.407860	3,997,203.19	-32,283.50	0.19
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
	1,379,692.500	Local	101.780188	1,404,253.62	104.767470	1,445,468.93	41,215.31	0.07
Original Face:	5,000,000.000	Base	101.780188	1,404,253.62	104.767470	1,445,468.93	41,215.31	0.07

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
	1,753,886.100	Local	102.079122	1,790,351.54	104.420350	1,831,414.00	41,062.46	0.09
Original Face:	6,000,000.000	Base	102.079122	1,790,351.54	104.420350	1,831,414.00	41,062.46	0.09
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029		
	5,702,290.550	Local	102.854232	5,865,047.16	105.153170	5,996,139.28	131,092.12	0.28
Original Face:	9,284,523.000	Base	102.854232	5,865,047.16	105.153170	5,996,139.28	131,092.12	0.28
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034		
	5,037,341.880	Local	84.176763	4,240,271.32	100.796990	5,077,488.99	837,217.67	0.24
Original Face:	6,000,000.000	Base	84.176763	4,240,271.32	100.796990	5,077,488.99	837,217.67	0.24
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035		
	10,692,273.000	Local	102.052129	10,911,692.26	107.293400	11,472,103.24	560,410.98	0.54
Original Face:	10,692,273.000	Base	102.052129	10,911,692.26	107.293400	11,472,103.24	560,410.98	0.54
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043		
	1,400,734.950	Local	102.037284	1,429,271.90	104.349080	1,461,654.03	32,382.13	0.07
Original Face:	15,000,000.000	Base	102.037284	1,429,271.90	104.349080	1,461,654.03	32,382.13	0.07
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041		
	3,518,906.380	Local	104.754798	3,686,223.27	103.013720	3,624,956.37	-61,266.90	0.17
Original Face:	11,000,000.000	Base	104.754798	3,686,223.27	103.013720	3,624,956.37	-61,266.90	0.17
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026		
	1,245,706.090	Local	102.708678	1,279,448.26	103.048220	1,283,677.95	4,229.69	0.06
Original Face:	2,304,044.000	Base	102.708678	1,279,448.26	103.048220	1,283,677.95	4,229.69	0.06
3136ARQ35	FANNIE MAE FNR 2016 29 PA				3.000000	25 Aug 2045		
	2,520,378.140	Local	107.355536	2,705,765.45	106.775960	2,691,157.95	-14,607.50	0.13
Original Face:	4,600,000.000	Base	107.355536	2,705,765.45	106.775960	2,691,157.95	-14,607.50	0.13
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027		
	4,424,758.140	Local	103.219997	4,567,235.21	104.656720	4,630,806.74	63,571.53	0.22
Original Face:	6,976,000.000	Base	103.219997	4,567,235.21	104.656720	4,630,806.74	63,571.53	0.22
3136AU4B4	FANNIE MAE FNR 2017 8 BA				3.000000	25 Nov 2042		
	835,576.200	Local	101.250746	846,027.14	100.859340	842,756.64	-3,270.50	0.04
Original Face:	3,479,000.000	Base	101.250746	846,027.14	100.859340	842,756.64	-3,270.50	0.04

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
	1,286,023.820	Local		101.494658	1,305,245.48	100.698680	1,295,009.01	-10,236.47	0.06
Original Face:	5,000,000.000	Base		101.494658	1,305,245.48	100.698680	1,295,009.01	-10,236.47	0.06
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.000000	25 May 2041		
	539,704.560	Local		101.722874	549,002.99	101.067260	545,464.61	-3,538.38	0.03
Original Face:	3,000,000.000	Base		101.722874	549,002.99	101.067260	545,464.61	-3,538.38	0.03
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
	3,871,097.630	Local		100.915188	3,906,525.47	104.202220	4,033,769.67	127,244.20	0.19
Original Face:	6,000,000.000	Base		100.915188	3,906,525.47	104.202220	4,033,769.67	127,244.20	0.19
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
	4,711,711.030	Local		101.595433	4,786,883.21	100.902500	4,754,234.22	-32,648.99	0.22
Original Face:	5,729,287.000	Base		101.595433	4,786,883.21	100.902500	4,754,234.22	-32,648.99	0.22
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
	3,654,848.160	Local		101.280476	3,701,647.62	106.269900	3,884,003.48	182,355.86	0.18
Original Face:	6,000,000.000	Base		101.280476	3,701,647.62	106.269900	3,884,003.48	182,355.86	0.18
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
	6,091,413.600	Local		99.086294	6,035,755.96	105.420480	6,421,597.46	385,841.50	0.30
Original Face:	10,000,000.000	Base		99.086294	6,035,755.96	105.420480	6,421,597.46	385,841.50	0.30
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	3,045,706.800	Local		99.866610	3,041,644.12	105.420480	3,210,798.73	169,154.61	0.15
Original Face:	5,000,000.000	Base		99.866610	3,041,644.12	105.420480	3,210,798.73	169,154.61	0.15
3136B6TM5	FANNIE MAE FNR 2019 60 VA					3.000000	25 Feb 2031		
	9,180,929.000	Local		102.956547	9,452,367.46	103.187810	9,473,599.57	21,232.11	0.44
Original Face:	10,000,000.000	Base		102.956547	9,452,367.46	103.187810	9,473,599.57	21,232.11	0.44
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
	2,696,434.200	Local		101.520633	2,737,437.08	101.812370	2,745,303.56	7,866.48	0.13
Original Face:	5,000,000.000	Base		101.520633	2,737,437.08	101.812370	2,745,303.56	7,866.48	0.13
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
	2,696,434.200	Local		101.749584	2,743,610.59	101.812370	2,745,303.56	1,692.97	0.13
Original Face:	5,000,000.000	Base		101.749584	2,743,610.59	101.812370	2,745,303.56	1,692.97	0.13

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	4,686,167.450	Local	102.742636	4,814,691.98	104.132160	4,879,807.39	65,115.41	0.23
Original Face:	5,000,000.000	Base	102.742636	4,814,691.98	104.132160	4,879,807.39	65,115.41	0.23
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	3,158,304.500	Local	101.701372	3,212,039.01	102.586560	3,239,995.94	27,956.93	0.15
Original Face:	5,000,000.000	Base	101.701372	3,212,039.01	102.586560	3,239,995.94	27,956.93	0.15
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042		
	2,943,870.510	Local	101.925689	3,000,560.30	102.586430	3,020,011.66	19,451.36	0.14
Original Face:	5,000,000.000	Base	101.925689	3,000,560.30	102.586430	3,020,011.66	19,451.36	0.14
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	4,967,721.700	Local	104.940905	5,213,172.12	104.309100	5,181,785.80	-31,386.32	0.24
Original Face:	5,000,000.000	Base	104.940905	5,213,172.12	104.309100	5,181,785.80	-31,386.32	0.24
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	6,954,787.350	Local	105.303277	7,323,618.96	104.800660	7,288,663.04	-34,955.92	0.34
Original Face:	7,000,000.000	Base	105.303277	7,323,618.96	104.800660	7,288,663.04	-34,955.92	0.34
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	198,137.520	Local	99.878039	197,895.87	115.190311	228,235.23	30,339.36	0.01
Original Face:	6,625,000.000	Base	99.878039	197,895.87	115.190311	228,235.23	30,339.36	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	200,199.120	Local	99.942163	200,083.33	117.748172	235,730.80	35,647.47	0.01
Original Face:	6,000,000.000	Base	99.942163	200,083.33	117.748172	235,730.80	35,647.47	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV				4.500000	15 Dec 2021		
	642,540.900	Local	100.611035	646,467.05	101.765930	653,887.72	7,420.67	0.03
Original Face:	5,000,000.000	Base	100.611035	646,467.05	101.765930	653,887.72	7,420.67	0.03
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	0.000	Local	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
		Base	0.000000	-2,288.82	0.000000	0.00	2,288.82	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	543,520.600	Local	103.902036	564,728.97	106.176910	577,093.38	12,364.41	0.03
Original Face:	7,703,000.000	Base	103.902036	564,728.97	106.176910	577,093.38	12,364.41	0.03

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
	890,706.200	Local		102.933537	916,835.40	109.213010	972,767.05	55,931.65	0.05
Original Face:	10,000,000.000	Base		102.933537	916,835.40	109.213010	972,767.05	55,931.65	0.05
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
	2,073,098.300	Local		102.446218	2,123,810.80	105.820100	2,193,754.69	69,943.89	0.10
Original Face:	13,000,000.000	Base		102.446218	2,123,810.80	105.820100	2,193,754.69	69,943.89	0.10
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
	412,687.110	Local		100.645758	415,352.07	103.426200	426,826.60	11,474.53	0.02
Original Face:	3,000,000.000	Base		100.645758	415,352.07	103.426200	426,826.60	11,474.53	0.02
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
	1,256,641.880	Local		102.945812	1,293,660.19	105.179380	1,321,728.14	28,067.95	0.06
Original Face:	12,500,000.000	Base		102.945812	1,293,660.19	105.179380	1,321,728.14	28,067.95	0.06
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
	1,150,176.900	Local		106.315162	1,222,812.44	110.136420	1,266,763.66	43,951.22	0.06
Original Face:	5,000,000.000	Base		106.315162	1,222,812.44	110.136420	1,266,763.66	43,951.22	0.06
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
	3,512,371.840	Local		102.891586	3,613,935.09	105.576860	3,708,251.90	94,316.81	0.17
Original Face:	8,000,000.000	Base		102.891586	3,613,935.09	105.576860	3,708,251.90	94,316.81	0.17
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
	1,838,310.800	Local		102.119951	1,877,282.08	104.761100	1,925,834.62	48,552.54	0.09
Original Face:	5,000,000.000	Base		102.119951	1,877,282.08	104.761100	1,925,834.62	48,552.54	0.09
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
	598,844.350	Local		103.624929	620,552.03	102.742510	615,267.72	-5,284.31	0.03
Original Face:	5,000,000.000	Base		103.624929	620,552.03	102.742510	615,267.72	-5,284.31	0.03
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
	1,417,891.950	Local		100.726884	1,428,198.38	105.277060	1,492,714.96	64,516.58	0.07
Original Face:	5,000,000.000	Base		100.726884	1,428,198.38	105.277060	1,492,714.96	64,516.58	0.07
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
	1,683,370.600	Local		103.367894	1,740,064.74	107.263250	1,805,638.02	65,573.28	0.08
Original Face:	5,000,000.000	Base		103.367894	1,740,064.74	107.263250	1,805,638.02	65,573.28	0.08

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029			
	6,280,000.000	Local	100.506380	6,311,800.68	104.967810	6,591,978.47	280,177.79		0.31
Original Face:	6,280,000.000	Base	100.506380	6,311,800.68	104.967810	6,591,978.47	280,177.79		0.31
3137B12M3	FREDDIE MAC FHR 4182 VB				3.500000	15 Mar 2026			
	3,816,957.380	Local	103.368832	3,945,544.27	101.137450	3,860,373.36	-85,170.91		0.18
Original Face:	8,090,000.000	Base	103.368832	3,945,544.27	101.137450	3,860,373.36	-85,170.91		0.18
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026			
	1,456,394.370	Local	103.193202	1,502,899.98	102.039280	1,486,094.33	-16,805.65		0.07
Original Face:	3,000,000.000	Base	103.193202	1,502,899.98	102.039280	1,486,094.33	-16,805.65		0.07
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041			
	1,554,155.400	Local	104.455437	1,623,399.81	104.958230	1,631,214.00	7,814.19		0.08
Original Face:	5,000,000.000	Base	104.455437	1,623,399.81	104.958230	1,631,214.00	7,814.19		0.08
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038			
	681,725.450	Local	101.668213	693,098.08	101.183410	689,793.06	-3,305.02		0.03
Original Face:	5,000,000.000	Base	101.668213	693,098.08	101.183410	689,793.06	-3,305.02		0.03
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031			
	259,819.040	Local	100.827930	261,970.16	101.956900	264,903.44	2,933.28		0.01
Original Face:	1,000,000.000	Base	100.827930	261,970.16	101.956900	264,903.44	2,933.28		0.01
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027			
	903,425.250	Local	101.060319	913,004.44	102.458880	925,639.39	12,634.95		0.04
Original Face:	5,000,000.000	Base	101.060319	913,004.44	102.458880	925,639.39	12,634.95		0.04
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037			
	1,778,471.950	Local	101.941797	1,813,006.26	101.608920	1,807,086.14	-5,920.12		0.08
Original Face:	7,500,000.000	Base	101.941797	1,813,006.26	101.608920	1,807,086.14	-5,920.12		0.08
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043			
	3,428,759.600	Local	102.499948	3,514,476.80	106.949730	3,667,049.13	152,572.33		0.17
Original Face:	10,000,000.000	Base	102.499948	3,514,476.80	106.949730	3,667,049.13	152,572.33		0.17
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031			
	1,500,973.950	Local	101.617628	1,525,254.13	104.633410	1,570,520.23	45,266.10		0.07
Original Face:	5,000,000.000	Base	101.617628	1,525,254.13	104.633410	1,570,520.23	45,266.10		0.07

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039		
	933,644.490	Local	101.928139	951,646.45	101.408540	946,795.25	-4,851.20	0.04
Original Face:	5,000,000.000	Base	101.928139	951,646.45	101.408540	946,795.25	-4,851.20	0.04
3137BAHY1	FREDDIE MAC FHR 4345 AC				3.000000	15 Mar 2037		
	882,850.320	Local	102.658871	906,324.17	100.559710	887,791.72	-18,532.45	0.04
Original Face:	6,000,000.000	Base	102.658871	906,324.17	100.559710	887,791.72	-18,532.45	0.04
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	98.927917	1,765,840.57	110.467430	1,971,818.22	205,977.65	0.09
Original Face:	1,784,977.000	Base	98.927917	1,765,840.57	110.467430	1,971,818.22	205,977.65	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA				3.000000	15 Oct 2042		
	1,816,344.200	Local	101.395519	1,841,691.63	101.260220	1,839,234.13	-2,457.50	0.09
Original Face:	10,000,000.000	Base	101.395519	1,841,691.63	101.260220	1,839,234.13	-2,457.50	0.09
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	2,506,565.920	Local	101.577617	2,546,109.94	103.728780	2,600,030.25	53,920.31	0.12
Original Face:	5,183,921.000	Base	101.577617	2,546,109.94	103.728780	2,600,030.25	53,920.31	0.12
3137BCGR3	FREDDIE MAC FHR 4360 DA				3.000000	15 May 2037		
	296,823.470	Local	102.459583	304,124.09	100.148500	297,264.25	-6,859.84	0.01
Original Face:	5,000,000.000	Base	102.459583	304,124.09	100.148500	297,264.25	-6,859.84	0.01
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	1,122,801.300	Local	101.080341	1,134,931.38	103.507790	1,162,186.81	27,255.43	0.05
Original Face:	5,000,000.000	Base	101.080341	1,134,931.38	103.507790	1,162,186.81	27,255.43	0.05
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	3,874,551.550	Local	102.347689	3,965,513.97	101.706510	3,940,671.16	-24,842.81	0.18
Original Face:	14,550,000.000	Base	102.347689	3,965,513.97	101.706510	3,940,671.16	-24,842.81	0.18
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	1,834,145.700	Local	102.530355	1,880,556.09	100.909380	1,850,825.05	-29,731.04	0.09
Original Face:	10,000,000.000	Base	102.530355	1,880,556.09	100.909380	1,850,825.05	-29,731.04	0.09
3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039		
	3,053,833.650	Local	104.713396	3,197,772.93	101.377840	3,095,910.59	-101,862.34	0.15
Original Face:	5,000,000.000	Base	104.713396	3,197,772.93	101.377840	3,095,910.59	-101,862.34	0.15

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028			
		1,828,991.130	Local	103.227011	1,888,012.87	103.504300	1,893,084.47	5,071.60	0.09
Original Face:		3,000,000.000	Base	103.227011	1,888,012.87	103.504300	1,893,084.47	5,071.60	0.09
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033			
		1,378,183.750	Local	102.950264	1,418,843.81	102.212980	1,408,682.68	-10,161.13	0.07
Original Face:		5,000,000.000	Base	102.950264	1,418,843.81	102.212980	1,408,682.68	-10,161.13	0.07
3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026			
		1,456,404.630	Local	102.820833	1,497,487.37	104.914170	1,527,974.83	30,487.46	0.07
Original Face:		2,579,263.000	Base	102.820833	1,497,487.37	104.914170	1,527,974.83	30,487.46	0.07
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033			
		1,368,735.800	Local	102.232272	1,399,289.71	102.482310	1,402,712.07	3,422.36	0.07
Original Face:		5,000,000.000	Base	102.232272	1,399,289.71	102.482310	1,402,712.07	3,422.36	0.07
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043			
		1,674,980.400	Local	102.813927	1,722,113.12	103.092270	1,726,775.32	4,662.20	0.08
Original Face:		5,000,000.000	Base	102.813927	1,722,113.12	103.092270	1,726,775.32	4,662.20	0.08
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043			
		2,228,685.450	Local	101.852736	2,269,977.10	102.161650	2,276,861.83	6,884.73	0.11
Original Face:		5,000,000.000	Base	101.852736	2,269,977.10	102.161650	2,276,861.83	6,884.73	0.11
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042			
		1,524,188.640	Local	103.639569	1,579,662.53	102.017430	1,554,938.08	-24,724.45	0.07
Original Face:		6,000,000.000	Base	103.639569	1,579,662.53	102.017430	1,554,938.08	-24,724.45	0.07
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044			
		1,456,248.010	Local	99.842962	1,453,961.15	102.059860	1,486,244.68	32,283.53	0.07
Original Face:		3,650,000.000	Base	99.842962	1,453,961.15	102.059860	1,486,244.68	32,283.53	0.07
3137BUDG0	FREDDIE MAC FHR 4646 DA				3.500000	15 Jan 2042			
		1,383,545.200	Local	102.994973	1,424,982.01	101.612000	1,405,847.95	-19,134.06	0.07
Original Face:		5,000,000.000	Base	102.994973	1,424,982.01	101.612000	1,405,847.95	-19,134.06	0.07
3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022			
		2,000,000.000	Local	99.930240	1,998,604.80	102.647527	2,052,950.54	54,345.74	0.10
			Base	99.930240	1,998,604.80	102.647527	2,052,950.54	54,345.74	0.10

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375				0.375000	23 Sep 2025			
		10,000,000.000	Local	99.705106	9,970,510.58	99.286061	9,928,606.10	-41,904.48	0.47
			Base	99.705106	9,970,510.58	99.286061	9,928,606.10	-41,904.48	0.47
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028			
		817,433.090	Local	101.945541	833,336.59	103.169830	843,344.33	10,007.74	0.04
		Original Face: 1,104,000.000	Base	101.945541	833,336.59	103.169830	843,344.33	10,007.74	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029			
		3,998,826.100	Local	103.418184	4,135,513.34	103.137010	4,124,269.67	-11,243.67	0.19
		Original Face: 5,000,000.000	Base	103.418184	4,135,513.34	103.137010	4,124,269.67	-11,243.67	0.19
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029			
		4,837,484.820	Local	102.875551	4,976,589.16	103.072770	4,986,129.60	9,540.44	0.23
		Original Face: 6,000,000.000	Base	102.875551	4,976,589.16	103.072770	4,986,129.60	9,540.44	0.23
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029			
		7,418,182.470	Local	103.963348	7,712,190.83	106.137630	7,873,483.06	161,292.23	0.37
		Original Face: 9,629,000.000	Base	103.963348	7,712,190.83	106.137630	7,873,483.06	161,292.23	0.37
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047			
		3,479,108.600	Local	100.620642	3,500,701.41	106.821280	3,716,428.34	215,726.93	0.17
		Original Face: 5,000,000.000	Base	100.620642	3,500,701.41	106.821280	3,716,428.34	215,726.93	0.17
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031			
		4,895,839.920	Local	99.418095	4,867,350.76	106.971460	5,237,151.44	369,800.68	0.25
		Original Face: 6,000,000.000	Base	99.418095	4,867,350.76	106.971460	5,237,151.44	369,800.68	0.25
3137DFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047			
		4,660,202.700	Local	112.681840	5,251,202.16	113.616470	5,294,757.80	43,555.64	0.25
		Original Face: 10,000,000.000	Base	112.681840	5,251,202.16	113.616470	5,294,757.80	43,555.64	0.25
3137DFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029			
		9,310,797.830	Local	104.509257	9,730,645.65	108.904230	10,139,852.68	409,207.03	0.48
		Original Face: 11,739,000.000	Base	104.509257	9,730,645.65	108.904230	10,139,852.68	409,207.03	0.48
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043			
		4,753,158.450	Local	100.525755	4,778,148.42	100.944200	4,798,037.77	19,889.35	0.22
		Original Face: 15,000,000.000	Base	100.525755	4,778,148.42	100.944200	4,798,037.77	19,889.35	0.22

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3137FGAD7	FREDDIE MAC FHR 4806 AL				4.500000	15 Jun 2042			
	83,487.280	Local	103.496006	86,406.00	99.953600	83,448.54	-2,957.46		0.00
Original Face:	5,000,000.000	Base	103.496006	86,406.00	99.953600	83,448.54	-2,957.46		0.00
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029			
	2,506,697.630	Local	102.547484	2,570,555.35	100.308010	2,514,418.51	-56,136.84		0.12
Original Face:	4,396,000.000	Base	102.547484	2,570,555.35	100.308010	2,514,418.51	-56,136.84		0.12
3137FH2F9	FREDDIE MAC FHR 4822 BA				4.000000	15 Jul 2042			
	0.030	Local	-5,366.666667	-1.61	100.000000	0.03	1.64		0.00
Original Face:	5,000,000.000	Base	-5,366.666667	-1.61	100.000000	0.03	1.64		0.00
3137FHDQ3	FREDDIE MAC FHR 4821 EA				4.500000	15 Apr 2043			
	299,467.200	Local	103.212742	309,088.31	100.220160	300,126.51	-8,961.80		0.01
Original Face:	5,000,000.000	Base	103.212742	309,088.31	100.220160	300,126.51	-8,961.80		0.01
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029			
	4,077,727.090	Local	104.203900	4,249,150.66	103.674040	4,227,544.41	-21,606.25		0.20
Original Face:	4,774,000.000	Base	104.203900	4,249,150.66	103.674040	4,227,544.41	-21,606.25		0.20
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030			
	4,558,402.900	Local	102.970818	4,693,824.75	103.998010	4,740,648.30	46,823.55		0.22
Original Face:	5,000,000.000	Base	102.970818	4,693,824.75	103.998010	4,740,648.30	46,823.55		0.22
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043			
	2,614,954.760	Local	101.810368	2,662,295.06	101.805220	2,662,160.45	-134.61		0.12
Original Face:	5,000,000.000	Base	101.810368	2,662,295.06	101.805220	2,662,160.45	-134.61		0.12
3137FWR85	FREDDIE MAC FHR 5028 BD				2.000000	25 Oct 2040			
	4,968,557.900	Local	102.385738	5,087,094.67	102.236570	5,079,683.18	-7,411.49		0.24
Original Face:	5,000,000.000	Base	102.385738	5,087,094.67	102.236570	5,079,683.18	-7,411.49		0.24
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041			
	2,192,449.500	Local	103.957107	2,279,207.07	110.300568	2,418,284.25	139,077.18		0.11
Original Face:	10,000,000.000	Base	103.957107	2,279,207.07	110.300568	2,418,284.25	139,077.18		0.11
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026			
	977,430.580	Local	102.071037	997,673.53	105.751798	1,033,650.41	35,976.88		0.05
Original Face:	7,000,000.000	Base	102.071037	997,673.53	105.751798	1,033,650.41	35,976.88		0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				2.768000	01 Nov 2035		
		555,550.050	Local 103.133469	572,958.04	104.567703	580,925.93	7,967.89	0.03
Original Face:		5,000,000.000	Base 103.133469	572,958.04	104.567703	580,925.93	7,967.89	0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
		3,296,948.400	Local 105.516188	3,478,814.27	112.523349	3,709,836.75	231,022.48	0.17
Original Face:		20,000,000.000	Base 105.516188	3,478,814.27	112.523349	3,709,836.75	231,022.48	0.17
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				2.844000	01 May 2036		
		626,555.500	Local 103.277357	647,089.96	104.458154	654,488.31	7,398.35	0.03
Original Face:		5,000,000.000	Base 103.277357	647,089.96	104.458154	654,488.31	7,398.35	0.03
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				2.429000	01 Oct 2037		
		202,412.920	Local 106.199160	214,960.82	103.534896	209,568.01	-5,392.81	0.01
Original Face:		4,000,000.000	Base 106.199160	214,960.82	103.534896	209,568.01	-5,392.81	0.01
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
		1,556,152.480	Local 104.029261	1,618,853.92	108.083598	1,681,945.59	63,091.67	0.08
Original Face:		8,000,000.000	Base 104.029261	1,618,853.92	108.083598	1,681,945.59	63,091.67	0.08
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.381000	01 Jun 2021		
		1,172,184.360	Local 101.169418	1,185,892.09	100.504113	1,178,093.49	-7,798.60	0.06
Original Face:		5,000,000.000	Base 101.169418	1,185,892.09	100.504113	1,178,093.49	-7,798.60	0.06
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				2.754000	01 Aug 2037		
		103,925.050	Local 106.445847	110,623.90	100.060496	103,987.92	-6,635.98	0.00
Original Face:		5,000,000.000	Base 106.445847	110,623.90	100.060496	103,987.92	-6,635.98	0.00
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.698000	01 Apr 2023		
		2,807,261.180	Local 102.091263	2,865,968.39	104.306504	2,928,156.00	62,187.61	0.14
Original Face:		4,950,000.000	Base 102.091263	2,865,968.39	104.306504	2,928,156.00	62,187.61	0.14
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.456000	01 Feb 2023		
		2,614,657.720	Local 101.381450	2,650,777.91	103.074343	2,695,041.27	44,263.36	0.13
Original Face:		6,575,000.000	Base 101.381450	2,650,777.91	103.074343	2,695,041.27	44,263.36	0.13
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
		1,230,741.600	Local 102.072190	1,256,244.91	104.847557	1,290,402.50	34,157.59	0.06
Original Face:		6,000,000.000	Base 102.072190	1,256,244.91	104.847557	1,290,402.50	34,157.59	0.06

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
	1,513,582.700	Local	103.276278	1,563,171.87	105.640098	1,598,950.25		35,778.38	0.07
Original Face:	10,000,000.000	Base	103.276278	1,563,171.87	105.640098	1,598,950.25		35,778.38	0.07
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE					3.745000	01 Jan 2021		
	222,125.360	Local	100.166154	222,494.43	99.990930	222,105.21		-389.22	0.01
Original Face:	10,000,000.000	Base	100.166154	222,494.43	99.990930	222,105.21		-389.22	0.01
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
	2,020,660.920	Local	104.226329	2,106,060.70	107.942925	2,181,160.50		75,099.80	0.10
Original Face:	6,000,000.000	Base	104.226329	2,106,060.70	107.942925	2,181,160.50		75,099.80	0.10
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
	2,914,530.320	Local	104.861927	3,056,232.65	110.463890	3,219,503.57		163,270.92	0.15
Original Face:	6,750,000.000	Base	104.861927	3,056,232.65	110.463890	3,219,503.57		163,270.92	0.15
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
	2,421,984.250	Local	102.703689	2,487,467.18	108.725759	2,633,320.76		145,853.58	0.12
Original Face:	7,000,000.000	Base	102.703689	2,487,467.18	108.725759	2,633,320.76		145,853.58	0.12
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
	8,325,797.820	Local	99.593918	8,291,988.28	104.315772	8,685,120.27		393,131.99	0.41
Original Face:	8,500,000.000	Base	99.593918	8,291,988.28	104.315772	8,685,120.27		393,131.99	0.41
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
	5,617,000.000	Local	99.776106	5,604,423.90	109.820506	6,168,617.82		564,193.92	0.29
Original Face:	5,617,000.000	Base	99.776106	5,604,423.90	109.820506	6,168,617.82		564,193.92	0.29
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
	1,984,937.030	Local	101.178311	2,008,325.77	105.606055	2,096,213.69		87,887.92	0.10
Original Face:	5,948,304.000	Base	101.178311	2,008,325.77	105.606055	2,096,213.69		87,887.92	0.10
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
	3,592,876.280	Local	102.140922	3,669,796.96	105.602469	3,794,166.06		124,369.10	0.18
Original Face:	7,922,201.000	Base	102.140922	3,669,796.96	105.602469	3,794,166.06		124,369.10	0.18
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
	2,143,343.040	Local	102.135233	2,189,108.40	111.148379	2,382,291.05		193,182.65	0.11
Original Face:	6,000,000.000	Base	102.135233	2,189,108.40	111.148379	2,382,291.05		193,182.65	0.11

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
		4,170,807.100	Local 104.272175	4,348,991.29	110.159533	4,594,541.62	245,550.33	0.22
Original Face:		11,523,254.000	Base 104.272175	4,348,991.29	110.159533	4,594,541.62	245,550.33	0.22
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
		19,435.150	Local 99.893801	19,414.51	102.053330	19,834.22	419.71	0.00
Original Face:		5,000,000.000	Base 99.893801	19,414.51	102.053330	19,834.22	419.71	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2				7.000000	25 Mar 2044		
		3,745,938.350	Local 116.822489	4,376,098.40	120.812490	4,525,561.39	149,462.99	0.21
Original Face:		41,000,000.000	Base 116.822489	4,376,098.40	120.812490	4,525,561.39	149,462.99	0.21
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
		163,937.850	Local 101.419812	166,265.46	118.727430	194,639.20	28,373.74	0.01
Original Face:		5,000,000.000	Base 101.419812	166,265.46	118.727430	194,639.20	28,373.74	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
		869,878.690	Local 108.388686	942,850.08	112.640320	979,834.14	36,984.06	0.05
Original Face:		5,855,000.000	Base 108.388686	942,850.08	112.640320	979,834.14	36,984.06	0.05
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.022764	25 Sep 2039		
		480,813.750	Local 104.755469	503,678.70	114.638360	551,197.00	47,518.30	0.03
Original Face:		5,000,000.000	Base 104.755469	503,678.70	114.638360	551,197.00	47,518.30	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
		4,583.700	Local 101.146454	4,636.25	102.579750	4,701.95	65.70	0.00
Original Face:		6,000,000.000	Base 101.146454	4,636.25	102.579750	4,701.95	65.70	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.570957	25 Aug 2039		
		1,403,091.400	Local 102.551689	1,438,893.93	112.302060	1,575,700.55	136,806.62	0.07
Original Face:		10,000,000.000	Base 102.551689	1,438,893.93	112.302060	1,575,700.55	136,806.62	0.07
31397MD46	FANNIE MAE FNR 2008 92 AY				4.000000	25 Dec 2023		
		201.120	Local 101.342482	203.82	100.439720	202.00	-1.82	0.00
Original Face:		6,000,000.000	Base 101.342482	203.82	100.439720	202.00	-1.82	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
		4,150,714.410	Local 102.342678	4,247,952.30	110.148040	4,571,930.57	323,978.27	0.21
Original Face:		8,609,641.000	Base 102.342678	4,247,952.30	110.148040	4,571,930.57	323,978.27	0.21

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
	3,206,404.650	Local	99.618798	3,194,181.76	104.730030	3,358,068.55	163,886.79	0.16	
Original Face:	5,000,000.000	Base	99.618798	3,194,181.76	104.730030	3,358,068.55	163,886.79	0.16	
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.034882	25 Oct 2040		
	862,968.150	Local	107.915629	931,277.51	116.110010	1,001,992.41	70,714.90	0.05	
Original Face:	5,000,000.000	Base	107.915629	931,277.51	116.110010	1,001,992.41	70,714.90	0.05	
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
	1,004,069.820	Local	99.665724	1,000,713.46	115.377275	1,158,468.40	157,754.94	0.05	
Original Face:	11,959,998.000	Base	99.665724	1,000,713.46	115.377275	1,158,468.40	157,754.94	0.05	
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.500000	01 Nov 2020		
	15.800	Local	100.063291	15.81	100.164107	15.83	0.02	0.00	
Original Face:	3,640,000.000	Base	100.063291	15.81	100.164107	15.83	0.02	0.00	
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.000000	01 Dec 2020		
	62.520	Local	100.015995	62.53	100.230513	62.66	0.13	0.00	
Original Face:	4,300,000.000	Base	100.015995	62.53	100.230513	62.66	0.13	0.00	
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
	161,844.650	Local	99.408050	160,886.61	115.077344	186,246.52	25,359.91	0.01	
Original Face:	5,000,000.000	Base	99.408050	160,886.61	115.077344	186,246.52	25,359.91	0.01	
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
	170,595.950	Local	100.562745	171,555.97	117.775750	200,920.66	29,364.69	0.01	
Original Face:	6,500,000.000	Base	100.562745	171,555.97	117.775750	200,920.66	29,364.69	0.01	
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
	388,007.040	Local	100.133678	388,525.72	117.778443	456,988.65	68,462.93	0.02	
Original Face:	8,000,000.000	Base	100.133678	388,525.72	117.778443	456,988.65	68,462.93	0.02	
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
	276,129.210	Local	100.440728	277,346.19	113.078874	312,243.80	34,897.61	0.01	
Original Face:	5,457,127.000	Base	100.440728	277,346.19	113.078874	312,243.80	34,897.61	0.01	
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
	264,415.300	Local	100.496197	265,727.32	113.240094	299,424.13	33,696.81	0.01	
Original Face:	5,000,000.000	Base	100.496197	265,727.32	113.240094	299,424.13	33,696.81	0.01	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		855,699.240	Local 100.911473	863,498.71	117.462352	1,005,124.45	141,625.74	0.05
Original Face:		10,547,657.000	Base 100.911473	863,498.71	117.462352	1,005,124.45	141,625.74	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
		511,047.950	Local 100.510177	513,655.20	117.616744	601,077.96	87,422.76	0.03
Original Face:		17,500,000.000	Base 100.510177	513,655.20	117.616744	601,077.96	87,422.76	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
		187,184.930	Local 103.213448	193,200.02	116.609345	218,275.12	25,075.10	0.01
Original Face:		9,397,749.000	Base 103.213448	193,200.02	116.609345	218,275.12	25,075.10	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
		6,780,800.150	Local 105.315665	7,141,244.80	108.772201	7,375,625.57	234,380.77	0.35
Original Face:		15,243,777.000	Base 105.315665	7,141,244.80	108.772201	7,375,625.57	234,380.77	0.35
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
		1,132,144.240	Local 100.603472	1,138,976.41	102.832805	1,164,215.68	25,239.27	0.05
Original Face:		4,744,826.000	Base 100.603472	1,138,976.41	102.832805	1,164,215.68	25,239.27	0.05
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		1,808,442.960	Local 100.629242	1,819,822.45	102.857377	1,860,116.99	40,294.54	0.09
Original Face:		4,166,154.000	Base 100.629242	1,819,822.45	102.857377	1,860,116.99	40,294.54	0.09
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
		5,499,095.900	Local 102.499123	5,636,525.07	106.389153	5,850,441.55	213,916.48	0.27
Original Face:		10,000,000.000	Base 102.499123	5,636,525.07	106.389153	5,850,441.55	213,916.48	0.27
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
		7,297,372.440	Local 108.049205	7,884,752.89	108.986667	7,953,163.00	68,410.11	0.37
Original Face:		9,938,165.000	Base 108.049205	7,884,752.89	108.986667	7,953,163.00	68,410.11	0.37
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
		5,091,159.150	Local 108.046369	5,500,812.58	108.986444	5,548,673.32	47,860.74	0.26
Original Face:		6,864,195.000	Base 108.046369	5,500,812.58	108.986444	5,548,673.32	47,860.74	0.26
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		4,910,629.780	Local 105.287993	5,170,303.52	108.197908	5,313,198.69	142,895.17	0.25
Original Face:		11,668,342.000	Base 105.287993	5,170,303.52	108.197908	5,313,198.69	142,895.17	0.25

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
	5,077,187.300	Local	99.836121	5,068,866.86	106.067469	5,385,244.07	316,377.21	0.25	
Original Face:	10,000,000.000	Base	99.836121	5,068,866.86	106.067469	5,385,244.07	316,377.21	0.25	
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
	2,939,662.380	Local	100.676068	2,959,536.50	104.098827	3,060,154.06	100,617.56	0.14	
Original Face:	6,000,000.000	Base	100.676068	2,959,536.50	104.098827	3,060,154.06	100,617.56	0.14	
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
	928,520.870	Local	104.935614	974,349.08	115.702606	1,074,322.84	99,973.76	0.05	
Original Face:	9,100,000.000	Base	104.935614	974,349.08	115.702606	1,074,322.84	99,973.76	0.05	
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
	471,020.260	Local	101.025419	475,850.19	106.216333	500,300.45	24,450.26	0.02	
Original Face:	7,060,000.000	Base	101.025419	475,850.19	106.216333	500,300.45	24,450.26	0.02	
31416YMQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
	507,138.300	Local	102.386761	519,242.48	106.299114	539,083.52	19,841.04	0.03	
Original Face:	6,000,000.000	Base	102.386761	519,242.48	106.299114	539,083.52	19,841.04	0.03	
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
	1,347,713.550	Local	104.058646	1,402,412.47	110.321888	1,486,823.03	84,410.56	0.07	
Original Face:	5,000,000.000	Base	104.058646	1,402,412.47	110.321888	1,486,823.03	84,410.56	0.07	
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
	2,970,760.590	Local	103.433017	3,072,747.31	108.391997	3,220,066.73	147,319.42	0.15	
Original Face:	7,000,000.000	Base	103.433017	3,072,747.31	108.391997	3,220,066.73	147,319.42	0.15	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	232,586.900	Local	100.882505	234,639.49	106.012527	246,571.25	11,931.76	0.01	
Original Face:	7,000,000.000	Base	100.882505	234,639.49	106.012527	246,571.25	11,931.76	0.01	
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
	970,477.610	Local	105.343688	1,022,336.91	109.162615	1,059,398.74	37,061.83	0.05	
Original Face:	6,100,000.000	Base	105.343688	1,022,336.91	109.162615	1,059,398.74	37,061.83	0.05	
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
	2,801,930.760	Local	101.697854	2,849,503.45	103.904526	2,911,332.88	61,829.43	0.14	
Original Face:	9,500,000.000	Base	101.697854	2,849,503.45	103.904526	2,911,332.88	61,829.43	0.14	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
		1,451,137.850	Local 102.694543	1,490,239.38	107.934357	1,566,276.31	76,036.93	0.07
Original Face:		5,000,000.000	Base 102.694543	1,490,239.38	107.934357	1,566,276.31	76,036.93	0.07
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
		2,320,861.950	Local 103.811224	2,409,315.20	109.167145	2,533,618.73	124,303.53	0.12
Original Face:		7,899,440.000	Base 103.811224	2,409,315.20	109.167145	2,533,618.73	124,303.53	0.12
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
		2,520,018.960	Local 105.795814	2,666,074.56	110.252716	2,778,389.35	112,314.79	0.13
Original Face:		8,000,000.000	Base 105.795814	2,666,074.56	110.252716	2,778,389.35	112,314.79	0.13
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
		2,868,997.200	Local 102.187237	2,931,748.96	104.941427	3,010,766.60	79,017.64	0.14
Original Face:		6,000,000.000	Base 102.187237	2,931,748.96	104.941427	3,010,766.60	79,017.64	0.14
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
		2,409,346.800	Local 102.301620	2,464,800.80	104.700181	2,522,590.46	57,789.66	0.12
Original Face:		5,000,000.000	Base 102.301620	2,464,800.80	104.700181	2,522,590.46	57,789.66	0.12
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
		2,407,668.250	Local 103.167139	2,483,922.44	106.544745	2,565,244.00	81,321.56	0.12
Original Face:		5,000,000.000	Base 103.167139	2,483,922.44	106.544745	2,565,244.00	81,321.56	0.12
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				3.044000	01 Feb 2037		
		450,963.650	Local 102.935290	464,200.74	105.044224	473,711.27	9,510.53	0.02
Original Face:		5,000,000.000	Base 102.935290	464,200.74	105.044224	473,711.27	9,510.53	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
		412,634.050	Local 105.608005	435,774.59	109.154122	450,407.07	14,632.48	0.02
Original Face:		3,262,241.000	Base 105.608005	435,774.59	109.154122	450,407.07	14,632.48	0.02
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				3.163000	01 Jan 2037		
		613,188.220	Local 102.926790	631,134.95	105.188173	645,001.49	13,866.54	0.03
Original Face:		6,271,091.000	Base 102.926790	631,134.95	105.188173	645,001.49	13,866.54	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
		756,110.280	Local 102.425137	774,446.99	105.640098	798,755.64	24,308.65	0.04
Original Face:		12,000,000.000	Base 102.425137	774,446.99	105.640098	798,755.64	24,308.65	0.04

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
		10,000,000.000	Local 99.068273	9,906,827.26	134.587213	13,458,721.30	3,551,894.04	0.63
			Base 99.068273	9,906,827.26	134.587213	13,458,721.30	3,551,894.04	0.63
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
		5,000,000.000	Local 99.687669	4,984,383.45	147.406336	7,370,316.80	2,385,933.35	0.35
			Base 99.687669	4,984,383.45	147.406336	7,370,316.80	2,385,933.35	0.35
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
		6,400,000.000	Local 96.687500	6,188,000.00	101.046600	6,466,982.40	278,982.40	0.30
Original Face:		6,400,000.000	Base 96.687500	6,188,000.00	101.046600	6,466,982.40	278,982.40	0.30
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A				1.060000	15 Apr 2033		
		9,750,000.000	Local 99.968036	9,746,883.55	100.144840	9,764,121.90	17,238.35	0.46
Original Face:		9,750,000.000	Base 99.968036	9,746,883.55	100.144840	9,764,121.90	17,238.35	0.46
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
		6,090,000.000	Local 103.526450	6,304,760.79	109.140110	6,646,632.70	341,871.91	0.31
Original Face:		6,090,000.000	Base 103.526450	6,304,760.79	109.140110	6,646,632.70	341,871.91	0.31
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				1.044000	05 Apr 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	98.723064	4,936,153.20	-63,846.80	0.23
			Base 100.000000	5,000,000.00	98.723064	4,936,153.20	-63,846.80	0.23
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
		5,000,000.000	Local 99.972116	4,998,605.81	101.500000	5,075,000.00	76,394.19	0.24
			Base 99.972116	4,998,605.81	101.500000	5,075,000.00	76,394.19	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.393232	25 Jul 2022		
		5,000,000.000	Local 99.662381	4,983,119.07	103.154190	5,157,709.50	174,590.43	0.24
Original Face:		5,000,000.000	Base 99.662381	4,983,119.07	103.154190	5,157,709.50	174,590.43	0.24
36179SJV4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
		2,312,588.650	Local 110.592595	2,557,551.80	113.244053	2,618,869.12	61,317.32	0.12
Original Face:		8,707,929.000	Base 110.592595	2,557,551.80	113.244053	2,618,869.12	61,317.32	0.12
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		9,899,879.140	Local 105.649136	10,459,136.81	108.683699	10,759,554.85	300,418.04	0.50
Original Face:		11,805,572.000	Base 105.649136	10,459,136.81	108.683699	10,759,554.85	300,418.04	0.50

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
	4,242,380.500	Local	100.000000	4,242,380.50	105.765523	4,486,975.92	244,595.42	0.21	
Original Face:	10,000,000.000	Base	100.000000	4,242,380.50	105.765523	4,486,975.92	244,595.42	0.21	
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
	9,794,040.340	Local	112.292319	10,997,955.00	111.918268	10,961,320.32	-36,634.68	0.51	
Original Face:	9,821,806.000	Base	112.292319	10,997,955.00	111.918268	10,961,320.32	-36,634.68	0.51	
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
	1,542,643.020	Local	108.912539	1,680,131.68	114.227540	1,762,123.17	81,991.49	0.08	
Original Face:	6,000,000.000	Base	108.912539	1,680,131.68	114.227540	1,762,123.17	81,991.49	0.08	
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
	3,103,015.920	Local	105.627470	3,277,637.22	107.496894	3,335,645.73	58,008.51	0.16	
Original Face:	5,682,660.000	Base	105.627470	3,277,637.22	107.496894	3,335,645.73	58,008.51	0.16	
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
	2,019,884.590	Local	105.848807	2,138,023.74	107.989749	2,181,268.30	43,244.56	0.10	
Original Face:	5,271,946.000	Base	105.848807	2,138,023.74	107.989749	2,181,268.30	43,244.56	0.10	
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
	6,806,072.480	Local	105.636183	7,189,675.20	107.315260	7,303,954.38	114,279.18	0.34	
Original Face:	8,934,236.000	Base	105.636183	7,189,675.20	107.315260	7,303,954.38	114,279.18	0.34	
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
	169,581.650	Local	100.871904	171,060.24	117.188729	198,730.58	27,670.34	0.01	
Original Face:	7,000,000.000	Base	100.871904	171,060.24	117.188729	198,730.58	27,670.34	0.01	
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
	1,725,130.950	Local	103.698406	1,788,933.30	106.240092	1,832,780.71	43,847.41	0.09	
Original Face:	22,821,698.000	Base	103.698406	1,788,933.30	106.240092	1,832,780.71	43,847.41	0.09	
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
	417,073.400	Local	102.623025	428,013.34	104.429736	435,548.65	7,535.31	0.02	
Original Face:	5,000,000.000	Base	102.623025	428,013.34	104.429736	435,548.65	7,535.31	0.02	
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
	3,507,857.460	Local	101.029486	3,543,970.37	101.804034	3,571,140.40	27,170.03	0.17	
Original Face:	13,640,889.000	Base	101.029486	3,543,970.37	101.804034	3,571,140.40	27,170.03	0.17	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
		1,162,788.300	Local 107.960809	1,255,355.65	109.043639	1,267,946.68	12,591.03	0.06
Original Face:		5,000,000.000	Base 107.960809	1,255,355.65	109.043639	1,267,946.68	12,591.03	0.06
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
		2,490,687.300	Local 106.215211	2,645,488.77	107.543302	2,678,567.36	33,078.59	0.13
Original Face:		10,000,000.000	Base 106.215211	2,645,488.77	107.543302	2,678,567.36	33,078.59	0.13
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				3.023000	20 Mar 2070		
		6,282,302.110	Local 106.564381	6,694,696.38	106.656250	6,700,467.84	5,771.46	0.31
Original Face:		6,631,731.000	Base 106.564381	6,694,696.38	106.656250	6,700,467.84	5,771.46	0.31
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				3.094000	20 Apr 2070		
		9,886,681.410	Local 112.266361	11,099,417.41	112.359375	11,108,613.44	9,196.03	0.52
Original Face:		10,005,856.000	Base 112.266361	11,099,417.41	112.359375	11,108,613.44	9,196.03	0.52
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
		7,493,479.750	Local 107.055051	8,022,148.57	106.969142	8,015,710.99	-6,437.58	0.38
Original Face:		7,538,423.000	Base 107.055051	8,022,148.57	106.969142	8,015,710.99	-6,437.58	0.38
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				3.837000	20 May 2070		
		9,442,498.060	Local 110.741083	10,456,724.64	110.796875	10,461,992.77	5,268.13	0.49
Original Face:		10,000,000.000	Base 110.741083	10,456,724.64	110.796875	10,461,992.77	5,268.13	0.49
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
		139,312.840	Local 100.823578	140,460.19	116.442975	162,220.02	21,759.83	0.01
Original Face:		7,322,535.000	Base 100.823578	140,460.19	116.442975	162,220.02	21,759.83	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
		846,326.540	Local 105.034786	888,937.27	115.221603	975,151.01	86,213.74	0.05
Original Face:		8,800,000.000	Base 105.034786	888,937.27	115.221603	975,151.01	86,213.74	0.05
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR				1.079500	09 Apr 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	100.020300	10,002,030.00	2,030.00	0.47
			Base 100.000000	10,000,000.00	100.020300	10,002,030.00	2,030.00	0.47
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
		625,742.600	Local 106.289324	665,097.58	109.370940	684,380.56	19,282.98	0.03
Original Face:		2,500,000.000	Base 106.289324	665,097.58	109.370940	684,380.56	19,282.98	0.03

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
		798,072.960	Local 102.337675	816,729.31	101.202670	807,671.14	-9,058.17	0.04
Original Face:		10,000,000.000	Base 102.337675	816,729.31	101.202670	807,671.14	-9,058.17	0.04
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
		3,107,661.780	Local 106.089215	3,296,893.99	110.934450	3,447,467.50	150,573.51	0.16
Original Face:		8,000,000.000	Base 106.089215	3,296,893.99	110.934450	3,447,467.50	150,573.51	0.16
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD				0.355630	20 Aug 2067		
		27,775.700	Local 100.000000	27,775.70	99.978460	27,769.72	-5.98	0.00
Original Face:		10,000,000.000	Base 100.000000	27,775.70	99.978460	27,769.72	-5.98	0.00
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.903880	20 Apr 2067		
		8,598,475.400	Local 103.530085	8,902,008.93	102.192160	8,786,967.74	-115,041.19	0.41
Original Face:		10,000,000.000	Base 103.530085	8,902,008.93	102.192160	8,786,967.74	-115,041.19	0.41
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
		408,641.100	Local 103.437848	422,689.56	106.210760	434,020.82	11,331.26	0.02
Original Face:		10,000,000.000	Base 103.437848	422,689.56	106.210760	434,020.82	11,331.26	0.02
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.355630	20 Jun 2063		
		76,485.330	Local 100.000000	76,485.33	99.942620	76,441.44	-43.89	0.00
Original Face:		9,934,605.000	Base 100.000000	76,485.33	99.942620	76,441.44	-43.89	0.00
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				2.325250	20 Dec 2066		
		8,763,096.420	Local 101.023184	8,852,759.00	100.542400	8,810,627.45	-42,131.55	0.41
Original Face:		10,000,000.000	Base 101.023184	8,852,759.00	100.542400	8,810,627.45	-42,131.55	0.41
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.706760	20 Aug 2034		
		744,089.380	Local 106.847699	795,042.38	114.924740	855,142.79	60,100.41	0.04
Original Face:		5,000,000.000	Base 106.847699	795,042.38	114.924740	855,142.79	60,100.41	0.04
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.942170	20 Apr 2037		
		1,517,901.760	Local 107.974591	1,638,948.22	115.134210	1,747,624.20	108,675.98	0.08
Original Face:		10,000,000.000	Base 107.974591	1,638,948.22	115.134210	1,747,624.20	108,675.98	0.08
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
		547,705.990	Local 102.105599	559,238.48	104.625490	573,040.08	13,801.60	0.03
Original Face:		6,500,000.000	Base 102.105599	559,238.48	104.625490	573,040.08	13,801.60	0.03

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
	2,000,000.000	Local		99.694802	1,993,896.04	106.605910	2,132,118.20	138,222.16	0.10
Original Face:	2,000,000.000	Base		99.694802	1,993,896.04	106.605910	2,132,118.20	138,222.16	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
	5,000,000.000	Local		103.256827	5,162,841.35	101.659780	5,082,989.00	-79,852.35	0.24
Original Face:	5,000,000.000	Base		103.256827	5,162,841.35	101.659780	5,082,989.00	-79,852.35	0.24
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.250000	16 Dec 2047		
	641,367.060	Local		100.242625	642,923.18	100.775650	646,341.82	3,418.64	0.03
Original Face:	3,000,000.000	Base		100.242625	642,923.18	100.775650	646,341.82	3,418.64	0.03
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
	2,381,143.190	Local		100.276537	2,387,727.94	103.722310	2,469,776.72	82,048.78	0.12
Original Face:	12,000,000.000	Base		100.276537	2,387,727.94	103.722310	2,469,776.72	82,048.78	0.12
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
	5,429,000.000	Local		96.443271	5,235,905.18	110.307890	5,988,615.35	752,710.17	0.28
Original Face:	5,429,000.000	Base		96.443271	5,235,905.18	110.307890	5,988,615.35	752,710.17	0.28
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.050000	16 Jan 2041		
	1,150,197.300	Local		99.890968	1,148,943.22	100.725840	1,158,545.89	9,602.67	0.05
Original Face:	5,000,000.000	Base		99.890968	1,148,943.22	100.725840	1,158,545.89	9,602.67	0.05
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.000000	20 Nov 2043		
	305,259.620	Local		102.430977	312,680.41	102.211710	312,011.08	-669.33	0.01
Original Face:	5,000,000.000	Base		102.430977	312,680.41	102.211710	312,011.08	-669.33	0.01
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
	1,987,622.400	Local		102.305541	2,033,447.84	105.874660	2,104,388.46	70,940.62	0.10
Original Face:	3,000,000.000	Base		102.305541	2,033,447.84	105.874660	2,104,388.46	70,940.62	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
	3,129,978.800	Local		99.891260	3,126,575.26	101.257050	3,169,324.20	42,748.94	0.15
Original Face:	10,000,000.000	Base		99.891260	3,126,575.26	101.257050	3,169,324.20	42,748.94	0.15
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.000000	20 Dec 2030		
	4,480,561.830	Local		101.802552	4,561,326.30	101.396470	4,543,131.53	-18,194.77	0.21
Original Face:	5,879,850.000	Base		101.802552	4,561,326.30	101.396470	4,543,131.53	-18,194.77	0.21

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.097560	20 Nov 2042		
	2,273,041.760	Local	113.438853	2,578,512.50	118.258980	2,688,076.00	109,563.50	0.13	
Original Face:	5,010,613.000	Base	113.438853	2,578,512.50	118.258980	2,688,076.00	109,563.50	0.13	
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
	2,269,388.130	Local	99.577240	2,259,794.06	101.495840	2,303,334.55	43,540.49	0.11	
Original Face:	6,000,000.000	Base	99.577240	2,259,794.06	101.495840	2,303,334.55	43,540.49	0.11	
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
	4,913,836.530	Local	102.106147	5,017,329.16	101.340660	4,979,714.37	-37,614.79	0.23	
Original Face:	13,484,830.000	Base	102.106147	5,017,329.16	101.340660	4,979,714.37	-37,614.79	0.23	
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.500000	20 Nov 2042		
	410,830.950	Local	100.441510	412,644.81	100.431220	412,602.54	-42.27	0.02	
Original Face:	5,000,000.000	Base	100.441510	412,644.81	100.431220	412,602.54	-42.27	0.02	
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.000000	20 Apr 2043		
	895,873.630	Local	101.299731	907,517.58	100.472970	900,110.84	-7,406.74	0.04	
Original Face:	10,000,000.000	Base	101.299731	907,517.58	100.472970	900,110.84	-7,406.74	0.04	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	5,642,645.360	Local	101.351995	5,718,933.63	105.074072	5,928,957.25	210,023.62	0.28	
Original Face:	6,068,715.000	Base	101.351995	5,718,933.63	105.074072	5,928,957.25	210,023.62	0.28	
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					1.155630	20 Aug 2069		
	9,753,844.200	Local	102.752384	10,022,307.49	103.268760	10,072,673.96	50,366.47	0.47	
Original Face:	10,000,000.000	Base	102.752384	10,022,307.49	103.268760	10,072,673.96	50,366.47	0.47	
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.380630	20 Jul 2070		
	13,155,065.240	Local	118.451041	15,582,311.74	115.596956	15,206,854.98	-375,456.76	0.71	
Original Face:	13,083,197.000	Base	118.451041	15,582,311.74	115.596956	15,206,854.98	-375,456.76	0.71	
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.151380	20 Aug 2070		
	5,005,780.720	Local	103.833416	5,197,673.11	104.007840	5,206,404.40	8,731.29	0.24	
Original Face:	5,000,000.000	Base	103.833416	5,197,673.11	104.007840	5,206,404.40	8,731.29	0.24	
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.301380	20 Aug 2070		
	5,006,526.900	Local	104.897955	5,251,744.34	105.028700	5,258,290.12	6,545.78	0.25	
Original Face:	5,000,000.000	Base	104.897955	5,251,744.34	105.028700	5,258,290.12	6,545.78	0.25	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				1.201380	20 Sep 2070			
	10,010,084.070	Local	104.714302	10,481,989.64	104.503600	10,460,898.22	-21,091.42		0.49
Original Face:	10,000,000.000	Base	104.714302	10,481,989.64	104.503600	10,460,898.22	-21,091.42		0.49
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044			
	3,237,653.340	Local	100.427641	3,251,498.86	101.356910	3,281,585.38	30,086.52		0.15
Original Face:	10,000,000.000	Base	100.427641	3,251,498.86	101.356910	3,281,585.38	30,086.52		0.15
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044			
	1,882,816.460	Local	98.125491	1,847,522.89	101.149550	1,904,460.38	56,937.49		0.09
Original Face:	10,000,000.000	Base	98.125491	1,847,522.89	101.149550	1,904,460.38	56,937.49		0.09
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.612980	20 Jun 2048			
	5,942,615.700	Local	106.427918	6,324,602.17	115.204550	6,846,163.68	521,561.51		0.32
Original Face:	10,000,000.000	Base	106.427918	6,324,602.17	115.204550	6,846,163.68	521,561.51		0.32
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.566480	20 Feb 2049			
	5,958,882.400	Local	104.614756	6,233,870.29	111.918320	6,669,081.07	435,210.78		0.31
Original Face:	10,000,000.000	Base	104.614756	6,233,870.29	111.918320	6,669,081.07	435,210.78		0.31
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049			
	5,078,784.080	Local	101.842813	5,172,376.57	103.068710	5,234,637.23	62,260.66		0.25
Original Face:	10,000,000.000	Base	101.842813	5,172,376.57	103.068710	5,234,637.23	62,260.66		0.25
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				4.901730	20 Jun 2034			
	3,867,349.780	Local	104.635194	4,046,608.96	108.862640	4,210,099.07	163,490.11		0.20
Original Face:	6,317,173.000	Base	104.635194	4,046,608.96	108.862640	4,210,099.07	163,490.11		0.20
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.623790	20 Dec 2041			
	7,574,604.860	Local	104.891786	7,945,138.35	109.594070	8,301,317.75	356,179.40		0.39
Original Face:	11,457,930.000	Base	104.891786	7,945,138.35	109.594070	8,301,317.75	356,179.40		0.39
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.538710	20 Jan 2050			
	6,805,234.010	Local	113.561132	7,728,100.77	116.623270	7,936,486.43	208,385.66		0.37
Original Face:	8,141,884.000	Base	113.561132	7,728,100.77	116.623270	7,936,486.43	208,385.66		0.37
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025			
	5,000,000.000	Local	99.854091	4,992,704.55	111.087451	5,554,372.55	561,668.00		0.26
		Base	99.854091	4,992,704.55	111.087451	5,554,372.55	561,668.00		0.26

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		4,000,000.000	Local 99.931428	3,997,257.12	105.546073	4,221,842.92	224,585.80	0.20
			Base 99.931428	3,997,257.12	105.546073	4,221,842.92	224,585.80	0.20
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
		8,456,159.430	Local 100.000000	8,456,159.43	99.998770	8,456,055.42	-104.01	0.40
Original Face:		10,000,000.000	Base 100.000000	8,456,159.43	99.998770	8,456,055.42	-104.01	0.40
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
		3,703,892.250	Local 100.000000	3,703,892.25	99.999190	3,703,862.25	-30.00	0.17
Original Face:		5,000,000.000	Base 100.000000	3,703,892.25	99.999190	3,703,862.25	-30.00	0.17
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
		10,000,000.000	Local 115.200433	11,520,043.34	133.064979	13,306,497.90	1,786,454.56	0.62
			Base 115.200433	11,520,043.34	133.064979	13,306,497.90	1,786,454.56	0.62
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5				3.598200	15 Nov 2048		
		5,740,000.000	Local 103.083367	5,916,985.26	110.054590	6,317,133.47	400,148.21	0.30
Original Face:		5,740,000.000	Base 103.083367	5,916,985.26	110.054590	6,317,133.47	400,148.21	0.30
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
		5,000,000.000	Local 99.325103	4,966,255.15	152.277096	7,613,854.80	2,647,599.65	0.36
			Base 99.325103	4,966,255.15	152.277096	7,613,854.80	2,647,599.65	0.36
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		10,000,000.000	Local 99.907566	9,990,756.63	105.371518	10,537,151.80	546,395.17	0.49
			Base 99.907566	9,990,756.63	105.371518	10,537,151.80	546,395.17	0.49
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A				4.717100	15 Feb 2046		
		4,606,490.740	Local 108.460273	4,996,212.42	100.253170	4,618,152.99	-378,059.43	0.22
Original Face:		10,000,000.000	Base 108.460273	4,996,212.42	100.253170	4,618,152.99	-378,059.43	0.22
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
		2,193,002.850	Local 100.662529	2,207,532.13	103.286090	2,265,066.90	57,534.77	0.11
Original Face:		4,840,000.000	Base 100.662529	2,207,532.13	103.286090	2,265,066.90	57,534.77	0.11
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
		5,000,000.000	Local 98.473368	4,923,668.42	137.021062	6,851,053.10	1,927,384.68	0.32
			Base 98.473368	4,923,668.42	137.021062	6,851,053.10	1,927,384.68	0.32

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
	10,000,000.000	Local	99.933849	9,993,384.89	99.737051	9,973,705.10	-19,679.79	0.47	
		Base	99.933849	9,993,384.89	99.737051	9,973,705.10	-19,679.79	0.47	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	7,500,000.000	Local	99.341344	7,450,600.80	97.287011	7,296,525.83	-154,074.97	0.34	
		Base	99.341344	7,450,600.80	97.287011	7,296,525.83	-154,074.97	0.34	
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.177380	21 Jun 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.276223	5,013,811.15	13,811.15	0.24	
		Base	100.000000	5,000,000.00	100.276223	5,013,811.15	13,811.15	0.24	
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
	5,000,000.000	Local	99.944082	4,997,204.12	111.196274	5,559,813.70	562,609.58	0.26	
		Base	99.944082	4,997,204.12	111.196274	5,559,813.70	562,609.58	0.26	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	10,000,000.000	Local	99.649990	9,964,999.01	105.049653	10,504,965.30	539,966.29	0.49	
		Base	99.649990	9,964,999.01	105.049653	10,504,965.30	539,966.29	0.49	
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
	4,000,000.000	Local	99.687960	3,987,518.39	108.488512	4,339,540.48	352,022.09	0.20	
		Base	99.687960	3,987,518.39	108.488512	4,339,540.48	352,022.09	0.20	
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					1.063250	10 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	99.704539	14,955,680.85	-44,319.15	0.70	
		Base	100.000000	15,000,000.00	99.704539	14,955,680.85	-44,319.15	0.70	
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	15,000,000.000	Local	98.784791	14,817,718.69	93.255503	13,988,325.45	-829,393.24	0.66	
		Base	98.784791	14,817,718.69	93.255503	13,988,325.45	-829,393.24	0.66	
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
	5,000,000.000	Local	99.929266	4,996,463.29	99.013542	4,950,677.10	-45,786.19	0.23	
		Base	99.929266	4,996,463.29	99.013542	4,950,677.10	-45,786.19	0.23	
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
	5,000,000.000	Local	99.729752	4,986,487.58	147.709553	7,385,477.65	2,398,990.07	0.35	
		Base	99.729752	4,986,487.58	147.709553	7,385,477.65	2,398,990.07	0.35	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027			
		5,000,000.000	Local	113.858944	5,692,947.18	113.259937	5,662,996.85	-29,950.33	0.27
			Base	113.858944	5,692,947.18	113.259937	5,662,996.85	-29,950.33	0.27
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	116.123883	11,612,388.25	129.552072	12,955,207.20	1,342,818.95	0.61
			Base	116.123883	11,612,388.25	129.552072	12,955,207.20	1,342,818.95	0.61
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032			
		16,500,000.000	Local	99.765931	16,461,378.62	98.441046	16,242,772.59	-218,606.03	0.76
			Base	99.765931	16,461,378.62	98.441046	16,242,772.59	-218,606.03	0.76
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027			
		10,000,000.000	Local	99.864675	9,986,467.51	110.426721	11,042,672.10	1,056,204.59	0.52
			Base	99.864675	9,986,467.51	110.426721	11,042,672.10	1,056,204.59	0.52
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022			
		8,000,000.000	Local	99.912863	7,993,029.07	103.169599	8,253,567.92	260,538.85	0.39
			Base	99.912863	7,993,029.07	103.169599	8,253,567.92	260,538.85	0.39
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR				0.728750	04 May 2021			
		19,900,000.000	Local	100.072899	19,914,506.91	100.185000	19,936,815.00	22,308.09	0.93
			Base	100.072899	19,914,506.91	100.185000	19,936,815.00	22,308.09	0.93
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.641341	4,982,067.06	107.413213	5,370,660.65	388,593.59	0.25
			Base	99.641341	4,982,067.06	107.413213	5,370,660.65	388,593.59	0.25
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030			
		7,000,000.000	Local	99.651815	6,975,627.04	113.588316	7,951,182.12	975,555.08	0.37
			Base	99.651815	6,975,627.04	113.588316	7,951,182.12	975,555.08	0.37
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027			
		5,000,000.000	Local	99.897470	4,994,873.51	109.935083	5,496,754.15	501,880.64	0.26
			Base	99.897470	4,994,873.51	109.935083	5,496,754.15	501,880.64	0.26
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		5,000,000.000	Local	99.640572	4,982,028.61	103.094536	5,154,726.80	172,698.19	0.24
			Base	99.640572	4,982,028.61	103.094536	5,154,726.80	172,698.19	0.24

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
	5,000,000.000	Local	99.944791	4,997,239.53	109.240776	5,462,038.80	464,799.27	0.26	
		Base	99.944791	4,997,239.53	109.240776	5,462,038.80	464,799.27	0.26	
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.616000	02 May 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	100.325396	20,065,079.20	65,079.20	0.94	
		Base	100.000000	20,000,000.00	100.325396	20,065,079.20	65,079.20	0.94	
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	5,000,000.000	Local	110.561950	5,528,097.49	111.194860	5,559,743.00	31,645.51	0.26	
		Base	110.561950	5,528,097.49	111.194860	5,559,743.00	31,645.51	0.26	
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
	5,000,000.000	Local	99.979881	4,998,994.07	102.168458	5,108,422.90	109,428.83	0.24	
		Base	99.979881	4,998,994.07	102.168458	5,108,422.90	109,428.83	0.24	
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
	3,000,000.000	Local	115.045951	3,451,378.52	133.795252	4,013,857.56	562,479.04	0.19	
		Base	115.045951	3,451,378.52	133.795252	4,013,857.56	562,479.04	0.19	
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
	20,000,000.000	Local	99.712485	19,942,496.93	93.897200	18,779,440.00	-1,163,056.93	0.88	
		Base	99.712485	19,942,496.93	93.897200	18,779,440.00	-1,163,056.93	0.88	
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
	3,000,000.000	Local	99.959069	2,998,772.08	103.674007	3,110,220.21	111,448.13	0.15	
		Base	99.959069	2,998,772.08	103.674007	3,110,220.21	111,448.13	0.15	
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
	9,800,000.000	Local	99.954423	9,795,533.41	144.702516	14,180,846.57	4,385,313.16	0.66	
		Base	99.954423	9,795,533.41	144.702516	14,180,846.57	4,385,313.16	0.66	
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	15,000,000.000	Local	99.877930	14,981,689.43	104.314876	15,647,231.40	665,541.97	0.73	
		Base	99.877930	14,981,689.43	104.314876	15,647,231.40	665,541.97	0.73	
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.200000	08 Feb 2021		
	3,000,000.000	Local	100.050730	3,001,521.91	100.481334	3,014,440.02	12,918.11	0.14	
		Base	100.050730	3,001,521.91	100.481334	3,014,440.02	12,918.11	0.14	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024		
		5,000,000.000	Local 100.372257	5,018,612.83	109.361009	5,468,050.45	449,437.62	0.26
			Base 100.372257	5,018,612.83	109.361009	5,468,050.45	449,437.62	0.26
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.709000	10,070,900.00	70,900.00	0.47
			Base 100.000000	10,000,000.00	100.709000	10,070,900.00	70,900.00	0.47
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
		10,000,000.000	Local 99.891090	9,989,109.00	111.618080	11,161,808.00	1,172,699.00	0.52
			Base 99.891090	9,989,109.00	111.618080	11,161,808.00	1,172,699.00	0.52
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023		
		5,000,000.000	Local 99.969429	4,998,471.47	105.899662	5,294,983.10	296,511.63	0.25
			Base 99.969429	4,998,471.47	105.899662	5,294,983.10	296,511.63	0.25
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022		
		4,000,000.000	Local 99.995947	3,999,837.89	103.833263	4,153,330.52	153,492.63	0.19
			Base 99.995947	3,999,837.89	103.833263	4,153,330.52	153,492.63	0.19
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
		5,000,000.000	Local 99.879293	4,993,964.63	103.899637	5,194,981.85	201,017.22	0.24
			Base 99.879293	4,993,964.63	103.899637	5,194,981.85	201,017.22	0.24
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022		
		5,000,000.000	Local 99.995973	4,999,798.66	103.548608	5,177,430.40	177,631.74	0.24
			Base 99.995973	4,999,798.66	103.548608	5,177,430.40	177,631.74	0.24
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023		
		5,000,000.000	Local 99.959035	4,997,951.73	106.623958	5,331,197.90	333,246.17	0.25
			Base 99.959035	4,997,951.73	106.623958	5,331,197.90	333,246.17	0.25
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
		5,000,000.000	Local 99.974548	4,998,727.39	103.634846	5,181,742.30	183,014.91	0.24
			Base 99.974548	4,998,727.39	103.634846	5,181,742.30	183,014.91	0.24
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
		5,000,000.000	Local 107.035818	5,351,790.91	148.723979	7,436,198.95	2,084,408.04	0.35
			Base 107.035818	5,351,790.91	148.723979	7,436,198.95	2,084,408.04	0.35

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022			
		5,000,000.000	Local	99.955653	4,997,782.63	103.545999	5,177,299.95	179,517.32	0.24
			Base	99.955653	4,997,782.63	103.545999	5,177,299.95	179,517.32	0.24
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022			
		3,000,000.000	Local	99.924220	2,997,726.60	105.470929	3,164,127.87	166,401.27	0.15
			Base	99.924220	2,997,726.60	105.470929	3,164,127.87	166,401.27	0.15
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021			
		5,000,000.000	Local	99.960633	4,998,031.63	101.311877	5,065,593.85	67,562.22	0.24
			Base	99.960633	4,998,031.63	101.311877	5,065,593.85	67,562.22	0.24
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021			
		15,000,000.000	Local	99.987386	14,998,107.97	100.995647	15,149,347.05	151,239.08	0.71
			Base	99.987386	14,998,107.97	100.995647	15,149,347.05	151,239.08	0.71
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038			
		5,000,000.000	Local	99.705802	4,985,290.12	149.969567	7,498,478.35	2,513,188.23	0.35
			Base	99.705802	4,985,290.12	149.969567	7,498,478.35	2,513,188.23	0.35
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023			
		5,000,000.000	Local	104.437459	5,221,872.94	115.890625	5,794,531.25	572,658.31	0.27
			Base	104.437459	5,221,872.94	115.890625	5,794,531.25	572,658.31	0.27
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024			
		5,000,000.000	Local	119.824372	5,991,218.59	129.097656	6,454,882.80	463,664.21	0.30
			Base	119.824372	5,991,218.59	129.097656	6,454,882.80	463,664.21	0.30
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025			
		12,500,000.000	Local	117.229029	14,653,628.64	130.882812	16,360,351.50	1,706,722.86	0.77
			Base	117.229029	14,653,628.64	130.882812	16,360,351.50	1,706,722.86	0.77
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026			
		12,500,000.000	Local	112.557838	14,069,729.72	129.207031	16,150,878.88	2,081,149.16	0.76
			Base	112.557838	14,069,729.72	129.207031	16,150,878.88	2,081,149.16	0.76
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026			
		20,000,000.000	Local	122.599363	24,519,872.63	135.855469	27,171,093.80	2,651,221.17	1.27
			Base	122.599363	24,519,872.63	135.855469	27,171,093.80	2,651,221.17	1.27

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026			
		12,500,000.000	Local	124.915405	15,614,425.66	135.707031	16,963,378.88	1,348,953.22	0.80
			Base	124.915405	15,614,425.66	135.707031	16,963,378.88	1,348,953.22	0.80
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027			
		15,000,000.000	Local	116.186885	17,428,032.82	138.632812	20,794,921.80	3,366,888.98	0.97
			Base	116.186885	17,428,032.82	138.632812	20,794,921.80	3,366,888.98	0.97
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027			
		15,000,000.000	Local	126.375430	18,956,314.47	138.132812	20,719,921.80	1,763,607.33	0.97
			Base	126.375430	18,956,314.47	138.132812	20,719,921.80	1,763,607.33	0.97
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028			
		22,500,000.000	Local	121.524381	27,342,985.62	136.679688	30,752,929.80	3,409,944.18	1.44
			Base	121.524381	27,342,985.62	136.679688	30,752,929.80	3,409,944.18	1.44
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028			
		17,500,000.000	Local	120.982208	21,171,886.43	135.699219	23,747,363.33	2,575,476.90	1.11
			Base	120.982208	21,171,886.43	135.699219	23,747,363.33	2,575,476.90	1.11
9128283C2	US TREASURY N/B 10/22 2				2.000000	31 Oct 2022			
		5,000,000.000	Local	100.718398	5,035,919.89	103.671875	5,183,593.75	147,673.86	0.24
			Base	100.718398	5,035,919.89	103.671875	5,183,593.75	147,673.86	0.24
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027			
		5,000,000.000	Local	103.199339	5,159,966.94	111.160156	5,558,007.80	398,040.86	0.26
			Base	103.199339	5,159,966.94	111.160156	5,558,007.80	398,040.86	0.26
9128284A5	US TREASURY N/B 02/23 2.625				2.625000	28 Feb 2023			
		5,000,000.000	Local	101.758397	5,087,919.84	105.699219	5,284,960.95	197,041.11	0.25
			Base	101.758397	5,087,919.84	105.699219	5,284,960.95	197,041.11	0.25
912828G38	US TREASURY N/B 11/24 2.25				2.250000	15 Nov 2024			
		2,500,000.000	Local	102.073187	2,551,829.68	107.839844	2,695,996.10	144,166.42	0.13
			Base	102.073187	2,551,829.68	107.839844	2,695,996.10	144,166.42	0.13
912828TJ9	US TREASURY N/B 08/22 1.625				1.625000	15 Aug 2022			
		5,000,000.000	Local	99.861892	4,993,094.61	102.625000	5,131,250.00	138,155.39	0.24
			Base	99.861892	4,993,094.61	102.625000	5,131,250.00	138,155.39	0.24

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
912828TY6	US TREASURY N/B 11/22 1.625	5,000,000.000	Local	99.661932	4,983,096.59	102.972656	5,148,632.80	165,536.21	0.24
			Base	99.661932	4,983,096.59	102.972656	5,148,632.80	165,536.21	0.24
912828U24	US TREASURY N/B 11/26 2	10,000,000.000	Local	96.952458	9,695,245.79	108.789062	10,878,906.20	1,183,660.41	0.51
			Base	96.952458	9,695,245.79	108.789062	10,878,906.20	1,183,660.41	0.51
912828V98	US TREASURY N/B 02/27 2.25	10,000,000.000	Local	99.885676	9,988,567.64	110.531250	11,053,125.00	1,064,557.36	0.52
			Base	99.885676	9,988,567.64	110.531250	11,053,125.00	1,064,557.36	0.52
912828Z29	US TREASURY N/B 01/23 1.5	5,000,000.000	Local	100.707743	5,035,387.17	102.937500	5,146,875.00	111,487.83	0.24
			Base	100.707743	5,035,387.17	102.937500	5,146,875.00	111,487.83	0.24
912828ZW3	US TREASURY N/B 06/25 0.25	5,000,000.000	Local	99.871510	4,993,575.50	99.531250	4,976,562.50	-17,013.00	0.23
			Base	99.871510	4,993,575.50	99.531250	4,976,562.50	-17,013.00	0.23
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5	5,000,000.000	Local	99.890372	4,994,518.60	98.187599	4,909,379.95	-85,138.65	0.23
			Base	99.890372	4,994,518.60	98.187599	4,909,379.95	-85,138.65	0.23
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A	5,000,000.000	Local	99.987252	4,999,362.59	102.314250	5,115,712.50	116,349.91	0.24
			Original Face: Base	99.987252	4,999,362.59	102.314250	5,115,712.50	116,349.91	0.24
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A	10,000,000.000	Local	99.983770	9,998,377.00	99.965390	9,996,539.00	-1,838.00	0.47
			Original Face: Base	99.983770	9,998,377.00	99.965390	9,996,539.00	-1,838.00	0.47
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B	8,000,000.000	Local	99.982780	7,998,622.39	103.133340	8,250,667.20	252,044.81	0.39
			Original Face: Base	99.982780	7,998,622.39	103.133340	8,250,667.20	252,044.81	0.39
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A	3,346,605.500	Local	98.960439	3,311,815.51	100.743730	3,371,495.21	59,679.70	0.16
			Original Face: Base	98.960439	3,311,815.51	100.743730	3,371,495.21	59,679.70	0.16

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					0.411380	20 Sep 2022		
	3,930,137.320	Local	100.000000	3,930,137.32	100.025650	3,931,145.40	1,008.08	0.18	
Original Face:	10,500,000.000	Base	100.000000	3,930,137.32	100.025650	3,931,145.40	1,008.08	0.18	
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
	5,000,000.000	Local	104.872603	5,243,630.13	105.424259	5,271,212.95	27,582.82	0.25	
		Base	104.872603	5,243,630.13	105.424259	5,271,212.95	27,582.82	0.25	
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
	9,135,237.950	Local	106.654438	9,743,136.73	105.552300	9,642,453.77	-100,682.96	0.45	
Original Face:	9,250,000.000	Base	106.654438	9,743,136.73	105.552300	9,642,453.77	-100,682.96	0.45	
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695000	15 Mar 2045		
	395,837.590	Local	102.275309	404,844.12	101.958790	403,591.22	-1,252.90	0.02	
Original Face:	5,000,000.000	Base	102.275309	404,844.12	101.958790	403,591.22	-1,252.90	0.02	
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
	5,000,000.000	Local	99.939945	4,996,997.27	127.804836	6,390,241.80	1,393,244.53	0.30	
		Base	99.939945	4,996,997.27	127.804836	6,390,241.80	1,393,244.53	0.30	
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
	5,000,000.000	Local	99.964664	4,998,233.19	104.268310	5,213,415.50	215,182.31	0.24	
		Base	99.964664	4,998,233.19	104.268310	5,213,415.50	215,182.31	0.24	
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	104.102004	5,205,100.20	205,100.20	0.24	
		Base	100.000000	5,000,000.00	104.102004	5,205,100.20	205,100.20	0.24	
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	10,000,000.000	Local	99.998451	9,999,845.06	100.751000	10,075,100.00	75,254.94	0.47	
		Base	99.998451	9,999,845.06	100.751000	10,075,100.00	75,254.94	0.47	
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					1.591250	04 Mar 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	100.446880	15,067,032.00	67,032.00	0.71	
		Base	100.000000	15,000,000.00	100.446880	15,067,032.00	67,032.00	0.71	
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					1.239750	26 Jul 2021		
	5,000,000.000	Local	100.484796	5,024,239.79	100.647000	5,032,350.00	8,110.21	0.24	
		Base	100.484796	5,024,239.79	100.647000	5,032,350.00	8,110.21	0.24	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.871000	27 May 2022		
		5,000,000.000	Local 100.073594	5,003,679.68	100.275600	5,013,780.00	10,100.32	0.24
			Base 100.073594	5,003,679.68	100.275600	5,013,780.00	10,100.32	0.24
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
		7,000,000.000	Local 99.785495	6,984,984.65	110.060142	7,704,209.94	719,225.29	0.36
			Base 99.785495	6,984,984.65	110.060142	7,704,209.94	719,225.29	0.36
<b>US DOLLAR Total</b>								
		1,832,175,722.570	Local	1,895,257,776.80		2,002,684,360.06	107,426,583.26	93.87
Original Face:		2,020,849,606.000	Base	1,895,257,776.80		2,002,684,360.06	107,426,583.26	93.87
<b>FIXED INCOME Total</b>								
		1,832,175,722.570	Base	1,895,257,776.80		2,002,684,360.06	107,426,583.26	93.87
Original Face:		2,020,849,606.000						

# Holdings

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		1,962,990,483.860	Base	2,025,994,239.74		2,133,420,816.91	107,426,577.17	100.00
Original Face:		2,020,849,606.000						



# Holdings

ST OF AZ POOL 500 LGIP MED  
STATE OF ARIZONA  
FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		55,377.340	Local	1.000000	55,377.34	1.000000	55,377.34	0.01
			Base	1.000000	55,377.34	1.000000	55,377.34	0.01

<b>US DOLLAR Total</b>		55,377.340	Local		55,377.34		55,377.34	0.01
			Base		55,377.34		55,377.34	0.01

<b>CASH Total</b>		55,377.340	Base		55,377.34		55,377.34	0.01
-------------------	--	------------	------	--	-----------	--	-----------	------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

03040LN47	AMERICAN WATER CAPIT				0.200000	04 Jan 2021		
		1,500,000.000	Local	99.964445	1,499,466.67	99.964445	1,499,466.67	0.34
			Base	99.964445	1,499,466.67	99.964445	1,499,466.67	0.34

06367BVK2	BANK OF MONTREAL-				0.270000	22 Sep 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.14
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.14

136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
		3,000,000.000	Local	99.969848	2,999,095.45	99.969848	2,999,095.45	0.68
			Base	99.969848	2,999,095.45	99.969848	2,999,095.45	0.68

138994009	CANTOR FITZGERALD REPO REPO				0.300000	02 Nov 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	4.57
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	4.57

138994009	CANTOR FITZGERALD REPO REPO				0.300000	09 Nov 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.14
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.14

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
138994009	CANTOR FITZGERALD REPO REPO	5,000,000.000	Local 100.000000	5,000,000.00	100.000000	19 Jan 2021 5,000,000.00	0.00	1.14
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.14
16677JSQ0	CHEVRON CORP	5,000,000.000	Local 99.784667	4,989,233.34	99.784667	24 May 2021 4,989,233.34	0.00	1.14
			Base 99.784667	4,989,233.34	99.784667	4,989,233.34	0.00	1.14
19121AP13	COCA-COLA COMPANY	5,000,000.000	Local 99.726556	4,986,327.78	99.726556	01 Feb 2021 4,986,327.78	0.00	1.14
			Base 99.726556	4,986,327.78	99.726556	4,986,327.78	0.00	1.14
2546R2S31	WALT DISNEY CO	3,000,000.000	Local 99.745833	2,992,375.00	99.745833	03 May 2021 2,992,375.00	0.00	0.68
			Base 99.745833	2,992,375.00	99.745833	2,992,375.00	0.00	0.68
30229ALW7	EXXON MOBIL CORP	5,000,000.000	Local 99.972611	4,998,630.56	99.972611	30 Nov 2020 4,998,630.56	0.00	1.14
			Base 99.972611	4,998,630.56	99.972611	4,998,630.56	0.00	1.14
59157TN41	METLIFE SHORT TERM FDG	3,000,000.000	Local 99.959111	2,998,773.33	99.959111	04 Jan 2021 2,998,773.33	0.00	0.68
			Base 99.959111	2,998,773.33	99.959111	2,998,773.33	0.00	0.68
6698M4N40	NOVARTIS FNC CRP	3,000,000.000	Local 99.955556	2,998,666.67	99.955556	04 Jan 2021 2,998,666.67	0.00	0.68
			Base 99.955556	2,998,666.67	99.955556	2,998,666.67	0.00	0.68
8225X2P32	SHELL INTNL FNC B.V	4,770,000.000	Local 99.882500	4,764,395.25	99.882500	03 Feb 2021 4,764,395.25	0.00	1.09
			Base 99.882500	4,764,395.25	99.882500	4,764,395.25	0.00	1.09
8225X2TM6	SHELL INTNL FNC B.V	3,000,000.000	Local 99.677778	2,990,333.33	99.677778	21 Jun 2021 2,990,333.33	0.00	0.68
			Base 99.677778	2,990,333.33	99.677778	2,990,333.33	0.00	0.68
8225X2W18	SHELL INTNL FNC B.V	3,000,000.000	Local 99.780444	2,993,413.33	99.780444	01 Sep 2021 2,993,413.33	0.00	0.68
			Base 99.780444	2,993,413.33	99.780444	2,993,413.33	0.00	0.68

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED  
STATE OF ARIZONA  
FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
89119AUS5	TORONTO DOMINION BANK		3,000,000.000	Local	99.807167	2,994,215.00	99.807167	2,994,215.00	0.00	0.68
				Base	99.807167	2,994,215.00	99.807167	2,994,215.00	0.00	0.68
94107MR16	WASTE MANAGEMENT INC		2,000,000.000	Local	99.874167	1,997,483.33	99.874167	1,997,483.33	0.00	0.46
				Base	99.874167	1,997,483.33	99.874167	1,997,483.33	0.00	0.46
979QHR003	SOUTH STREET REPO		7,450,000.000	Local	100.000000	7,450,000.00	100.000000	7,450,000.00	0.00	1.70
				Base	100.000000	7,450,000.00	100.000000	7,450,000.00	0.00	1.70
<b>US DOLLAR Total</b>			86,720,000.000	Local		86,652,409.04		86,652,409.04	0.00	19.79
				Base		86,652,409.04		86,652,409.04	0.00	19.79
<b>CASH EQUIVALENT Total</b>			86,720,000.000	Base		86,652,409.04		86,652,409.04	0.00	19.79
<b>FIXED INCOME</b>										
<b>US DOLLAR</b>								Exchange Rate:	1.000000	
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45		3,000,000.000	Local	99.905827	2,997,174.80	99.403429	2,982,102.87	-15,071.93	0.68
				Base	99.905827	2,997,174.80	99.403429	2,982,102.87	-15,071.93	0.68
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75		4,000,000.000	Local	99.938139	3,997,525.55	103.552117	4,142,084.68	144,559.13	0.95
				Base	99.938139	3,997,525.55	103.552117	4,142,084.68	144,559.13	0.95
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5		5,000,000.000	Local	99.759073	4,987,953.64	106.074738	5,303,736.90	315,783.26	1.21
				Base	99.759073	4,987,953.64	106.074738	5,303,736.90	315,783.26	1.21
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A		4,000,000.000	Local	100.000000	4,000,000.00	100.171640	4,006,865.60	6,865.60	0.92
				Original Face:	Base	100.000000	4,000,000.00	100.171640	4,006,865.60	6,865.60

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED  
STATE OF ARIZONA  
FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				0.466880	12 Feb 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.056694	5,002,834.70	2,834.70	1.14
			Base	100.000000	5,000,000.00	100.056694	5,002,834.70	2,834.70	1.14
02665WDP3	AMERICAN HONDA FINANCE SR UNSECURED 09/23 VAR				0.667988	08 Sep 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.268116	5,013,405.80	13,405.80	1.15
			Base	100.000000	5,000,000.00	100.268116	5,013,405.80	13,405.80	1.15
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.602500	11 May 2022			
		7,000,000.000	Local	100.000000	7,000,000.00	100.488207	7,034,174.49	34,174.49	1.61
			Base	100.000000	7,000,000.00	100.488207	7,034,174.49	34,174.49	1.61
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024			
		2,000,000.000	Local	99.824938	1,996,498.75	104.533957	2,090,679.14	94,180.39	0.48
			Base	99.824938	1,996,498.75	104.533957	2,090,679.14	94,180.39	0.48
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025			
		5,000,000.000	Local	99.838342	4,991,917.09	101.895549	5,094,777.45	102,860.36	1.16
			Base	99.838342	4,991,917.09	101.895549	5,094,777.45	102,860.36	1.16
05531GAA9	TRUIST FINANCIAL CORP SUBORDINATED 03/22 3.95				3.950000	22 Mar 2022			
		3,000,000.000	Local	104.508052	3,135,241.55	104.508231	3,135,246.93	5.38	0.72
			Base	104.508052	3,135,241.55	104.508231	3,135,246.93	5.38	0.72
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR				2.000000	26 Sep 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	100.788167	2,015,763.34	15,763.34	0.46
			Base	100.000000	2,000,000.00	100.788167	2,015,763.34	15,763.34	0.46
06051GGY9	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				2.738000	23 Jan 2022			
		3,000,000.000	Local	100.529594	3,015,887.81	100.520539	3,015,616.17	-271.64	0.69
			Base	100.529594	3,015,887.81	100.520539	3,015,616.17	-271.64	0.69
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024			
		3,564,000.000	Local	102.546149	3,654,744.76	106.553216	3,797,556.62	142,811.86	0.87
			Base	102.546149	3,654,744.76	106.553216	3,797,556.62	142,811.86	0.87
06051GJG5	BANK OF AMERICA CORP SR UNSECURED 09/25 VAR				0.981000	25 Sep 2025			
		4,000,000.000	Local	100.000000	4,000,000.00	99.900407	3,996,016.28	-3,983.72	0.91
			Base	100.000000	4,000,000.00	99.900407	3,996,016.28	-3,983.72	0.91

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR				1.100000	12 May 2023		
		3,000,000.000	Local 100.000000	3,000,000.00	100.567000	3,017,010.00	17,010.00	0.69
			Base 100.000000	3,000,000.00	100.567000	3,017,010.00	17,010.00	0.69
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25				2.250000	19 Feb 2025		
		3,000,000.000	Local 100.000000	3,000,000.00	99.708833	2,991,264.99	-8,735.01	0.68
			Base 100.000000	3,000,000.00	99.708833	2,991,264.99	-8,735.01	0.68
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR				1.000000	30 Jul 2025		
		4,229,000.000	Local 100.000000	4,229,000.00	99.308651	4,199,762.85	-29,237.15	0.96
			Base 100.000000	4,229,000.00	99.308651	4,199,762.85	-29,237.15	0.96
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1				2.100000	24 Oct 2024		
		3,000,000.000	Local 99.860824	2,995,824.71	105.256655	3,157,699.65	161,874.94	0.72
			Base 99.860824	2,995,824.71	105.256655	3,157,699.65	161,874.94	0.72
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
		3,000,000.000	Local 99.979535	2,999,386.05	103.348117	3,100,443.51	101,057.46	0.71
			Base 99.979535	2,999,386.05	103.348117	3,100,443.51	101,057.46	0.71
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
		5,000,000.000	Local 99.861331	4,993,066.53	105.687863	5,284,393.15	291,326.62	1.21
			Base 99.861331	4,993,066.53	105.687863	5,284,393.15	291,326.62	1.21
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
		3,000,000.000	Local 99.864000	2,995,920.00	99.617976	2,988,539.28	-7,380.72	0.68
			Base 99.864000	2,995,920.00	99.617976	2,988,539.28	-7,380.72	0.68
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021		
		2,000,000.000	Local 99.971976	1,999,439.51	100.866344	2,017,326.88	17,887.37	0.46
			Base 99.971976	1,999,439.51	100.866344	2,017,326.88	17,887.37	0.46
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				0.957250	16 Jun 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.891337	3,026,740.11	26,740.11	0.69
			Base 100.000000	3,000,000.00	100.891337	3,026,740.11	26,740.11	0.69
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
		2,500,000.000	Local 100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.57
Original Face:		2,500,000.000	Base 100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.57

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687				0.687000	12 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.379825	4,968,991.25	-31,008.75	1.13
			Base	100.000000	5,000,000.00	99.379825	4,968,991.25	-31,008.75	1.13
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021			
		2,370,000.000	Local	100.042894	2,371,016.59	100.984000	2,393,320.80	22,304.21	0.55
			Base	100.042894	2,371,016.59	100.984000	2,393,320.80	22,304.21	0.55
17328VAD2	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/25 2				2.000000	31 Mar 2025			
		2,155,000.000	Local	100.000000	2,155,000.00	100.271077	2,160,841.71	5,841.71	0.49
			Base	100.000000	2,155,000.00	100.271077	2,160,841.71	5,841.71	0.49
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR				1.100000	31 Jul 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.051202	4,952,560.10	-47,439.90	1.13
			Base	100.000000	5,000,000.00	99.051202	4,952,560.10	-47,439.90	1.13
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024			
		5,000,000.000	Local	99.688241	4,984,412.07	103.799016	5,189,950.80	205,538.73	1.19
			Base	99.688241	4,984,412.07	103.799016	5,189,950.80	205,538.73	1.19
26441CBD6	DUKE ENERGY CORP SR UNSECURED 03/22 VAR				0.900250	11 Mar 2022			
		3,000,000.000	Local	100.650502	3,019,515.06	100.585797	3,017,573.91	-1,941.15	0.69
			Base	100.650502	3,019,515.06	100.585797	3,017,573.91	-1,941.15	0.69
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019				2.019000	16 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	104.748552	5,237,427.60	237,427.60	1.20
			Base	100.000000	5,000,000.00	104.748552	5,237,427.60	237,427.60	1.20
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022			
		2,583,431.750	Local	100.000000	2,583,431.75	102.257070	2,641,741.61	58,309.86	0.60
		Original Face: 5,126,000.000	Base	100.000000	2,583,431.75	102.257070	2,641,741.61	58,309.86	0.60
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041			
		521,719.550	Local	103.225700	538,548.66	111.841691	583,499.97	44,951.31	0.13
		Original Face: 2,090,000.000	Base	103.225700	538,548.66	111.841691	583,499.97	44,951.31	0.13
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023			
		1,375.690	Local	100.516832	1,382.80	105.499126	1,451.34	68.54	0.00
		Original Face: 250,000.000	Base	100.516832	1,382.80	105.499126	1,451.34	68.54	0.00

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	20,777.990	Local	100.067908	20,792.10	106.182939	22,062.68		1,270.58	0.01
Original Face:	1,000,000.000	Base	100.067908	20,792.10	106.182939	22,062.68		1,270.58	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
	21,925.330	Local	100.389549	22,010.74	105.062123	23,035.22		1,024.48	0.01
Original Face:	2,206,300.000	Base	100.389549	22,010.74	105.062123	23,035.22		1,024.48	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	454,837.600	Local	101.079264	459,746.50	104.908104	477,161.50		17,415.00	0.11
Original Face:	5,000,000.000	Base	101.079264	459,746.50	104.908104	477,161.50		17,415.00	0.11
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,327,120.000	Local	101.646038	1,348,964.90	104.224399	1,383,182.84		34,217.94	0.32
Original Face:	5,000,000.000	Base	101.646038	1,348,964.90	104.224399	1,383,182.84		34,217.94	0.32
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	19,194.460	Local	100.689834	19,326.87	106.027494	20,351.40		1,024.53	0.00
Original Face:	1,000,000.000	Base	100.689834	19,326.87	106.027494	20,351.40		1,024.53	0.00
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
	223,124.400	Local	100.918757	225,174.37	106.078890	236,687.89		11,513.52	0.05
Original Face:	6,000,000.000	Base	100.918757	225,174.37	106.078890	236,687.89		11,513.52	0.05
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
	221,565.700	Local	101.217544	224,263.36	105.735577	234,273.77		10,010.41	0.05
Original Face:	5,000,000.000	Base	101.217544	224,263.36	105.735577	234,273.77		10,010.41	0.05
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	1,241,568.650	Local	103.570899	1,285,903.81	107.299499	1,332,196.94		46,293.13	0.30
Original Face:	5,000,000.000	Base	103.570899	1,285,903.81	107.299499	1,332,196.94		46,293.13	0.30
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
	906,181.670	Local	103.447553	937,422.76	110.192904	998,547.90		61,125.14	0.23
Original Face:	5,700,000.000	Base	103.447553	937,422.76	110.192904	998,547.90		61,125.14	0.23
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
	408,394.040	Local	103.212579	421,514.02	111.796181	456,568.94		35,054.92	0.10
Original Face:	2,000,000.000	Base	103.212579	421,514.02	111.796181	456,568.94		35,054.92	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61				0.610000	25 Aug 2025			
		3,000,000.000	Local	99.965882	2,998,976.47	99.391577	2,981,747.31	-17,229.16	0.68
			Base	99.965882	2,998,976.47	99.391577	2,981,747.31	-17,229.16	0.68
3133ELE67	FEDERAL FARM CREDIT BANK BONDS 06/24 0.58				0.580000	03 Jun 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.081418	5,004,070.90	4,070.90	1.14
			Base	100.000000	5,000,000.00	100.081418	5,004,070.90	4,070.90	1.14
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025			
		3,000,000.000	Local	100.008942	3,000,268.27	100.301538	3,009,046.14	8,777.87	0.69
			Base	100.008942	3,000,268.27	100.301538	3,009,046.14	8,777.87	0.69
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69				0.690000	22 Jul 2025			
		3,000,000.000	Local	99.963874	2,998,916.21	99.865218	2,995,956.54	-2,959.67	0.68
			Base	99.963874	2,998,916.21	99.865218	2,995,956.54	-2,959.67	0.68
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.070590	3,002,117.70	2,117.70	0.69
			Base	100.000000	3,000,000.00	100.070590	3,002,117.70	2,117.70	0.69
3134GW3B0	FREDDIE MAC NOTES 09/25 0.7				0.700000	02 Sep 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	100.033761	3,001,012.83	1,012.83	0.69
			Base	100.000000	3,000,000.00	100.033761	3,001,012.83	1,012.83	0.69
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65				0.650000	22 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.094731	5,004,736.55	4,736.55	1.14
			Base	100.000000	5,000,000.00	100.094731	5,004,736.55	4,736.55	1.14
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		2,000,000.000	Local	99.971358	1,999,427.15	102.919975	2,058,399.50	58,972.35	0.47
			Base	99.971358	1,999,427.15	102.919975	2,058,399.50	58,972.35	0.47
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040			
		1,355,319.010	Local	101.868719	1,380,646.11	101.681830	1,378,113.17	-2,532.94	0.31
		Original Face: 5,300,000.000	Base	101.868719	1,380,646.11	101.681830	1,378,113.17	-2,532.94	0.31
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		2,811,700.470	Local	102.788865	2,890,115.00	104.132160	2,927,884.43	37,769.43	0.67
		Original Face: 3,000,000.000	Base	102.788865	2,890,115.00	104.132160	2,927,884.43	37,769.43	0.67

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 500 LGIP MED  
STATE OF ARIZONA  
FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044			
		2,940,575.340	Local	102.658870	3,018,761.43	102.528190	3,014,918.67	-3,842.76	0.69
Original Face:		3,000,000.000	Base	102.658870	3,018,761.43	102.528190	3,014,918.67	-3,842.76	0.69
3136G4D75	FANNIE MAE NOTES 07/25 0.6				0.600000	29 Jul 2025			
		3,000,000.000	Local	100.000000	3,000,000.00	99.373403	2,981,202.09	-18,797.91	0.68
			Base	100.000000	3,000,000.00	99.373403	2,981,202.09	-18,797.91	0.68
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		2,315,746.330	Local	99.817063	2,311,509.97	102.523330	2,374,180.25	62,670.28	0.54
Original Face:		8,190,000.000	Base	99.817063	2,311,509.97	102.523330	2,374,180.25	62,670.28	0.54
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026			
		654,978.830	Local	104.303234	683,164.10	103.599150	678,552.50	-4,611.60	0.15
Original Face:		1,212,000.000	Base	104.303234	683,164.10	103.599150	678,552.50	-4,611.60	0.15
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021			
		2,000,000.000	Local	99.920990	1,998,419.80	100.771394	2,015,427.88	17,008.08	0.46
			Base	99.920990	1,998,419.80	100.771394	2,015,427.88	17,008.08	0.46
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044			
		2,963,571.660	Local	102.707333	3,043,805.41	102.182270	3,028,244.80	-15,560.61	0.69
Original Face:		3,000,000.000	Base	102.707333	3,043,805.41	102.182270	3,028,244.80	-15,560.61	0.69
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027			
		352,602.710	Local	101.067108	356,365.36	105.086744	370,538.71	14,173.35	0.08
Original Face:		1,500,000.000	Base	101.067108	356,365.36	105.086744	370,538.71	14,173.35	0.08
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021			
		2,525.100	Local	100.081581	2,527.16	100.603699	2,540.34	13.18	0.00
Original Face:		2,500,000.000	Base	100.081581	2,527.16	100.603699	2,540.34	13.18	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039			
		48,769.450	Local	101.402763	49,453.57	112.235083	54,736.43	5,282.86	0.01
Original Face:		983,845.000	Base	101.402763	49,453.57	112.235083	54,736.43	5,282.86	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022			
		14,452.720	Local	100.244245	14,488.02	102.885469	14,869.75	381.73	0.00
Original Face:		1,800,000.000	Base	100.244245	14,488.02	102.885469	14,869.75	381.73	0.00

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	52.830	Local	100.454287	53.07	99.867980	52.76	-0.31	0.00	
Original Face:	3,350,000.000	Base	100.454287	53.07	99.867980	52.76	-0.31	0.00	
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,039,783.060	Local	103.545923	1,076,652.97	110.310809	1,146,993.11	70,340.14	0.26	
Original Face:	5,200,000.000	Base	103.545923	1,076,652.97	110.310809	1,146,993.11	70,340.14	0.26	
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	419,179.430	Local	101.176759	424,112.16	105.239332	441,141.63	17,029.47	0.10	
Original Face:	2,680,283.000	Base	101.176759	424,112.16	105.239332	441,141.63	17,029.47	0.10	
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	3,155,439.150	Local	101.782016	3,211,669.59	104.156251	3,286,587.12	74,917.53	0.75	
Original Face:	15,000,000.000	Base	101.782016	3,211,669.59	104.156251	3,286,587.12	74,917.53	0.75	
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,204,921.160	Local	101.002432	1,216,999.68	104.147305	1,254,892.92	37,893.24	0.29	
Original Face:	4,200,000.000	Base	101.002432	1,216,999.68	104.147305	1,254,892.92	37,893.24	0.29	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	72,936.330	Local	101.430631	73,979.78	105.670842	77,072.43	3,092.65	0.02	
Original Face:	1,500,000.000	Base	101.430631	73,979.78	105.670842	77,072.43	3,092.65	0.02	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	106,325.440	Local	100.885649	107,267.11	106.012527	112,718.29	5,451.18	0.03	
Original Face:	3,200,000.000	Base	100.885649	107,267.11	106.012527	112,718.29	5,451.18	0.03	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	95,988.280	Local	102.293447	98,189.72	105.702697	101,462.20	3,272.48	0.02	
Original Face:	765,534.000	Base	102.293447	98,189.72	105.702697	101,462.20	3,272.48	0.02	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	899,191.990	Local	101.778760	915,186.46	104.102443	936,080.83	20,894.37	0.21	
Original Face:	5,157,070.000	Base	101.778760	915,186.46	104.102443	936,080.83	20,894.37	0.21	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	116,763.300	Local	101.059014	117,999.84	106.129232	123,919.99	5,920.15	0.03	
Original Face:	5,000,000.000	Base	101.059014	117,999.84	106.129232	123,919.99	5,920.15	0.03	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	200,994.400	Local	101.500067	204,009.45	106.023016	213,100.32	9,090.87	0.05	
Original Face:	5,000,000.000	Base	101.500067	204,009.45	106.023016	213,100.32	9,090.87	0.05	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	293,689.060	Local	103.343250	303,507.82	109.967756	322,963.27	19,455.45	0.07	
Original Face:	2,000,000.000	Base	103.343250	303,507.82	109.967756	322,963.27	19,455.45	0.07	
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	141,739.500	Local	103.178408	146,244.56	110.933465	157,236.54	10,991.98	0.04	
Original Face:	5,000,000.000	Base	103.178408	146,244.56	110.933465	157,236.54	10,991.98	0.04	
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	1,573,535.610	Local	106.293610	1,672,567.81	111.433966	1,753,453.14	80,885.33	0.40	
Original Face:	14,750,000.000	Base	106.293610	1,672,567.81	111.433966	1,753,453.14	80,885.33	0.40	
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	146,839.800	Local	100.859106	148,101.31	104.797859	153,884.97	5,783.66	0.04	
Original Face:	2,000,000.000	Base	100.859106	148,101.31	104.797859	153,884.97	5,783.66	0.04	
375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR					0.370380	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.059483	5,002,974.15	2,974.15	1.14	
		Base	100.000000	5,000,000.00	100.059483	5,002,974.15	2,974.15	1.14	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	1,932,137.960	Local	98.913014	1,911,135.89	100.385350	1,939,583.45	28,447.56	0.44	
Original Face:	4,000,000.000	Base	98.913014	1,911,135.89	100.385350	1,939,583.45	28,447.56	0.44	
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	381,569.650	Local	99.178064	378,433.39	100.679710	384,163.22	5,729.83	0.09	
Original Face:	1,900,000.000	Base	99.178064	378,433.39	100.679710	384,163.22	5,729.83	0.09	
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	1,329,597.570	Local	99.581836	1,324,037.67	101.684460	1,351,994.11	27,956.44	0.31	
Original Face:	3,050,000.000	Base	99.581836	1,324,037.67	101.684460	1,351,994.11	27,956.44	0.31	
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	2,261,461.470	Local	99.337179	2,246,472.03	101.657540	2,298,946.10	52,474.07	0.53	
Original Face:	3,000,000.000	Base	99.337179	2,246,472.03	101.657540	2,298,946.10	52,474.07	0.53	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
	410,830.950	Local		99.872376	410,306.63	100.322180	412,154.57	1,847.94	0.09
Original Face:	5,000,000.000	Base		99.872376	410,306.63	100.322180	412,154.57	1,847.94	0.09
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
	1,586,551.850	Local		102.891403	1,632,425.46	104.061123	1,650,983.67	18,558.21	0.38
Original Face:	3,000,000.000	Base		102.891403	1,632,425.46	104.061123	1,650,983.67	18,558.21	0.38
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	712,543.350	Local		100.414133	715,494.23	103.231438	735,568.75	20,074.52	0.17
Original Face:	1,000,000.000	Base		100.414133	715,494.23	103.231438	735,568.75	20,074.52	0.17
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.497750	19 Aug 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.128844	3,003,865.32	3,865.32	0.69
		Base		100.000000	3,000,000.00	100.128844	3,003,865.32	3,865.32	0.69
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2					2.200000	08 Sep 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	103.561820	3,106,854.60	106,854.60	0.71
		Base		100.000000	3,000,000.00	103.561820	3,106,854.60	106,854.60	0.71
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53					2.530000	06 Jul 2023		
	2,000,000.000	Local		100.000000	2,000,000.00	101.481110	2,029,622.20	29,622.20	0.46
		Base		100.000000	2,000,000.00	101.481110	2,029,622.20	29,622.20	0.46
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR					0.386530	06 Aug 2024		
	3,000,000.000	Local		100.073112	3,002,193.36	100.076873	3,002,306.19	112.83	0.69
		Base		100.073112	3,002,193.36	100.076873	3,002,306.19	112.83	0.69
45905U5V2	INTL BK RECON + DEVELOP SR UNSECURED 01/25 1.7					1.700000	31 Jan 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	101.304050	5,065,202.50	65,202.50	1.16
		Base		100.000000	5,000,000.00	101.304050	5,065,202.50	65,202.50	1.16
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
	3,000,000.000	Local		98.993609	2,969,808.27	105.371518	3,161,145.54	191,337.27	0.72
		Base		98.993609	2,969,808.27	105.371518	3,161,145.54	191,337.27	0.72
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
	2,000,000.000	Local		99.895113	1,997,902.26	100.653493	2,013,069.86	15,167.60	0.46
		Base		99.895113	1,997,902.26	100.653493	2,013,069.86	15,167.60	0.46

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.828577	5,041,428.85	41,428.85	1.15	
		Base	100.000000	5,000,000.00	100.828577	5,041,428.85	41,428.85	1.15	
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	100.494613	3,014,838.39	14,838.39	0.69	
		Base	100.000000	3,000,000.00	100.494613	3,014,838.39	14,838.39	0.69	
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	98.875594	1,977,511.88	-22,488.12	0.45	
		Base	100.000000	2,000,000.00	98.875594	1,977,511.88	-22,488.12	0.45	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	3,000,000.000	Local	99.964960	2,998,948.80	102.044881	3,061,346.43	62,397.63	0.70	
		Base	99.964960	2,998,948.80	102.044881	3,061,346.43	62,397.63	0.70	
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					0.484750	25 Jan 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.046041	5,002,302.05	2,302.05	1.14	
		Base	100.000000	5,000,000.00	100.046041	5,002,302.05	2,302.05	1.14	
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	489,635.180	Local	99.996806	489,619.54	100.311030	491,158.09	1,538.55	0.11	
Original Face:	1,000,000.000	Base	99.996806	489,619.54	100.311030	491,158.09	1,538.55	0.11	
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local	99.968495	2,999,054.86	103.443281	3,103,298.43	104,243.57	0.71	
		Base	99.968495	2,999,054.86	103.443281	3,103,298.43	104,243.57	0.71	
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local	99.824072	2,994,722.15	102.740184	3,082,205.52	87,483.37	0.70	
		Base	99.824072	2,994,722.15	102.740184	3,082,205.52	87,483.37	0.70	
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	5,000,000.000	Local	99.768307	4,988,415.37	99.528201	4,976,410.05	-12,005.32	1.14	
		Base	99.768307	4,988,415.37	99.528201	4,976,410.05	-12,005.32	1.14	
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local	99.696805	4,984,840.25	104.910613	5,245,530.65	260,690.40	1.20	
		Base	99.696805	4,984,840.25	104.910613	5,245,530.65	260,690.40	1.20	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.150000	15 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.46	
Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.46	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	2,000,000.000	Local	99.944302	1,998,886.03	100.243757	2,004,875.14	5,989.11	0.46	
		Base	99.944302	1,998,886.03	100.243757	2,004,875.14	5,989.11	0.46	
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
	3,000,000.000	Local	99.990764	2,999,722.92	101.562941	3,046,888.23	47,165.31	0.70	
		Base	99.990764	2,999,722.92	101.562941	3,046,888.23	47,165.31	0.70	
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					0.649500	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.974186	4,998,709.30	-1,290.70	1.14	
		Base	100.000000	5,000,000.00	99.974186	4,998,709.30	-1,290.70	1.14	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	102.398284	2,047,965.68	47,965.68	0.47	
		Base	100.000000	2,000,000.00	102.398284	2,047,965.68	47,965.68	0.47	
78014RBY5	ROYAL BANK OF CANADA SR UNSECURED 01/25 2.2					2.200000	31 Jan 2025		
	3,460,000.000	Local	100.000000	3,460,000.00	101.129063	3,499,065.58	39,065.58	0.80	
		Base	100.000000	3,460,000.00	101.129063	3,499,065.58	39,065.58	0.80	
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					1.500000	27 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	104.026000	3,120,780.00	120,780.00	0.71	
		Base	100.000000	3,000,000.00	104.026000	3,120,780.00	120,780.00	0.71	
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	99.200000	2,976,000.00	-24,000.00	0.68	
		Base	100.000000	3,000,000.00	99.200000	2,976,000.00	-24,000.00	0.68	
822582CA8	SHELL INTERNATIONAL FIN COMPANY GUAR 11/23 VAR					0.653500	13 Nov 2023		
	1,950,000.000	Local	100.254416	1,954,961.11	100.136330	1,952,658.44	-2,302.67	0.45	
		Base	100.254416	1,954,961.11	100.136330	1,952,658.44	-2,302.67	0.45	
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local	99.985378	2,999,561.35	105.923976	3,177,719.28	178,157.93	0.73	
		Base	99.985378	2,999,561.35	105.923976	3,177,719.28	178,157.93	0.73	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3					1.300000	07 May 2022		
	3,000,000.000	Local		99.949337	2,998,480.11	101.436946	3,043,108.38	44,628.27	0.70
		Base		99.949337	2,998,480.11	101.436946	3,043,108.38	44,628.27	0.70
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.565750	22 Jul 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.287151	3,008,614.53	8,614.53	0.69
		Base		100.000000	3,000,000.00	100.287151	3,008,614.53	8,614.53	0.69
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	3,000,000.000	Local		100.000000	3,000,000.00	102.964275	3,088,928.25	88,928.25	0.71
		Base		100.000000	3,000,000.00	102.964275	3,088,928.25	88,928.25	0.71
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	1,997,772.910	Local		99.994550	1,997,664.03	100.539220	2,008,545.30	10,881.27	0.46
	Original Face: 3,000,000.000	Base		99.994550	1,997,664.03	100.539220	2,008,545.30	10,881.27	0.46
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local		99.969707	1,999,394.14	103.326987	2,066,539.74	67,145.60	0.47
		Base		99.969707	1,999,394.14	103.326987	2,066,539.74	67,145.60	0.47
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.378500	13 Aug 2021		
	1,000,000.000	Local		100.000000	1,000,000.00	100.072963	1,000,729.63	729.63	0.23
		Base		100.000000	1,000,000.00	100.072963	1,000,729.63	729.63	0.23
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	5,000,000.000	Local		99.942608	4,997,130.40	104.134740	5,206,737.00	209,606.60	1.19
		Base		99.942608	4,997,130.40	104.134740	5,206,737.00	209,606.60	1.19
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	3,000,000.000	Local		99.821138	2,994,634.15	102.826000	3,084,780.00	90,145.85	0.70
		Base		99.821138	2,994,634.15	102.826000	3,084,780.00	90,145.85	0.70
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5					1.500000	01 May 2023		
	1,000,000.000	Local		99.897770	998,977.70	102.591780	1,025,917.80	26,940.10	0.23
		Base		99.897770	998,977.70	102.591780	1,025,917.80	26,940.10	0.23
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local		100.204893	2,004,097.86	105.216576	2,104,331.52	100,233.66	0.48
		Base		100.204893	2,004,097.86	105.216576	2,104,331.52	100,233.66	0.48

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					0.641750	09 Dec 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	100.470939	5,023,546.95	23,546.95	1.15
		Base		100.000000	5,000,000.00	100.470939	5,023,546.95	23,546.95	1.15
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local		99.926714	4,996,335.72	106.167049	5,308,352.45	312,016.73	1.21
		Base		99.926714	4,996,335.72	106.167049	5,308,352.45	312,016.73	1.21
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local		99.896077	2,996,882.32	103.061919	3,091,857.57	94,975.25	0.71
		Base		99.896077	2,996,882.32	103.061919	3,091,857.57	94,975.25	0.71
9127963B3	TREASURY BILL 11/20 0.00000					0.010000	27 Nov 2020		
	2,000,000.000	Local		99.989167	1,999,783.33	99.994271	1,999,885.42	102.09	0.46
		Base		99.989167	1,999,783.33	99.994271	1,999,885.42	102.09	0.46
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local		100.194045	2,003,880.89	100.571809	2,011,436.18	7,555.29	0.46
		Base		100.194045	2,003,880.89	100.571809	2,011,436.18	7,555.29	0.46
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local		99.988824	1,999,776.48	101.759125	2,035,182.50	35,406.02	0.46
		Base		99.988824	1,999,776.48	101.759125	2,035,182.50	35,406.02	0.46
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.981291	2,999,438.72	106.392363	3,191,770.89	192,332.17	0.73
		Base		99.981291	2,999,438.72	106.392363	3,191,770.89	192,332.17	0.73
92290BAA9	VERIZON OWNER TRUST VZOT 2020 B A					0.470000	20 Feb 2025		
	3,250,000.000	Local		99.980029	3,249,350.94	100.108860	3,253,537.95	4,187.01	0.74
Original Face:	3,250,000.000	Base		99.980029	3,249,350.94	100.108860	3,253,537.95	4,187.01	0.74
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local		99.987252	1,999,745.04	102.314250	2,046,285.00	46,539.96	0.47
Original Face:	2,000,000.000	Base		99.987252	1,999,745.04	102.314250	2,046,285.00	46,539.96	0.47
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local		99.990273	1,999,805.45	102.466480	2,049,329.60	49,524.15	0.47
Original Face:	2,000,000.000	Base		99.990273	1,999,805.45	102.466480	2,049,329.60	49,524.15	0.47

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,000,000.000	Local		99.999150	999,991.50	101.439650	1,014,396.50	14,405.00	0.23
Original Face:	1,000,000.000	Base		99.999150	999,991.50	101.439650	1,014,396.50	14,405.00	0.23
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.913773	1,998,275.46	108.208889	2,164,177.78	165,902.32	0.49
		Base		99.913773	1,998,275.46	108.208889	2,164,177.78	165,902.32	0.49
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local		99.998450	2,999,953.51	100.751000	3,022,530.00	22,576.49	0.69
		Base		99.998450	2,999,953.51	100.751000	3,022,530.00	22,576.49	0.69
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local		99.637826	996,378.26	101.308255	1,013,082.55	16,704.29	0.23
		Base		99.637826	996,378.26	101.308255	1,013,082.55	16,704.29	0.23
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.182500	11 Feb 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.206239	3,006,187.17	6,187.17	0.69
		Base		100.000000	3,000,000.00	100.206239	3,006,187.17	6,187.17	0.69
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1					1.000000	17 Jun 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	99.427120	2,982,813.60	-17,186.40	0.68
		Base		100.000000	3,000,000.00	99.427120	2,982,813.60	-17,186.40	0.68
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
	2,000,000.000	Local		99.946083	1,998,921.66	103.489233	2,069,784.66	70,863.00	0.47
		Base		99.946083	1,998,921.66	103.489233	2,069,784.66	70,863.00	0.47
<b>US DOLLAR Total</b>									
	344,458,938.680	Local			345,257,231.71		351,126,840.71	5,869,609.00	80.20
Original Face:	192,361,032.000	Base			345,257,231.71		351,126,840.71	5,869,609.00	80.20
<b>FIXED INCOME Total</b>									
	344,458,938.680	Base			345,257,231.71		351,126,840.71	5,869,609.00	80.20
Original Face:	192,361,032.000								

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 500 LGIP MED  
STATE OF ARIZONA  
FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

# Holdings

ST OF AZ POOL 500 LGIP MED  
 STATE OF ARIZONA  
 FUND: ATZ7



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		431,234,316.020	Base	431,965,018.09		437,834,627.09	5,869,609.00	100.00
Original Face:		192,361,032.000						

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## 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
		632,224.570	Local	1.000000	632,224.57	1.000000	632,224.57	0.27
			Base	1.000000	632,224.57	1.000000	632,224.57	0.27

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	632,224.570	Local	632,224.57		632,224.57	0.00	0.27
		Base	632,224.57		632,224.57	0.00	0.27

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	632,224.570	Base	632,224.57		632,224.57	0.00	0.27

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		14,500,000.000	Local	100.000000	14,500,000.00	100.000000	14,500,000.00	6.18
			Base	100.000000	14,500,000.00	100.000000	14,500,000.00	6.18

9127963B3	TREASURY BILL 11/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,000,000.000	Local	99.992417	6,999,469.17	99.992417	6,999,469.17	2.98
			Base	99.992417	6,999,469.17	99.992417	6,999,469.17	2.98

912796TY5	TREASURY BILL 12/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	99.980033	9,998,003.33	99.980033	9,998,003.33	4.26
			Base	99.980033	9,998,003.33	99.980033	9,998,003.33	4.26

912796XE4	TREASURY BILL 02/21 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.952756	4,997,637.79	99.952756	4,997,637.79	2.13
			Base	99.952756	4,997,637.79	99.952756	4,997,637.79	2.13

926NKW009	AMHERST PIERPONT 04/15 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	4.26
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	4.26

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
979QHR003	SOUTH STREET REPO				0.100000	02 Nov 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	10.65
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	10.65
<b>US DOLLAR Total</b>								
	71,500,000.000	Local		71,495,110.29		71,495,110.29	0.00	30.46
		Base		71,495,110.29		71,495,110.29	0.00	30.46
<b>CASH EQUIVALENT Total</b>								
	71,500,000.000	Base		71,495,110.29		71,495,110.29	0.00	30.46

## FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOV'T GUAR 08/21 1.859				1.859000	28 Aug 2021		
	122,716.800	Local	100.144039	122,893.56	100.577459	123,425.44	531.88	0.05
Original Face:	1,000,000.000	Base	100.144039	122,893.56	100.577459	123,425.44	531.88	0.05
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	830,728.500	Local	103.147233	856,873.46	104.889676	871,348.43	14,474.97	0.37
Original Face:	5,000,000.000	Base	103.147233	856,873.46	104.889676	871,348.43	14,474.97	0.37
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	738,082.240	Local	102.421164	755,952.42	103.747397	765,741.11	9,788.69	0.33
Original Face:	4,372,786.000	Base	102.421164	755,952.42	103.747397	765,741.11	9,788.69	0.33
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	892,530.300	Local	102.131241	911,552.27	103.572927	924,419.76	12,867.49	0.39
Original Face:	5,000,000.000	Base	102.131241	911,552.27	103.572927	924,419.76	12,867.49	0.39
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	500,951.010	Local	103.474611	518,357.11	105.755469	529,783.09	11,425.98	0.23
Original Face:	4,169,641.000	Base	103.474611	518,357.11	105.755469	529,783.09	11,425.98	0.23
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	457,371.620	Local	101.142336	462,596.34	103.069344	471,409.93	8,813.59	0.20
Original Face:	2,000,000.000	Base	101.142336	462,596.34	103.069344	471,409.93	8,813.59	0.20

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		354,302.430	Local 102.302330	362,459.64	104.719230	371,022.78	8,563.14	0.16
Original Face:		2,910,888.000	Base 102.302330	362,459.64	104.719230	371,022.78	8,563.14	0.16
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
		649,804.110	Local 103.052201	669,637.44	103.679199	673,711.70	4,074.26	0.29
Original Face:		9,450,000.000	Base 103.052201	669,637.44	103.679199	673,711.70	4,074.26	0.29
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		495,606.180	Local 101.073318	500,925.61	103.915016	515,009.24	14,083.63	0.22
Original Face:		2,500,000.000	Base 101.073318	500,925.61	103.915016	515,009.24	14,083.63	0.22
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		385,736.310	Local 101.029486	389,707.41	101.804034	392,695.12	2,987.71	0.17
Original Face:		1,500,000.000	Base 101.029486	389,707.41	101.804034	392,695.12	2,987.71	0.17
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		698,366.740	Local 105.345880	735,700.59	108.325297	756,507.85	20,807.26	0.32
Original Face:		5,872,458.000	Base 105.345880	735,700.59	108.325297	756,507.85	20,807.26	0.32
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		16,674.540	Local 101.753032	16,966.85	105.056763	17,517.73	550.88	0.01
Original Face:		1,000,000.000	Base 101.753032	16,966.85	105.056763	17,517.73	550.88	0.01
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		36,633.750	Local 104.571249	38,308.37	111.341569	40,788.59	2,480.22	0.02
Original Face:		1,000,000.000	Base 104.571249	38,308.37	111.341569	40,788.59	2,480.22	0.02
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		254.120	Local 100.830316	256.23	105.209395	267.36	11.13	0.00
Original Face:		25,000.000	Base 100.830316	256.23	105.209395	267.36	11.13	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		72,807.000	Local 103.179543	75,121.93	114.697639	83,507.91	8,385.98	0.04
Original Face:		2,000,000.000	Base 103.179543	75,121.93	114.697639	83,507.91	8,385.98	0.04
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				0.855630	20 Sep 2063		
		868,566.650	Local 100.427288	872,277.93	100.597160	873,753.38	1,475.45	0.37
Original Face:		1,500,000.000	Base 100.427288	872,277.93	100.597160	873,753.38	1,475.45	0.37

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				0.805630	20 Feb 2064		
		871,787.110	Local 100.376810	875,072.09	100.577220	876,819.24	1,747.15	0.37
Original Face:		1,530,000.000	Base 100.376810	875,072.09	100.577220	876,819.24	1,747.15	0.37
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				1.585500	20 Jun 2067		
		926,945.740	Local 102.022464	945,692.88	101.910440	944,654.48	-1,038.40	0.40
Original Face:		1,200,000.000	Base 102.022464	945,692.88	101.910440	944,654.48	-1,038.40	0.40
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.355630	20 Jun 2063		
		38,242.650	Local 100.000000	38,242.65	99.942620	38,220.71	-21.94	0.02
Original Face:		4,967,302.000	Base 100.000000	38,242.65	99.942620	38,220.71	-21.94	0.02
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		298,581.990	Local 101.023156	301,636.95	101.195280	302,150.88	513.93	0.13
Original Face:		2,720,000.000	Base 101.023156	301,636.95	101.195280	302,150.88	513.93	0.13
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		228,105.680	Local 101.498301	231,523.39	100.933930	230,236.03	-1,287.36	0.10
Original Face:		4,000,000.000	Base 101.498301	231,523.39	100.933930	230,236.03	-1,287.36	0.10
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,342,295.430	Local 102.049336	1,369,803.58	103.243540	1,385,833.32	16,029.74	0.59
Original Face:		4,400,000.000	Base 102.049336	1,369,803.58	103.243540	1,385,833.32	16,029.74	0.59
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,449,103.470	Local 99.363213	1,439,875.77	100.385350	1,454,687.59	14,811.82	0.62
Original Face:		3,000,000.000	Base 99.363213	1,439,875.77	100.385350	1,454,687.59	14,811.82	0.62
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		350,224.420	Local 99.749078	349,345.63	100.253630	351,112.69	1,767.06	0.15
Original Face:		2,000,000.000	Base 99.749078	349,345.63	100.253630	351,112.69	1,767.06	0.15
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		447,660.850	Local 100.599349	450,343.90	103.564830	463,619.20	13,275.30	0.20
Original Face:		1,000,000.000	Base 100.599349	450,343.90	103.564830	463,619.20	13,275.30	0.20
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		310,542.190	Local 101.281829	314,522.81	103.179630	320,416.28	5,893.47	0.14
Original Face:		1,000,000.000	Base 101.281829	314,522.81	103.179630	320,416.28	5,893.47	0.14

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	101.910830	0.01	0.00	0.00
			Base 100.000000	0.01	101.910830	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		576,428.390	Local 100.717721	580,565.54	106.478790	613,773.97	33,208.43	0.26
Original Face:		1,000,000.000	Base 100.717721	580,565.54	106.478790	613,773.97	33,208.43	0.26
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		519,413.370	Local 100.808185	523,611.19	104.673120	543,686.18	20,074.99	0.23
Original Face:		1,000,000.000	Base 100.808185	523,611.19	104.673120	543,686.18	20,074.99	0.23
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		312,997.880	Local 99.891255	312,657.51	101.257050	316,932.42	4,274.91	0.14
Original Face:		1,000,000.000	Base 99.891255	312,657.51	101.257050	316,932.42	4,274.91	0.14
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		370,191.870	Local 100.303367	371,314.91	101.167370	374,513.38	3,198.47	0.16
Original Face:		1,000,000.000	Base 100.303367	371,314.91	101.167370	374,513.38	3,198.47	0.16
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		361,900.810	Local 100.885273	365,104.62	102.096050	369,486.43	4,381.81	0.16
Original Face:		1,000,000.000	Base 100.885273	365,104.62	102.096050	369,486.43	4,381.81	0.16
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	102.685040	0.03	-0.06	0.00
			Base 300.000000	0.09	102.685040	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,586,551.850	Local 102.891403	1,632,425.46	104.061123	1,650,983.67	18,558.21	0.70
Original Face:		3,000,000.000	Base 102.891403	1,632,425.46	104.061123	1,650,983.67	18,558.21	0.70
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,425,086.710	Local 100.348886	1,430,058.64	103.231438	1,471,137.50	41,078.86	0.63
Original Face:		2,000,000.000	Base 100.348886	1,430,058.64	103.231438	1,471,137.50	41,078.86	0.63
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		743,712.030	Local 100.068067	744,218.25	102.514420	762,412.07	18,193.82	0.32
Original Face:		2,000,000.000	Base 100.068067	744,218.25	102.514420	762,412.07	18,193.82	0.32

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
	1,954,763.880	Local	102.264057	1,999,020.84	102.825810	2,010,001.79	10,980.95	0.86	
Original Face:	2,000,000.000	Base	102.264057	1,999,020.84	102.825810	2,010,001.79	10,980.95	0.86	
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	5,000,000.000	Local	107.307751	5,365,387.54	107.739933	5,386,996.65	21,609.11	2.29	
		Base	107.307751	5,365,387.54	107.739933	5,386,996.65	21,609.11	2.29	
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					0.150000	13 Aug 2027		
	2,700,000.000	Local	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	1.15	
Original Face:	2,700,000.000	Base	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	1.15	
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.150000	15 Sep 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	1.49	
Original Face:	3,500,000.000	Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	1.49	
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	2,500,000.000	Local	108.422585	2,710,564.63	108.698963	2,717,474.08	6,909.45	1.16	
		Base	108.422585	2,710,564.63	108.698963	2,717,474.08	6,909.45	1.16	
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
	2,000,000.000	Local	99.893093	1,997,861.85	104.918737	2,098,374.74	100,512.89	0.89	
		Base	99.893093	1,997,861.85	104.918737	2,098,374.74	100,512.89	0.89	
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
	265,802.740	Local	100.542045	267,243.51	100.819380	267,980.67	737.16	0.11	
Original Face:	4,000,000.000	Base	100.542045	267,243.51	100.819380	267,980.67	737.16	0.11	
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
	151,007.150	Local	100.599713	151,912.76	101.497280	153,268.15	1,355.39	0.07	
Original Face:	1,000,000.000	Base	100.599713	151,912.76	101.497280	153,268.15	1,355.39	0.07	
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
	3,000,000.000	Local	99.684619	2,990,538.56	101.088171	3,032,645.13	42,106.57	1.29	
		Base	99.684619	2,990,538.56	101.088171	3,032,645.13	42,106.57	1.29	
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
	5,000,000.000	Local	100.083076	5,004,153.80	99.843000	4,992,150.00	-12,003.80	2.13	
		Base	100.083076	5,004,153.80	99.843000	4,992,150.00	-12,003.80	2.13	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					24 Jan 2025		
		3,000,000.000	Local 100.070266	3,002,107.99	99.403000	2,982,090.00	-20,017.99	1.27
			Base 100.070266	3,002,107.99	99.403000	2,982,090.00	-20,017.99	1.27
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2025		
		3,900,000.000	Local 100.034528	3,901,346.61	99.395000	3,876,405.00	-24,941.61	1.65
			Base 100.034528	3,901,346.61	99.395000	3,876,405.00	-24,941.61	1.65
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57				2.570000	01 Aug 2021		
		500,000.000	Local 100.000000	500,000.00	101.696637	508,483.19	8,483.19	0.22
			Base 100.000000	500,000.00	101.696637	508,483.19	8,483.19	0.22
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020		
		3,000,000.000	Local 99.989167	2,999,675.00	99.994271	2,999,828.13	153.13	1.28
			Base 99.989167	2,999,675.00	99.994271	2,999,828.13	153.13	1.28
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020		
		5,000,000.000	Local 99.987932	4,999,396.59	99.990500	4,999,525.00	128.41	2.13
			Base 99.987932	4,999,396.59	99.990500	4,999,525.00	128.41	2.13
9127964M8	TREASURY BILL 03/21 0.00000				0.010000	11 Mar 2021		
		5,000,000.000	Local 99.954861	4,997,743.07	99.966585	4,998,329.25	586.18	2.13
			Base 99.954861	4,997,743.07	99.966585	4,998,329.25	586.18	2.13
9127964Z9	TREASURY BILL 04/21 0.00000				0.010000	29 Apr 2021		
		3,000,000.000	Local 99.944808	2,998,344.24	99.946847	2,998,405.41	61.17	1.28
			Base 99.944808	2,998,344.24	99.946847	2,998,405.41	61.17	1.28
9127965F2	TREASURY BILL 12/20 0.00000					29 Dec 2020		
		5,000,000.000	Local 99.981247	4,999,062.33	99.985750	4,999,287.50	225.17	2.13
			Base 99.981247	4,999,062.33	99.985750	4,999,287.50	225.17	2.13
912796B65	CASH MGMT BILL 02/21 0.00000					02 Feb 2021		
		2,000,000.000	Local 99.971325	1,999,426.50	99.975722	1,999,514.44	87.94	0.85
			Base 99.971325	1,999,426.50	99.975722	1,999,514.44	87.94	0.85
912796C98	CASH MGMT BILL 03/21 0.00000					23 Mar 2021		
		3,000,000.000	Local 99.953653	2,998,609.58	99.962792	2,998,883.76	274.18	1.28
			Base 99.953653	2,998,609.58	99.962792	2,998,883.76	274.18	1.28

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
9128282F6	US TREASURY N/B 08/21 1.125	3,000,000.000	Local	100.819663	3,024,589.90	1.125000	31 Aug 2021	19.46	1.29
			Base	100.819663	3,024,589.90	100.820312	3,024,609.36	19.46	1.29
9128283G3	US TREASURY N/B 11/20 1.75	5,000,000.000	Local	99.984679	4,999,233.94	1.750000	15 Nov 2020	3,607.66	2.13
			Base	99.984679	4,999,233.94	100.056832	5,002,841.60	3,607.66	2.13
9128286Q8	US TREASURY FRN 04/21 VAR	2,000,000.000	Local	99.981759	1,999,635.17	0.239025	30 Apr 2021	1,704.69	0.85
			Base	99.981759	1,999,635.17	100.066993	2,001,339.86	1,704.69	0.85
9128286V7	US TREASURY N/B 05/21 2.125	3,000,000.000	Local	101.152690	3,034,580.69	2.125000	31 May 2021	-127.55	1.29
			Base	101.152690	3,034,580.69	101.148438	3,034,453.14	-127.55	1.29
9128287A2	US TREASURY N/B 06/21 1.625	4,000,000.000	Local	100.490180	4,019,607.18	1.625000	30 Jun 2021	20,236.58	1.72
			Base	100.490180	4,019,607.18	100.996094	4,039,843.76	20,236.58	1.72
9128287G9	US TREASURY FRN 07/21 VAR	2,000,000.000	Local	99.981290	1,999,625.80	0.320025	31 Jul 2021	3,214.62	0.85
			Base	99.981290	1,999,625.80	100.142021	2,002,840.42	3,214.62	0.85
912828D72	US TREASURY N/B 08/21 2	2,000,000.000	Local	101.551551	2,031,031.01	2.000000	31 Aug 2021	-249.77	0.87
			Base	101.551551	2,031,031.01	101.539062	2,030,781.24	-249.77	0.87
912828N48	US TREASURY N/B 12/20 1.75	2,000,000.000	Local	100.007139	2,000,142.77	1.750000	31 Dec 2020	4,983.57	0.85
			Base	100.007139	2,000,142.77	100.256317	2,005,126.34	4,983.57	0.85
912828P87	US TREASURY N/B 02/21 1.125	2,000,000.000	Local	99.881573	1,997,631.45	1.125000	28 Feb 2021	9,087.31	0.85
			Base	99.881573	1,997,631.45	100.335938	2,006,718.76	9,087.31	0.85
912828Q37	US TREASURY N/B 03/21 1.25	2,000,000.000	Local	99.815205	1,996,304.09	1.250000	31 Mar 2021	12,602.15	0.86
			Base	99.815205	1,996,304.09	100.445312	2,008,906.24	12,602.15	0.86

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
912828T34	US TREASURY N/B 09/21 1.125	3,000,000.000	Local	100.898238	3,026,947.14	100.898438	3,026,953.14	6.00	1.29
			Base	100.898238	3,026,947.14	100.898438	3,026,953.14	6.00	1.29
912828U65	US TREASURY N/B 11/21 1.75	2,000,000.000	Local	101.716776	2,034,335.51	101.726562	2,034,531.24	195.73	0.87
			Base	101.716776	2,034,335.51	101.726562	2,034,531.24	195.73	0.87
912828WG1	US TREASURY N/B 04/21 2.25	3,000,000.000	Local	101.050275	3,031,508.24	101.054688	3,031,640.64	132.40	1.29
			Base	101.050275	3,031,508.24	101.054688	3,031,640.64	132.40	1.29
912828WN6	US TREASURY N/B 05/21 2	2,000,000.000	Local	101.038836	2,020,776.71	101.085938	2,021,718.76	942.05	0.86
			Base	101.038836	2,020,776.71	101.085938	2,021,718.76	942.05	0.86
912828WR7	US TREASURY N/B 06/21 2.125	5,000,000.000	Local	101.319228	5,065,961.41	101.320312	5,066,015.60	54.19	2.16
			Base	101.319228	5,065,961.41	101.320312	5,066,015.60	54.19	2.16
912828YN4	US TREASURY FRN 10/21 VAR	3,000,000.000	Local	100.019457	3,000,583.72	100.283765	3,008,512.95	7,929.23	1.28
			Base	100.019457	3,000,583.72	100.283765	3,008,512.95	7,929.23	1.28
912828YP9	US TREASURY N/B 10/21 1.5	3,000,000.000	Local	101.354488	3,040,634.63	101.343750	3,040,312.50	-322.13	1.30
			Base	101.354488	3,040,634.63	101.343750	3,040,312.50	-322.13	1.30
912828YT1	US TREASURY N/B 11/21 1.5	3,000,000.000	Local	101.474367	3,044,231.02	101.453125	3,043,593.75	-637.27	1.30
			Base	101.474367	3,044,231.02	101.453125	3,043,593.75	-637.27	1.30
912828YZ7	US TREASURY N/B 12/21 1.625	5,000,000.000	Local	101.712347	5,085,617.37	101.718750	5,085,937.50	320.13	2.17
			Base	101.712347	5,085,617.37	101.718750	5,085,937.50	320.13	2.17
912828Z45	US TREASURY FRN 01/22 VAR	2,000,000.000	Local	99.990060	1,999,801.20	100.148467	2,002,969.34	3,168.14	0.85
			Base	99.990060	1,999,801.20	100.148467	2,002,969.34	3,168.14	0.85

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
912828ZA1	US TREASURY N/B 02/22 1.125	2,000,000.000	Local	101.304358	2,026,087.16	101.300781	2,026,015.62	-71.54	0.86
			Base	101.304358	2,026,087.16	101.300781	2,026,015.62	-71.54	0.86
912828ZK9	US TREASURY FRN 04/22 VAR	3,000,000.000	Local	100.036269	3,001,088.07	100.104771	3,003,143.13	2,055.06	1.28
			Base	100.036269	3,001,088.07	100.104771	3,003,143.13	2,055.06	1.28
912828ZR4	US TREASURY N/B 05/22 0.125	2,000,000.000	Local	99.964286	1,999,285.71	99.960938	1,999,218.76	-66.95	0.85
			Base	99.964286	1,999,285.71	99.960938	1,999,218.76	-66.95	0.85
912828ZW3	US TREASURY N/B 06/25 0.25	2,000,000.000	Local	99.755434	1,995,108.68	99.531250	1,990,625.00	-4,483.68	0.85
			Base	99.755434	1,995,108.68	99.531250	1,990,625.00	-4,483.68	0.85
912828ZX1	US TREASURY N/B 06/22 0.125	5,000,000.000	Local	99.957677	4,997,883.87	99.945312	4,997,265.60	-618.27	2.13
			Base	99.957677	4,997,883.87	99.945312	4,997,265.60	-618.27	2.13
91282CAA9	US TREASURY FRN 07/22 VAR	5,000,000.000	Local	99.987635	4,999,381.75	99.995585	4,999,779.25	397.50	2.13
			Base	99.987635	4,999,381.75	99.995585	4,999,779.25	397.50	2.13
91282CAM3	US TREASURY N/B 09/25 0.25	2,000,000.000	Local	99.757422	1,995,148.44	99.390625	1,987,812.50	-7,335.94	0.85
			Base	99.757422	1,995,148.44	99.390625	1,987,812.50	-7,335.94	0.85
91282CAS0	US TREASURY FRN 10/22 VAR	3,000,000.000	Local	99.987889	2,999,636.66	100.010145	3,000,304.35	667.69	1.28
			Base	99.987889	2,999,636.66	100.010145	3,000,304.35	667.69	1.28
<b>US DOLLAR Total</b>		160,752,478.550	Local		162,114,397.72		162,625,038.74	510,641.02	69.28
Original Face:		100,318,075.000	Base		162,114,397.72		162,625,038.74	510,641.02	69.28
<b>FIXED INCOME Total</b>		160,752,478.550	Base		162,114,397.72		162,625,038.74	510,641.02	69.28

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C  
STATE OF ARIZONA  
FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
Original Face:		100,318,075.000						

# Holdings

ST OF AZ POOL 700 LGIP MD FF&C  
 STATE OF ARIZONA  
 FUND: ATZ8



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		232,884,703.120	Base	234,241,732.58		234,752,373.60	510,641.02	100.00
Original Face:		100,318,075.000						

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	-----------------	----------------------------	------------------	---------------

## 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
		394,762.160	Local 1.000000	394,762.16	1.000000	394,762.16	0.00	0.02
			Base 1.000000	394,762.16	1.000000	394,762.16	0.00	0.02

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	394,762.160	Local	394,762.16		394,762.16	0.00	0.02
		Base	394,762.16		394,762.16	0.00	0.02

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	394,762.160	Base	394,762.16		394,762.16	0.00	0.02

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,308,108.220	Local 100.080537	2,309,967.10	0.099881	31 Dec 2030 2,309,954.71	-12.39	0.11
			Base 100.080537	2,309,967.10	100.080000	2,309,954.71	-12.39	0.11

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,308,108.220	Local	2,309,967.10		2,309,954.71	-12.39	0.11
		Base	2,309,967.10		2,309,954.71	-12.39	0.11

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	2,308,108.220	Base	2,309,967.10		2,309,954.71	-12.39	0.11

## EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		50,017.000	Local 20.767189	1,038,712.49	33.950000	1,698,077.15	659,364.66	0.08
			Base 20.767189	1,038,712.49	33.950000	1,698,077.15	659,364.66	0.08



# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
00130H105	AES CORP COMMON STOCK USD.01							
		50,178.000	Local 19.419028	974,408.01	19.500000	978,471.00	4,062.99	0.05
			Base 19.419028	974,408.01	19.500000	978,471.00	4,062.99	0.05
00206R102	AT+T INC COMMON STOCK USD1.0							
		537,511.000	Local 34.190248	18,377,634.31	27.020000	14,523,547.22	-3,854,087.09	0.70
			Base 34.190248	18,377,634.31	27.020000	14,523,547.22	-3,854,087.09	0.70
002824100	ABBOTT LABORATORIES COMMON STOCK							
		133,568.000	Local 31.785813	4,245,567.45	105.110000	14,039,332.48	9,793,765.03	0.67
			Base 31.785813	4,245,567.45	105.110000	14,039,332.48	9,793,765.03	0.67
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		133,139.000	Local 42.307838	5,632,823.28	85.100000	11,330,128.90	5,697,305.62	0.54
			Base 42.307838	5,632,823.28	85.100000	11,330,128.90	5,697,305.62	0.54
003654100	ABIOMED INC COMMON STOCK USD.01							
		3,402.000	Local 369.492945	1,257,015.00	251.880000	856,895.76	-400,119.24	0.04
			Base 369.492945	1,257,015.00	251.880000	856,895.76	-400,119.24	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		58,230.000	Local 38.521009	2,243,078.37	75.730000	4,409,757.90	2,166,679.53	0.21
			Base 38.521009	2,243,078.37	75.730000	4,409,757.90	2,166,679.53	0.21
00724F101	ADOBE INC COMMON STOCK USD.0001							
		36,171.000	Local 55.829316	2,019,402.19	447.100000	16,172,054.10	14,152,651.91	0.77
			Base 55.829316	2,019,402.19	447.100000	16,172,054.10	14,152,651.91	0.77
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		5,215.000	Local 156.969622	818,596.58	147.280000	768,065.20	-50,531.38	0.04
			Base 156.969622	818,596.58	147.280000	768,065.20	-50,531.38	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		88,549.000	Local 21.368358	1,892,146.74	75.290000	6,666,854.21	4,774,707.47	0.32
			Base 21.368358	1,892,146.74	75.290000	6,666,854.21	4,774,707.47	0.32
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		23,259.000	Local 33.646271	782,578.61	102.090000	2,374,511.31	1,591,932.70	0.11
			Base 33.646271	782,578.61	102.090000	2,374,511.31	1,591,932.70	0.11

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0							
		16,664.000	Local 84.100110	1,401,444.23	276.240000	4,603,263.36	3,201,819.13	0.22
			Base 84.100110	1,401,444.23	276.240000	4,603,263.36	3,201,819.13	0.22
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		12,276.000	Local 47.515538	583,300.75	95.120000	1,167,693.12	584,392.37	0.06
			Base 47.515538	583,300.75	95.120000	1,167,693.12	584,392.37	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		9,327.000	Local 63.816674	595,218.12	37.890000	353,400.03	-241,818.09	0.02
			Base 63.816674	595,218.12	37.890000	353,400.03	-241,818.09	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,025.000	Local 82.169274	659,408.42	93.210000	748,010.25	88,601.83	0.04
			Base 82.169274	659,408.42	93.210000	748,010.25	88,601.83	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		8,848.000	Local 122.586741	1,084,647.48	151.520000	1,340,648.96	256,001.48	0.06
			Base 122.586741	1,084,647.48	151.520000	1,340,648.96	256,001.48	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		16,536.000	Local 108.703577	1,797,522.35	115.140000	1,903,955.04	106,432.69	0.09
			Base 108.703577	1,797,522.35	115.140000	1,903,955.04	106,432.69	0.09
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,414.000	Local 154.945072	838,872.62	426.080000	2,306,797.12	1,467,924.50	0.11
			Base 154.945072	838,872.62	426.080000	2,306,797.12	1,467,924.50	0.11
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		18,837.000	Local 41.336844	778,662.13	55.280000	1,041,309.36	262,647.23	0.05
			Base 41.336844	778,662.13	55.280000	1,041,309.36	262,647.23	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		23,554.000	Local 42.815025	1,008,465.10	88.750000	2,090,417.50	1,081,952.40	0.10
			Base 42.815025	1,008,465.10	88.750000	2,090,417.50	1,081,952.40	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		22,154.000	Local 395.198046	8,755,217.52	1,621.010000	35,911,855.54	27,156,638.02	1.72
			Base 395.198046	8,755,217.52	1,621.010000	35,911,855.54	27,156,638.02	1.72

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		22,668.000	Local 385.090366	8,729,228.41	1,616.110000	36,633,981.48	27,904,753.07	1.76
			Base 385.090366	8,729,228.41	1,616.110000	36,633,981.48	27,904,753.07	1.76
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		140,162.000	Local 19.953165	2,796,675.57	36.080000	5,057,044.96	2,260,369.39	0.24
			Base 19.953165	2,796,675.57	36.080000	5,057,044.96	2,260,369.39	0.24
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		32,115.000	Local 380.741676	12,227,518.92	3,036.150000	97,505,957.25	85,278,438.33	4.67
			Base 380.741676	12,227,518.92	3,036.150000	97,505,957.25	85,278,438.33	4.67
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		18,647.000	Local 42.877940	799,544.94	81.120000	1,512,644.64	713,099.70	0.07
			Base 42.877940	799,544.94	81.120000	1,512,644.64	713,099.70	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		8,549.000	Local 50.280564	429,848.54	11.280000	96,432.72	-333,415.82	0.00
			Base 50.280564	429,848.54	11.280000	96,432.72	-333,415.82	0.00
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		37,430.000	Local 42.080062	1,575,056.72	89.930000	3,366,079.90	1,791,023.18	0.16
			Base 42.080062	1,575,056.72	89.930000	3,366,079.90	1,791,023.18	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		49,191.000	Local 47.390733	2,331,197.56	91.240000	4,488,186.84	2,156,989.28	0.22
			Base 47.390733	2,331,197.56	91.240000	4,488,186.84	2,156,989.28	0.22
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		64,987.000	Local 102.519278	6,662,420.29	31.490000	2,046,440.63	-4,615,979.66	0.10
			Base 102.519278	6,662,420.29	31.490000	2,046,440.63	-4,615,979.66	0.10
03027X100	AMERICAN TOWER CORP REIT USD.01							
		33,427.000	Local 70.458781	2,355,225.66	229.650000	7,676,510.55	5,321,284.89	0.37
			Base 70.458781	2,355,225.66	229.650000	7,676,510.55	5,321,284.89	0.37
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		13,670.000	Local 72.554642	991,821.95	150.510000	2,057,471.70	1,065,649.75	0.10
			Base 72.554642	991,821.95	150.510000	2,057,471.70	1,065,649.75	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	11,078.000	Local 31.158738	345,176.50	96.070000	1,064,263.46	719,086.96	0.05
			Base 31.158738	345,176.50	96.070000	1,064,263.46	719,086.96	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	9,076.000	Local 42.798108	388,435.63	160.830000	1,459,693.08	1,071,257.45	0.07
			Base 42.798108	388,435.63	160.830000	1,459,693.08	1,071,257.45	0.07
031100100	AMETEK INC COMMON STOCK USD.01	17,325.000	Local 49.584883	859,058.09	98.200000	1,701,315.00	842,256.91	0.08
			Base 49.584883	859,058.09	98.200000	1,701,315.00	842,256.91	0.08
031162100	AMGEN INC COMMON STOCK USD.0001	44,178.000	Local 72.825885	3,217,301.93	216.940000	9,583,975.32	6,366,673.39	0.46
			Base 72.825885	3,217,301.93	216.940000	9,583,975.32	6,366,673.39	0.46
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001	22,526.000	Local 27.344556	615,963.47	112.840000	2,541,833.84	1,925,870.37	0.12
			Base 27.344556	615,963.47	112.840000	2,541,833.84	1,925,870.37	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167	27,903.000	Local 51.773834	1,444,645.30	118.530000	3,307,342.59	1,862,697.29	0.16
			Base 51.773834	1,444,645.30	118.530000	3,307,342.59	1,862,697.29	0.16
03662Q105	ANSYS INC COMMON STOCK USD.01	6,475.000	Local 133.150579	862,150.00	304.370000	1,970,795.75	1,108,645.75	0.09
			Base 133.150579	862,150.00	304.370000	1,970,795.75	1,108,645.75	0.09
036752103	ANTHEM INC COMMON STOCK USD.01	18,959.000	Local 71.791809	1,361,100.91	272.800000	5,172,015.20	3,810,914.29	0.25
			Base 71.791809	1,361,100.91	272.800000	5,172,015.20	3,810,914.29	0.25
037411105	APACHE CORP COMMON STOCK USD.625	28,503.000	Local 63.207038	1,801,590.19	8.300000	236,574.90	-1,565,015.29	0.01
			Base 63.207038	1,801,590.19	8.300000	236,574.90	-1,565,015.29	0.01
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01	11,230.000	Local 27.170706	305,127.03	31.900000	358,237.00	53,109.97	0.02
			Base 27.170706	305,127.03	31.900000	358,237.00	53,109.97	0.02

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
037833100	APPLE INC COMMON STOCK USD.00001							
		1,220,095.000	Local 9.903972	12,083,787.14	108.860000	132,819,541.70	120,735,754.56	6.36
			Base 9.903972	12,083,787.14	108.860000	132,819,541.70	120,735,754.56	6.36
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		68,968.000	Local 21.877606	1,508,854.72	59.230000	4,084,974.64	2,576,119.92	0.20
			Base 21.877606	1,508,854.72	59.230000	4,084,974.64	2,576,119.92	0.20
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		41,918.000	Local 25.342242	1,062,296.10	46.240000	1,938,288.32	875,992.22	0.09
			Base 25.342242	1,062,296.10	46.240000	1,938,288.32	875,992.22	0.09
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
		4,129.000	Local 287.783175	1,188,256.73	208.900000	862,548.10	-325,708.63	0.04
			Base 287.783175	1,188,256.73	208.900000	862,548.10	-325,708.63	0.04
04621X108	ASSURANT INC COMMON STOCK USD.01							
		4,500.000	Local 63.880569	287,462.56	124.370000	559,665.00	272,202.44	0.03
			Base 63.880569	287,462.56	124.370000	559,665.00	272,202.44	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK							
		9,310.000	Local 97.709618	909,676.54	91.670000	853,447.70	-56,228.84	0.04
			Base 97.709618	909,676.54	91.670000	853,447.70	-56,228.84	0.04
052769106	AUTODESK INC COMMON STOCK USD.01							
		16,543.000	Local 49.016226	810,875.42	235.540000	3,896,538.22	3,085,662.80	0.19
			Base 49.016226	810,875.42	235.540000	3,896,538.22	3,085,662.80	0.19
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		32,430.000	Local 47.110810	1,527,803.58	157.960000	5,122,642.80	3,594,839.22	0.25
			Base 47.110810	1,527,803.58	157.960000	5,122,642.80	3,594,839.22	0.25
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,763.000	Local 255.082275	449,710.05	1,128.980000	1,990,391.74	1,540,681.69	0.10
			Base 255.082275	449,710.05	1,128.980000	1,990,391.74	1,540,681.69	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		10,618.000	Local 136.933600	1,453,960.96	139.130000	1,477,282.34	23,321.38	0.07
			Base 136.933600	1,453,960.96	139.130000	1,477,282.34	23,321.38	0.07

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		6,296.000	Local 53.655481	337,814.91	138.390000	871,303.44	533,488.53	0.04
			Base 53.655481	337,814.91	138.390000	871,303.44	533,488.53	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		49,513.000	Local 42.105381	2,084,763.71	14.770000	731,307.01	-1,353,456.70	0.04
			Base 42.105381	2,084,763.71	14.770000	731,307.01	-1,353,456.70	0.04
058498106	BALL CORP COMMON STOCK							
		24,639.000	Local 18.712201	461,049.92	89.000000	2,192,871.00	1,731,821.08	0.11
			Base 18.712201	461,049.92	89.000000	2,192,871.00	1,731,821.08	0.11
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		574,947.000	Local 23.753823	13,657,189.22	23.700000	13,626,243.90	-30,945.32	0.65
			Base 23.753823	13,657,189.22	23.700000	13,626,243.90	-30,945.32	0.65
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		61,501.000	Local 35.593897	2,189,060.28	34.360000	2,113,174.36	-75,885.92	0.10
			Base 35.593897	2,189,060.28	34.360000	2,113,174.36	-75,885.92	0.10
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		38,190.000	Local 34.537613	1,318,991.45	77.570000	2,962,398.30	1,643,406.85	0.14
			Base 34.537613	1,318,991.45	77.570000	2,962,398.30	1,643,406.85	0.14
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		21,868.000	Local 138.219995	3,022,594.86	231.130000	5,054,350.84	2,031,755.98	0.24
			Base 138.219995	3,022,594.86	231.130000	5,054,350.84	2,031,755.98	0.24
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		10,609.000	Local 68.893776	730,894.07	60.120000	637,813.08	-93,080.99	0.03
			Base 68.893776	730,894.07	60.120000	637,813.08	-93,080.99	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		149,511.000	Local 95.141931	14,224,765.28	201.900000	30,186,270.90	15,961,505.62	1.45
			Base 95.141931	14,224,765.28	201.900000	30,186,270.90	15,961,505.62	1.45
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		17,369.000	Local 34.658160	601,977.58	111.550000	1,937,511.95	1,335,534.37	0.09
			Base 34.658160	601,977.58	111.550000	1,937,511.95	1,335,534.37	0.09

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		1,614.000	Local 452.573507	730,453.64	586.420000	946,481.88	216,028.24	0.05
			Base 452.573507	730,453.64	586.420000	946,481.88	216,028.24	0.05
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		11,943.000	Local 104.429451	1,247,200.93	252.070000	3,010,472.01	1,763,271.08	0.14
			Base 104.429451	1,247,200.93	252.070000	3,010,472.01	1,763,271.08	0.14
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		10,698.000	Local 298.535887	3,193,736.92	599.210000	6,410,348.58	3,216,611.66	0.31
			Base 298.535887	3,193,736.92	599.210000	6,410,348.58	3,216,611.66	0.31
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		40,022.000	Local 81.677566	3,268,899.54	144.390000	5,778,776.58	2,509,877.04	0.28
			Base 81.677566	3,268,899.54	144.390000	5,778,776.58	2,509,877.04	0.28
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		3,089.000	Local 408.463030	1,261,742.30	1,622.500000	5,011,902.50	3,750,160.20	0.24
			Base 408.463030	1,261,742.30	1,622.500000	5,011,902.50	3,750,160.20	0.24
099724106	BORGWARNER INC COMMON STOCK USD.01							
		18,427.000	Local 34.657195	638,628.13	34.980000	644,576.46	5,948.33	0.03
			Base 34.657195	638,628.13	34.980000	644,576.46	5,948.33	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
		10,683.000	Local 93.612559	1,000,062.97	72.410000	773,556.03	-226,506.94	0.04
			Base 93.612559	1,000,062.97	72.410000	773,556.03	-226,506.94	0.04
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		107,959.000	Local 19.531724	2,108,625.37	34.270000	3,699,754.93	1,591,129.56	0.18
			Base 19.531724	2,108,625.37	34.270000	3,699,754.93	1,591,129.56	0.18
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		170,037.000	Local 46.171624	7,850,884.36	58.450000	9,938,662.65	2,087,778.29	0.48
			Base 46.171624	7,850,884.36	58.450000	9,938,662.65	2,087,778.29	0.48
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01							
		8,688.000	Local 115.517034	1,003,611.99	137.600000	1,195,468.80	191,856.81	0.06
			Base 115.517034	1,003,611.99	137.600000	1,195,468.80	191,856.81	0.06

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
11135F101	BROADCOM INC COMMON STOCK							
		30,342.000	Local 187.746727	5,696,611.19	349.630000	10,608,473.46	4,911,862.27	0.51
			Base 187.746727	5,696,611.19	349.630000	10,608,473.46	4,911,862.27	0.51
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		13,773.000	Local 26.662360	367,220.69	69.710000	960,115.83	592,895.14	0.05
			Base 26.662360	367,220.69	69.710000	960,115.83	592,895.14	0.05
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		8,212.000	Local 85.356762	700,949.73	81.290000	667,553.48	-33,396.25	0.03
			Base 85.356762	700,949.73	81.290000	667,553.48	-33,396.25	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		25,320.000	Local 26.258260	664,859.15	50.400000	1,276,128.00	611,268.85	0.06
			Base 26.258260	664,859.15	50.400000	1,276,128.00	611,268.85	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		10,760.000	Local 121.235632	1,304,495.40	122.600000	1,319,176.00	14,680.60	0.06
			Base 121.235632	1,304,495.40	122.600000	1,319,176.00	14,680.60	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		16,135.000	Local 27.530405	444,203.08	27.610000	445,487.35	1,284.27	0.02
			Base 27.530405	444,203.08	27.610000	445,487.35	1,284.27	0.02
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		10,173.000	Local 54.106252	550,422.90	88.430000	899,598.39	349,175.49	0.04
			Base 54.106252	550,422.90	88.430000	899,598.39	349,175.49	0.04
125523100	CIGNA CORP COMMON STOCK USD.01							
		27,702.000	Local 73.508037	2,036,319.63	166.970000	4,625,402.94	2,589,083.31	0.22
			Base 73.508037	2,036,319.63	166.970000	4,625,402.94	2,589,083.31	0.22
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		27,055.000	Local 100.047790	2,706,792.96	150.720000	4,077,729.60	1,370,936.64	0.20
			Base 100.047790	2,706,792.96	150.720000	4,077,729.60	1,370,936.64	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		21,601.000	Local 24.108788	520,773.94	63.330000	1,367,991.33	847,217.39	0.07
			Base 24.108788	520,773.94	63.330000	1,367,991.33	847,217.39	0.07

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
126408103	CSX CORP COMMON STOCK USD1.0							
		57,665.000	Local 16.442899	948,179.75	78.940000	4,552,075.10	3,603,895.35	0.22
			Base 16.442899	948,179.75	78.940000	4,552,075.10	3,603,895.35	0.22
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		98,729.000	Local 46.964388	4,636,747.05	56.090000	5,537,709.61	900,962.56	0.27
			Base 46.964388	4,636,747.05	56.090000	5,537,709.61	900,962.56	0.27
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
		30,069.000	Local 17.210131	517,491.43	17.790000	534,927.51	17,436.08	0.03
			Base 17.210131	517,491.43	17.790000	534,927.51	17,436.08	0.03
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		21,036.000	Local 40.095030	843,439.06	109.370000	2,300,707.32	1,457,268.26	0.11
			Base 40.095030	843,439.06	109.370000	2,300,707.32	1,457,268.26	0.11
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		15,273.000	Local 39.304913	600,303.94	46.670000	712,790.91	112,486.97	0.03
			Base 39.304913	600,303.94	46.670000	712,790.91	112,486.97	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		34,444.000	Local 57.018403	1,963,941.88	73.080000	2,517,167.52	553,225.64	0.12
			Base 57.018403	1,963,941.88	73.080000	2,517,167.52	553,225.64	0.12
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		22,062.000	Local 43.186155	952,772.96	45.790000	1,010,218.98	57,446.02	0.05
			Base 43.186155	952,772.96	45.790000	1,010,218.98	57,446.02	0.05
143130102	CARMAX INC COMMON STOCK USD.5							
		12,305.000	Local 27.041408	332,744.53	86.440000	1,063,644.20	730,899.67	0.05
			Base 27.041408	332,744.53	86.440000	1,063,644.20	730,899.67	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		39,070.000	Local 33.419752	1,305,709.70	13.710000	535,649.70	-770,060.00	0.03
			Base 33.419752	1,305,709.70	13.710000	535,649.70	-770,060.00	0.03
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		61,423.000	Local 10.745071	659,994.48	33.390000	2,050,913.97	1,390,919.49	0.10
			Base 10.745071	659,994.48	33.390000	2,050,913.97	1,390,919.49	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
148806102	CATALENT INC COMMON STOCK USD.01							
		12,383.000	Local 84.117500	1,041,627.00	87.770000	1,086,855.91	45,228.91	0.05
			Base 84.117500	1,041,627.00	87.770000	1,086,855.91	45,228.91	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		40,813.000	Local 59.500028	2,428,374.64	157.050000	6,409,681.65	3,981,307.01	0.31
			Base 59.500028	2,428,374.64	157.050000	6,409,681.65	3,981,307.01	0.31
150870103	CELANESE CORP COMMON STOCK USD.0001							
		8,924.000	Local 85.189116	760,227.67	113.510000	1,012,963.24	252,735.57	0.05
			Base 85.189116	760,227.67	113.510000	1,012,963.24	252,735.57	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001							
		43,708.000	Local 50.778955	2,219,446.55	59.100000	2,583,142.80	363,696.25	0.12
			Base 50.778955	2,219,446.55	59.100000	2,583,142.80	363,696.25	0.12
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		41,101.000	Local 19.994089	821,777.04	21.130000	868,464.13	46,687.09	0.04
			Base 19.994089	821,777.04	21.130000	868,464.13	46,687.09	0.04
156700106	CENTURYLINK INC COMMON STOCK USD1.0							
		74,591.000	Local 39.498822	2,946,256.65	8.620000	642,974.42	-2,303,282.23	0.03
			Base 39.498822	2,946,256.65	8.620000	642,974.42	-2,303,282.23	0.03
156782104	CERNER CORP COMMON STOCK USD.01							
		23,044.000	Local 34.850163	803,087.16	70.090000	1,615,153.96	812,066.80	0.08
			Base 34.850163	803,087.16	70.090000	1,615,153.96	812,066.80	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		11,293.000	Local 283.698032	3,203,801.87	603.820000	6,818,939.26	3,615,137.39	0.33
			Base 283.698032	3,203,801.87	603.820000	6,818,939.26	3,615,137.39	0.33
166764100	CHEVRON CORP COMMON STOCK USD.75							
		145,149.000	Local 74.807902	10,858,292.17	69.500000	10,087,855.50	-770,436.67	0.48
			Base 74.807902	10,858,292.17	69.500000	10,087,855.50	-770,436.67	0.48
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		2,110.000	Local 409.860242	864,805.11	1,201.480000	2,535,122.80	1,670,317.69	0.12
			Base 409.860242	864,805.11	1,201.480000	2,535,122.80	1,670,317.69	0.12

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	18,657.000	Local 45.424830	847,491.05	88.390000	1,649,092.23	801,601.18	0.08
			Base 45.424830	847,491.05	88.390000	1,649,092.23	801,601.18	0.08
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	11,284.000	Local 42.449409	478,999.13	70.740000	798,230.16	319,231.03	0.04
			Base 42.449409	478,999.13	70.740000	798,230.16	319,231.03	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001	319,370.000	Local 29.061467	9,281,360.68	35.900000	11,465,383.00	2,184,022.32	0.55
			Base 29.061467	9,281,360.68	35.900000	11,465,383.00	2,184,022.32	0.55
172908105	CINTAS CORP COMMON STOCK	6,559.000	Local 59.698277	391,561.00	314.550000	2,063,133.45	1,671,572.45	0.10
			Base 59.698277	391,561.00	314.550000	2,063,133.45	1,671,572.45	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01	157,056.000	Local 80.330824	12,616,437.83	41.420000	6,505,259.52	-6,111,178.31	0.31
			Base 80.330824	12,616,437.83	41.420000	6,505,259.52	-6,111,178.31	0.31
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	32,200.000	Local 20.213667	650,880.07	27.250000	877,450.00	226,569.93	0.04
			Base 20.213667	650,880.07	27.250000	877,450.00	226,569.93	0.04
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001	9,321.000	Local 44.251755	412,470.61	113.270000	1,055,789.67	643,319.06	0.05
			Base 44.251755	412,470.61	113.270000	1,055,789.67	643,319.06	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0	9,517.000	Local 68.759798	654,387.00	207.250000	1,972,398.25	1,318,011.25	0.09
			Base 68.759798	654,387.00	207.250000	1,972,398.25	1,318,011.25	0.09
191216100	COCA COLA CO/THE COMMON STOCK USD.25	291,643.000	Local 30.487368	8,891,427.45	48.060000	14,016,362.58	5,124,935.13	0.67
			Base 30.487368	8,891,427.45	48.060000	14,016,362.58	5,124,935.13	0.67
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	40,913.000	Local 26.649589	1,090,314.65	71.420000	2,922,006.46	1,831,691.81	0.14
			Base 26.649589	1,090,314.65	71.420000	2,922,006.46	1,831,691.81	0.14

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		64,674.000	Local 37.509983	2,425,920.63	78.890000	5,102,131.86	2,676,211.23	0.24
			Base 37.509983	2,425,920.63	78.890000	5,102,131.86	2,676,211.23	0.24
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		343,832.000	Local 15.182506	5,220,231.57	42.240000	14,523,463.68	9,303,232.11	0.70
			Base 15.182506	5,220,231.57	42.240000	14,523,463.68	9,303,232.11	0.70
200340107	COMERICA INC COMMON STOCK USD5.0							
		10,489.000	Local 44.930549	471,276.53	45.510000	477,354.39	6,077.86	0.02
			Base 44.930549	471,276.53	45.510000	477,354.39	6,077.86	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		36,861.000	Local 22.655246	835,095.03	35.090000	1,293,452.49	458,357.46	0.06
			Base 22.655246	835,095.03	35.090000	1,293,452.49	458,357.46	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
		14,840.000	Local 107.482069	1,595,033.90	41.510000	616,008.40	-979,025.50	0.03
			Base 107.482069	1,595,033.90	41.510000	616,008.40	-979,025.50	0.03
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		80,914.000	Local 39.920680	3,230,141.92	28.620000	2,315,758.68	-914,383.24	0.11
			Base 39.920680	3,230,141.92	28.620000	2,315,758.68	-914,383.24	0.11
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		25,238.000	Local 54.276090	1,369,819.96	78.490000	1,980,930.62	611,110.66	0.09
			Base 54.276090	1,369,819.96	78.490000	1,980,930.62	611,110.66	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		12,676.000	Local 51.975658	658,843.44	165.230000	2,094,455.48	1,435,612.04	0.10
			Base 51.975658	658,843.44	165.230000	2,094,455.48	1,435,612.04	0.10
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		3,707.000	Local 194.886051	722,442.59	319.050000	1,182,718.35	460,275.76	0.06
			Base 194.886051	722,442.59	319.050000	1,182,718.35	460,275.76	0.06
217204106	COPART INC COMMON STOCK							
		15,586.000	Local 58.309226	908,807.60	110.360000	1,720,070.96	811,263.36	0.08
			Base 58.309226	908,807.60	110.360000	1,720,070.96	811,263.36	0.08

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
219350105	CORNING INC COMMON STOCK USD.5							
		57,478.000	Local 22.332170	1,283,608.47	31.970000	1,837,571.66	553,963.19	0.09
			Base 22.332170	1,283,608.47	31.970000	1,837,571.66	553,963.19	0.09
22052L104	CORTEVA INC COMMON STOCK USD.01							
		56,472.000	Local 21.846852	1,233,735.42	32.980000	1,862,446.56	628,711.14	0.09
			Base 21.846852	1,233,735.42	32.980000	1,862,446.56	628,711.14	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		33,311.000	Local 81.348057	2,709,785.13	357.620000	11,912,679.82	9,202,894.69	0.57
			Base 81.348057	2,709,785.13	357.620000	11,912,679.82	9,202,894.69	0.57
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		31,660.000	Local 73.918155	2,340,248.80	156.200000	4,945,292.00	2,605,043.20	0.24
			Base 73.918155	2,340,248.80	156.200000	4,945,292.00	2,605,043.20	0.24
231021106	CUMMINS INC COMMON STOCK USD2.5							
		11,144.000	Local 59.888475	667,397.16	219.890000	2,450,454.16	1,783,057.00	0.12
			Base 59.888475	667,397.16	219.890000	2,450,454.16	1,783,057.00	0.12
23331A109	DR HORTON INC COMMON STOCK USD.01							
		24,968.000	Local 28.668423	715,793.19	66.810000	1,668,112.08	952,318.89	0.08
			Base 28.668423	715,793.19	66.810000	1,668,112.08	952,318.89	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK							
		14,534.000	Local 57.698660	838,592.33	123.420000	1,793,786.28	955,193.95	0.09
			Base 57.698660	838,592.33	123.420000	1,793,786.28	955,193.95	0.09
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
		19,176.000	Local 53.098982	1,018,226.07	18.420000	353,221.92	-665,004.15	0.02
			Base 53.098982	1,018,226.07	18.420000	353,221.92	-665,004.15	0.02
235851102	DANAHER CORP COMMON STOCK USD.01							
		47,656.000	Local 43.350373	2,065,905.38	229.540000	10,938,958.24	8,873,052.86	0.52
			Base 43.350373	2,065,905.38	229.540000	10,938,958.24	8,873,052.86	0.52
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		9,813.000	Local 37.793475	370,867.37	91.920000	902,010.96	531,143.59	0.04
			Base 37.793475	370,867.37	91.920000	902,010.96	531,143.59	0.04

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
23918K108	DAVITA INC COMMON STOCK USD.001								
	5,679.000	Local	38.310826	217,567.18	86.250000	489,813.75	272,246.57	0.02	
		Base	38.310826	217,567.18	86.250000	489,813.75	272,246.57	0.02	
244199105	DEERE + CO COMMON STOCK USD1.0								
	23,641.000	Local	58.316749	1,378,666.27	225.910000	5,340,738.31	3,962,072.04	0.26	
		Base	58.316749	1,378,666.27	225.910000	5,340,738.31	3,962,072.04	0.26	
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
	48,120.000	Local	24.509634	1,179,403.58	30.640000	1,474,396.80	294,993.22	0.07	
		Base	24.509634	1,179,403.58	30.640000	1,474,396.80	294,993.22	0.07	
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
	16,495.000	Local	45.689208	753,643.48	47.190000	778,399.05	24,755.57	0.04	
		Base	45.689208	753,643.48	47.190000	778,399.05	24,755.57	0.04	
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	28,908.000	Local	42.119654	1,217,594.97	8.930000	258,148.44	-959,446.53	0.01	
		Base	42.119654	1,217,594.97	8.930000	258,148.44	-959,446.53	0.01	
252131107	DEXCOM INC COMMON STOCK USD.001								
	7,223.000	Local	405.597901	2,929,633.64	319.580000	2,308,326.34	-621,307.30	0.11	
		Base	405.597901	2,929,633.64	319.580000	2,308,326.34	-621,307.30	0.11	
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
	11,906.000	Local	105.125049	1,251,618.83	25.960000	309,079.76	-942,539.07	0.01	
		Base	105.125049	1,251,618.83	25.960000	309,079.76	-942,539.07	0.01	
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
	20,306.000	Local	104.995890	2,132,046.54	144.300000	2,930,155.80	798,109.26	0.14	
		Base	104.995890	2,132,046.54	144.300000	2,930,155.80	798,109.26	0.14	
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
	182,890.000	Local	53.855055	9,849,551.01	121.250000	22,175,412.50	12,325,861.49	1.06	
		Base	53.855055	9,849,551.01	121.250000	22,175,412.50	12,325,861.49	1.06	
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
	23,116.000	Local	22.498579	520,077.15	65.010000	1,502,771.16	982,694.01	0.07	
		Base	22.498579	520,077.15	65.010000	1,502,771.16	982,694.01	0.07	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
		12,086.000	Local 19.604783	236,943.41	20.240000	244,620.64	7,677.23	0.01
			Base 19.604783	236,943.41	20.240000	244,620.64	7,677.23	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
		23,353.000	Local 22.365234	522,295.31	18.320000	427,826.96	-94,468.35	0.02
			Base 22.365234	522,295.31	18.320000	427,826.96	-94,468.35	0.02
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		18,615.000	Local 56.586307	1,053,354.11	25.490000	474,496.35	-578,857.76	0.02
			Base 56.586307	1,053,354.11	25.490000	474,496.35	-578,857.76	0.02
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		18,788.000	Local 61.044081	1,146,896.19	208.710000	3,921,243.48	2,774,347.29	0.19
			Base 61.044081	1,146,896.19	208.710000	3,921,243.48	2,774,347.29	0.19
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		17,895.000	Local 51.735275	925,802.74	90.320000	1,616,276.40	690,473.66	0.08
			Base 51.735275	925,802.74	90.320000	1,616,276.40	690,473.66	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
		63,418.000	Local 52.246757	3,313,384.81	80.340000	5,095,002.12	1,781,617.31	0.24
			Base 52.246757	3,313,384.81	80.340000	5,095,002.12	1,781,617.31	0.24
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		2,969.000	Local 376.748414	1,118,566.04	378.320000	1,123,232.08	4,666.04	0.05
			Base 376.748414	1,118,566.04	378.320000	1,123,232.08	4,666.04	0.05
260003108	DOVER CORP COMMON STOCK USD1.0							
		10,861.000	Local 35.434526	384,854.39	110.710000	1,202,421.31	817,566.92	0.06
			Base 35.434526	384,854.39	110.710000	1,202,421.31	817,566.92	0.06
260557103	DOW INC COMMON STOCK USD.01							
		55,898.000	Local 35.855226	2,004,235.45	45.490000	2,542,800.02	538,564.57	0.12
			Base 35.855226	2,004,235.45	45.490000	2,542,800.02	538,564.57	0.12
264411505	DUKE REALTY CORP REIT USD.01							
		27,955.000	Local 28.858275	806,733.08	37.990000	1,062,010.45	255,277.37	0.05
			Base 28.858275	806,733.08	37.990000	1,062,010.45	255,277.37	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		55,481.000	Local 57.644101	3,198,152.34	92.110000	5,110,354.91	1,912,202.57	0.24
			Base 57.644101	3,198,152.34	92.110000	5,110,354.91	1,912,202.57	0.24
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		55,350.000	Local 52.487510	2,905,183.66	56.880000	3,148,308.00	243,124.34	0.15
			Base 52.487510	2,905,183.66	56.880000	3,148,308.00	243,124.34	0.15
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		43,925.000	Local 43.220716	1,898,469.97	34.240000	1,503,992.00	-394,477.97	0.07
			Base 43.220716	1,898,469.97	34.240000	1,503,992.00	-394,477.97	0.07
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		10,217.000	Local 36.059323	368,418.10	80.840000	825,942.28	457,524.18	0.04
			Base 36.059323	368,418.10	80.840000	825,942.28	457,524.18	0.04
278642103	EBAY INC COMMON STOCK USD.001							
		50,159.000	Local 13.169961	660,592.08	47.630000	2,389,073.17	1,728,481.09	0.11
			Base 13.169961	660,592.08	47.630000	2,389,073.17	1,728,481.09	0.11
278865100	ECOLAB INC COMMON STOCK USD1.0							
		18,731.000	Local 58.861131	1,102,527.85	183.590000	3,438,824.29	2,336,296.44	0.16
			Base 58.861131	1,102,527.85	183.590000	3,438,824.29	2,336,296.44	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK							
		28,528.000	Local 41.865859	1,194,349.22	56.040000	1,598,709.12	404,359.90	0.08
			Base 41.865859	1,194,349.22	56.040000	1,598,709.12	404,359.90	0.08
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		46,916.000	Local 19.691352	923,839.47	71.690000	3,363,408.04	2,439,568.57	0.16
			Base 19.691352	923,839.47	71.690000	3,363,408.04	2,439,568.57	0.16
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		21,787.000	Local 41.004261	893,359.83	119.830000	2,610,736.21	1,717,376.38	0.13
			Base 41.004261	893,359.83	119.830000	2,610,736.21	1,717,376.38	0.13
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		45,110.000	Local 40.071106	1,807,607.59	64.790000	2,922,676.90	1,115,069.31	0.14
			Base 40.071106	1,807,607.59	64.790000	2,922,676.90	1,115,069.31	0.14

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		15,118.000	Local 68.442438	1,034,712.78	101.220000	1,530,243.96	495,531.18	0.07
			Base 68.442438	1,034,712.78	101.220000	1,530,243.96	495,531.18	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		9,163.000	Local 110.373242	1,011,350.02	136.600000	1,251,665.80	240,315.78	0.06
			Base 110.373242	1,011,350.02	136.600000	1,251,665.80	240,315.78	0.06
29444U700	EQUINIX INC REIT USD.001							
		6,681.000	Local 308.472818	2,060,906.90	731.240000	4,885,414.44	2,824,507.54	0.23
			Base 308.472818	2,060,906.90	731.240000	4,885,414.44	2,824,507.54	0.23
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		25,843.000	Local 46.846928	1,210,665.16	46.980000	1,214,104.14	3,438.98	0.06
			Base 46.846928	1,210,665.16	46.980000	1,214,104.14	3,438.98	0.06
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		4,919.000	Local 186.439317	917,095.00	204.590000	1,006,378.21	89,283.21	0.05
			Base 186.439317	917,095.00	204.590000	1,006,378.21	89,283.21	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
		9,002.000	Local 118.234082	1,064,343.21	121.590000	1,094,553.18	30,209.97	0.05
			Base 118.234082	1,064,343.21	121.590000	1,094,553.18	30,209.97	0.05
30034W106	EVERGY INC COMMON STOCK							
		17,119.000	Local 54.317526	929,861.73	55.200000	944,968.80	15,107.07	0.05
			Base 54.317526	929,861.73	55.200000	944,968.80	15,107.07	0.05
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		25,876.000	Local 38.126188	986,553.23	87.270000	2,258,198.52	1,271,645.29	0.11
			Base 38.126188	986,553.23	87.270000	2,258,198.52	1,271,645.29	0.11
30161N101	EXELON CORP COMMON STOCK							
		73,496.000	Local 41.255731	3,032,131.18	39.890000	2,931,755.44	-100,375.74	0.14
			Base 41.255731	3,032,131.18	39.890000	2,931,755.44	-100,375.74	0.14
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		10,239.000	Local 70.148445	718,249.93	94.150000	964,001.85	245,751.92	0.05
			Base 70.148445	718,249.93	94.150000	964,001.85	245,751.92	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		12,655.000	Local 43.497137	550,456.27	88.370000	1,118,322.35	567,866.08	0.05
			Base 43.497137	550,456.27	88.370000	1,118,322.35	567,866.08	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		9,746.000	Local 87.510275	852,875.14	115.950000	1,130,048.70	277,173.56	0.05
			Base 87.510275	852,875.14	115.950000	1,130,048.70	277,173.56	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
		318,888.000	Local 58.836850	18,762,365.48	32.620000	10,402,126.56	-8,360,238.92	0.50
			Base 58.836850	18,762,365.48	32.620000	10,402,126.56	-8,360,238.92	0.50
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
		9,892.000	Local 30.424379	300,957.96	34.690000	343,153.48	42,195.52	0.02
			Base 30.424379	300,957.96	34.690000	343,153.48	42,195.52	0.02
302491303	FMC CORP COMMON STOCK USD.1							
		9,786.000	Local 30.942694	302,805.20	102.740000	1,005,413.64	702,608.44	0.05
			Base 30.942694	302,805.20	102.740000	1,005,413.64	702,608.44	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		181,365.000	Local 76.497805	13,874,024.41	263.110000	47,718,945.15	33,844,920.74	2.29
			Base 76.497805	13,874,024.41	263.110000	47,718,945.15	33,844,920.74	2.29
311900104	FASTENAL CO COMMON STOCK USD.01							
		43,255.000	Local 16.519920	714,569.15	43.230000	1,869,913.65	1,155,344.50	0.09
			Base 16.519920	714,569.15	43.230000	1,869,913.65	1,155,344.50	0.09
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,195.000	Local 145.767469	757,262.00	68.780000	357,312.10	-399,949.90	0.02
			Base 145.767469	757,262.00	68.780000	357,312.10	-399,949.90	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		18,199.000	Local 84.968409	1,546,340.08	259.470000	4,722,094.53	3,175,754.45	0.23
			Base 84.968409	1,546,340.08	259.470000	4,722,094.53	3,175,754.45	0.23
315616102	F5 NETWORKS INC COMMON STOCK							
		4,615.000	Local 127.882217	590,176.43	132.940000	613,518.10	23,341.67	0.03
			Base 127.882217	590,176.43	132.940000	613,518.10	23,341.67	0.03

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		46,762.000	Local 85.551473	4,000,557.98	124.590000	5,826,077.58	1,825,519.60	0.28
			Base 85.551473	4,000,557.98	124.590000	5,826,077.58	1,825,519.60	0.28
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		53,732.000	Local 24.192825	1,299,928.85	23.220000	1,247,657.04	-52,271.81	0.06
			Base 24.192825	1,299,928.85	23.220000	1,247,657.04	-52,271.81	0.06
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
		12,999.000	Local 87.967758	1,143,492.89	126.140000	1,639,693.86	496,200.97	0.08
			Base 87.967758	1,143,492.89	126.140000	1,639,693.86	496,200.97	0.08
337738108	FISERV INC COMMON STOCK USD.01							
		41,930.000	Local 43.957330	1,843,130.84	95.470000	4,003,057.10	2,159,926.26	0.19
			Base 43.957330	1,843,130.84	95.470000	4,003,057.10	2,159,926.26	0.19
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		40,911.000	Local 43.783940	1,791,244.77	29.720000	1,215,874.92	-575,369.85	0.06
			Base 43.783940	1,791,244.77	29.720000	1,215,874.92	-575,369.85	0.06
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		6,348.000	Local 211.440118	1,342,221.87	220.910000	1,402,336.68	60,114.81	0.07
			Base 211.440118	1,342,221.87	220.910000	1,402,336.68	60,114.81	0.07
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
		9,826.000	Local 25.579166	251,340.89	29.120000	286,133.12	34,792.23	0.01
			Base 25.579166	251,340.89	29.120000	286,133.12	34,792.23	0.01
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		294,785.000	Local 12.008616	3,539,959.90	7.730000	2,278,688.05	-1,261,271.85	0.11
			Base 12.008616	3,539,959.90	7.730000	2,278,688.05	-1,261,271.85	0.11
34959E109	FORTINET INC COMMON STOCK USD.001							
		10,143.000	Local 81.713808	828,823.15	110.370000	1,119,482.91	290,659.76	0.05
			Base 81.713808	828,823.15	110.370000	1,119,482.91	290,659.76	0.05
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		25,439.000	Local 24.786753	630,550.21	61.600000	1,567,042.40	936,492.19	0.08
			Base 24.786753	630,550.21	61.600000	1,567,042.40	936,492.19	0.08

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
		10,429.000	Local 56.453418	588,752.70	80.870000	843,393.23	254,640.53	0.04
			Base 56.453418	588,752.70	80.870000	843,393.23	254,640.53	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		25,927.000	Local 40.644186	1,053,781.82	26.520000	687,584.04	-366,197.78	0.03
			Base 40.644186	1,053,781.82	26.520000	687,584.04	-366,197.78	0.03
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		11,830.000	Local 40.512212	479,259.47	26.140000	309,236.20	-170,023.27	0.01
			Base 40.512212	479,259.47	26.140000	309,236.20	-170,023.27	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		20,180.000	Local 25.368387	511,934.05	18.750000	378,375.00	-133,559.05	0.02
			Base 25.368387	511,934.05	18.750000	378,375.00	-133,559.05	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		109,624.000	Local 22.744327	2,493,324.10	17.340000	1,900,880.16	-592,443.94	0.09
			Base 22.744327	2,493,324.10	17.340000	1,900,880.16	-592,443.94	0.09
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		14,451.000	Local 52.939227	765,024.77	103.710000	1,498,713.21	733,688.44	0.07
			Base 52.939227	765,024.77	103.710000	1,498,713.21	733,688.44	0.07
364760108	GAP INC/THE COMMON STOCK USD.05							
		15,501.000	Local 26.257838	407,022.74	19.450000	301,494.45	-105,528.29	0.01
			Base 26.257838	407,022.74	19.450000	301,494.45	-105,528.29	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
		6,734.000	Local 110.209504	742,150.80	120.100000	808,753.40	66,602.60	0.04
			Base 110.209504	742,150.80	120.100000	808,753.40	66,602.60	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		17,548.000	Local 67.210991	1,179,418.47	131.330000	2,304,578.84	1,125,160.37	0.11
			Base 67.210991	1,179,418.47	131.330000	2,304,578.84	1,125,160.37	0.11
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06							
		660,349.000	Local 29.461180	19,454,660.50	7.420000	4,899,789.58	-14,554,870.92	0.23
			Base 29.461180	19,454,660.50	7.420000	4,899,789.58	-14,554,870.92	0.23

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		46,095.000	Local 31.802786	1,465,949.40	59.120000	2,725,136.40	1,259,187.00	0.13
			Base 31.802786	1,465,949.40	59.120000	2,725,136.40	1,259,187.00	0.13
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		95,007.000	Local 34.831406	3,309,227.37	34.530000	3,280,591.71	-28,635.66	0.16
			Base 34.831406	3,309,227.37	34.530000	3,280,591.71	-28,635.66	0.16
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		10,883.000	Local 45.017765	489,928.34	90.430000	984,149.69	494,221.35	0.05
			Base 45.017765	489,928.34	90.430000	984,149.69	494,221.35	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		94,581.000	Local 25.011189	2,365,583.22	58.150000	5,499,885.15	3,134,301.93	0.26
			Base 25.011189	2,365,583.22	58.150000	5,499,885.15	3,134,301.93	0.26
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		22,572.000	Local 108.833377	2,456,586.99	157.740000	3,560,507.28	1,103,920.29	0.17
			Base 108.833377	2,456,586.99	157.740000	3,560,507.28	1,103,920.29	0.17
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		7,396.000	Local 24.210053	179,057.55	81.090000	599,741.64	420,684.09	0.03
			Base 24.210053	179,057.55	81.090000	599,741.64	420,684.09	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		25,934.000	Local 129.185207	3,350,289.15	189.040000	4,902,563.36	1,552,274.21	0.23
			Base 129.185207	3,350,289.15	189.040000	4,902,563.36	1,552,274.21	0.23
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		3,395.000	Local 112.098557	380,574.60	350.020000	1,188,317.90	807,743.30	0.06
			Base 112.098557	380,574.60	350.020000	1,188,317.90	807,743.30	0.06
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		19,896.000	Local 75.046588	1,493,126.92	123.940000	2,465,910.24	972,783.32	0.12
			Base 75.046588	1,493,126.92	123.940000	2,465,910.24	972,783.32	0.12
40434L105	HP INC COMMON STOCK USD.01							
		103,672.000	Local 15.550150	1,612,115.12	17.960000	1,861,949.12	249,834.00	0.09
			Base 15.550150	1,612,115.12	17.960000	1,861,949.12	249,834.00	0.09

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		66,272.000	Local 30.965759	2,052,162.79	12.060000	799,240.32	-1,252,922.47	0.04
			Base 30.965759	2,052,162.79	12.060000	799,240.32	-1,252,922.47	0.04
410345102	HANESBRANDS INC COMMON STOCK USD.01							
		26,265.000	Local 31.919278	838,359.84	16.070000	422,078.55	-416,281.29	0.02
			Base 31.919278	838,359.84	16.070000	422,078.55	-416,281.29	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
		27,030.000	Local 44.014784	1,189,719.62	38.520000	1,041,195.60	-148,524.02	0.05
			Base 44.014784	1,189,719.62	38.520000	1,041,195.60	-148,524.02	0.05
418056107	HASBRO INC COMMON STOCK USD.5							
		9,613.000	Local 42.941606	412,797.66	82.720000	795,187.36	382,389.70	0.04
			Base 42.941606	412,797.66	82.720000	795,187.36	382,389.70	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		40,596.000	Local 34.467107	1,399,226.67	26.970000	1,094,874.12	-304,352.55	0.05
			Base 34.467107	1,399,226.67	26.970000	1,094,874.12	-304,352.55	0.05
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
		5,782.000	Local 126.752177	732,881.09	148.250000	857,181.50	124,300.41	0.04
			Base 126.752177	732,881.09	148.250000	857,181.50	124,300.41	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		11,126.000	Local 59.031541	656,784.92	137.460000	1,529,379.96	872,595.04	0.07
			Base 59.031541	656,784.92	137.460000	1,529,379.96	872,595.04	0.07
42809H107	HESS CORP COMMON STOCK USD1.0							
		20,632.000	Local 51.346326	1,059,377.39	37.220000	767,923.04	-291,454.35	0.04
			Base 51.346326	1,059,377.39	37.220000	767,923.04	-291,454.35	0.04
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
		97,045.000	Local 10.786876	1,046,812.41	8.640000	838,468.80	-208,343.61	0.04
			Base 10.786876	1,046,812.41	8.640000	838,468.80	-208,343.61	0.04
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		20,918.000	Local 70.741425	1,479,769.12	87.810000	1,836,809.58	357,040.46	0.09
			Base 70.741425	1,479,769.12	87.810000	1,836,809.58	357,040.46	0.09

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
		11,245.000	Local 68.281066	767,820.59	18.510000	208,144.95	-559,675.64	0.01
			Base 68.281066	767,820.59	18.510000	208,144.95	-559,675.64	0.01
436440101	HOLOGIC INC COMMON STOCK USD.01							
		19,538.000	Local 35.760039	698,679.64	68.820000	1,344,605.16	645,925.52	0.06
			Base 35.760039	698,679.64	68.820000	1,344,605.16	645,925.52	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		81,175.000	Local 54.574764	4,430,106.46	266.710000	21,650,184.25	17,220,077.79	1.04
			Base 54.574764	4,430,106.46	266.710000	21,650,184.25	17,220,077.79	1.04
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		52,943.000	Local 52.644560	2,787,160.94	164.950000	8,732,947.85	5,945,786.91	0.42
			Base 52.644560	2,787,160.94	164.950000	8,732,947.85	5,945,786.91	0.42
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		21,173.000	Local 14.698642	311,214.34	48.690000	1,030,913.37	719,699.03	0.05
			Base 14.698642	311,214.34	48.690000	1,030,913.37	719,699.03	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		53,205.000	Local 18.433419	980,750.05	10.480000	557,588.40	-423,161.65	0.03
			Base 18.433419	980,750.05	10.480000	557,588.40	-423,161.65	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		29,578.000	Local 33.491891	990,623.15	17.250000	510,220.50	-480,402.65	0.02
			Base 33.491891	990,623.15	17.250000	510,220.50	-480,402.65	0.02
444859102	HUMANA INC COMMON STOCK USD.166							
		9,981.000	Local 65.292805	651,687.49	399.280000	3,985,213.68	3,333,526.19	0.19
			Base 65.292805	651,687.49	399.280000	3,985,213.68	3,333,526.19	0.19
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		6,291.000	Local 84.188766	529,631.53	121.740000	765,866.34	236,234.81	0.04
			Base 84.188766	529,631.53	121.740000	765,866.34	236,234.81	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		76,830.000	Local 10.293998	790,887.86	10.440000	802,105.20	11,217.34	0.04
			Base 10.293998	790,887.86	10.440000	802,105.20	11,217.34	0.04

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		3,055.000	Local 226.187928	691,004.12	147.480000	450,551.40	-240,452.72	0.02
			Base 226.187928	691,004.12	147.480000	450,551.40	-240,452.72	0.02
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		2,696.000	Local 232.264139	626,184.12	185.960000	501,348.16	-124,835.96	0.02
			Base 232.264139	626,184.12	185.960000	501,348.16	-124,835.96	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
		5,696.000	Local 159.592844	909,040.84	170.390000	970,541.44	61,500.60	0.05
			Base 159.592844	909,040.84	170.390000	970,541.44	61,500.60	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		6,414.000	Local 125.302593	803,690.83	424.820000	2,724,795.48	1,921,104.65	0.13
			Base 125.302593	803,690.83	424.820000	2,724,795.48	1,921,104.65	0.13
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		21,705.000	Local 52.221113	1,133,459.25	195.880000	4,251,575.40	3,118,116.15	0.20
			Base 52.221113	1,133,459.25	195.880000	4,251,575.40	3,118,116.15	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01							
		11,012.000	Local 188.638677	2,077,289.11	292.700000	3,223,212.40	1,145,923.29	0.15
			Base 188.638677	2,077,289.11	292.700000	3,223,212.40	1,145,923.29	0.15
45337C102	INCYTE CORP COMMON STOCK USD.001							
		14,021.000	Local 126.543433	1,774,265.47	86.640000	1,214,779.44	-559,486.03	0.06
			Base 126.543433	1,774,265.47	86.640000	1,214,779.44	-559,486.03	0.06
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
		28,002.000	Local 17.810342	498,725.20	34.940000	978,389.88	479,664.68	0.05
			Base 17.810342	498,725.20	34.940000	978,389.88	479,664.68	0.05
458140100	INTEL CORP COMMON STOCK USD.001							
		320,784.000	Local 30.350917	9,736,088.61	44.280000	14,204,315.52	4,468,226.91	0.68
			Base 30.350917	9,736,088.61	44.280000	14,204,315.52	4,468,226.91	0.68
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		42,353.000	Local 33.318963	1,411,158.06	94.400000	3,998,123.20	2,586,965.14	0.19
			Base 33.318963	1,411,158.06	94.400000	3,998,123.20	2,586,965.14	0.19

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		67,185.000	Local 119.578967	8,033,912.87	111.660000	7,501,877.10	-532,035.77	0.36
			Base 119.578967	8,033,912.87	111.660000	7,501,877.10	-532,035.77	0.36
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		8,068.000	Local 74.566687	601,604.03	102.660000	828,260.88	226,656.85	0.04
			Base 74.566687	601,604.03	102.660000	828,260.88	226,656.85	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		29,655.000	Local 34.785427	1,031,561.84	43.750000	1,297,406.25	265,844.41	0.06
			Base 34.785427	1,031,561.84	43.750000	1,297,406.25	265,844.41	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		29,416.000	Local 17.773620	522,828.82	18.090000	532,135.44	9,306.62	0.03
			Base 17.773620	522,828.82	18.090000	532,135.44	9,306.62	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
		19,743.000	Local 66.756046	1,317,964.62	314.680000	6,212,727.24	4,894,762.62	0.30
			Base 66.756046	1,317,964.62	314.680000	6,212,727.24	4,894,762.62	0.30
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		8,826.000	Local 167.692067	1,480,050.18	667.080000	5,887,648.08	4,407,597.90	0.28
			Base 167.692067	1,480,050.18	667.080000	5,887,648.08	4,407,597.90	0.28
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		14,427.000	Local 108.614253	1,566,977.83	153.990000	2,221,613.73	654,635.90	0.11
			Base 108.614253	1,566,977.83	153.990000	2,221,613.73	654,635.90	0.11
46284V101	IRON MOUNTAIN INC REIT USD.01							
		21,746.000	Local 30.782946	669,405.94	26.060000	566,700.76	-102,705.18	0.03
			Base 30.782946	669,405.94	26.060000	566,700.76	-102,705.18	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
		56,700.000	Local 319.967730	18,142,170.27	327.620000	18,576,054.00	433,883.73	0.89
			Base 319.967730	18,142,170.27	327.620000	18,576,054.00	433,883.73	0.89
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		229,816.000	Local 45.349742	10,422,096.21	98.040000	22,531,160.64	12,109,064.43	1.08
			Base 45.349742	10,422,096.21	98.040000	22,531,160.64	12,109,064.43	1.08

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
		9,823.000	Local 77.386041	760,163.08	95.000000	933,185.00	173,021.92	0.04
			Base 77.386041	760,163.08	95.000000	933,185.00	173,021.92	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		198,593.000	Local 66.499821	13,206,398.89	137.110000	27,229,086.23	14,022,687.34	1.30
			Base 66.499821	13,206,398.89	137.110000	27,229,086.23	14,022,687.34	1.30
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		25,027.000	Local 20.366538	509,713.34	19.720000	493,532.44	-16,180.90	0.02
			Base 20.366538	509,713.34	19.720000	493,532.44	-16,180.90	0.02
482480100	KLA CORP COMMON STOCK USD.001							
		11,733.000	Local 55.116974	646,687.46	197.180000	2,313,512.94	1,666,825.48	0.11
			Base 55.116974	646,687.46	197.180000	2,313,512.94	1,666,825.48	0.11
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
		7,118.000	Local 112.696222	802,171.71	176.140000	1,253,764.52	451,592.81	0.06
			Base 112.696222	802,171.71	176.140000	1,253,764.52	451,592.81	0.06
487836108	KELLOGG CO COMMON STOCK USD.25							
		19,144.000	Local 46.987024	899,519.58	62.890000	1,203,966.16	304,446.58	0.06
			Base 46.987024	899,519.58	62.890000	1,203,966.16	304,446.58	0.06
493267108	KEYCORP COMMON STOCK USD1.0							
		73,690.000	Local 13.359695	984,475.94	12.980000	956,496.20	-27,979.74	0.05
			Base 13.359695	984,475.94	12.980000	956,496.20	-27,979.74	0.05
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		14,118.000	Local 60.583418	855,316.69	104.870000	1,480,554.66	625,237.97	0.07
			Base 60.583418	855,316.69	104.870000	1,480,554.66	625,237.97	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		25,727.000	Local 65.975778	1,697,358.85	132.590000	3,411,142.93	1,713,784.08	0.16
			Base 65.975778	1,697,358.85	132.590000	3,411,142.93	1,713,784.08	0.16
49446R109	KIMCO REALTY CORP REIT USD.01							
		32,628.000	Local 22.852713	745,638.33	10.260000	334,763.28	-410,875.05	0.02
			Base 22.852713	745,638.33	10.260000	334,763.28	-410,875.05	0.02

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
49456B101	KINDER MORGAN INC COMMON STOCK USD.01	146,855.000	Local 33.838328	4,969,327.64	11.900000	1,747,574.50	-3,221,753.14	0.08
			Base 33.838328	4,969,327.64	11.900000	1,747,574.50	-3,221,753.14	0.08
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01	48,883.000	Local 31.846930	1,556,773.48	30.590000	1,495,330.97	-61,442.51	0.07
			Base 31.846930	1,556,773.48	30.590000	1,495,330.97	-61,442.51	0.07
501044101	KROGER CO COMMON STOCK USD1.0	58,704.000	Local 15.044096	883,148.63	32.210000	1,890,855.84	1,007,707.21	0.09
			Base 15.044096	883,148.63	32.210000	1,890,855.84	1,007,707.21	0.09
501797104	L BRANDS INC COMMON STOCK USD.5	17,615.000	Local 30.121179	530,584.56	32.010000	563,856.15	33,271.59	0.03
			Base 30.121179	530,584.56	32.010000	563,856.15	33,271.59	0.03
501889208	LKQ CORP COMMON STOCK USD.01	21,119.000	Local 31.010472	654,910.16	31.990000	675,596.81	20,686.65	0.03
			Base 31.010472	654,910.16	31.990000	675,596.81	20,686.65	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	16,339.000	Local 67.928019	1,109,875.91	161.110000	2,632,376.29	1,522,500.38	0.13
			Base 67.928019	1,109,875.91	161.110000	2,632,376.29	1,522,500.38	0.13
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	7,348.000	Local 78.267292	575,108.06	199.770000	1,467,909.96	892,801.90	0.07
			Base 78.267292	575,108.06	199.770000	1,467,909.96	892,801.90	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001	10,984.000	Local 56.418558	619,701.44	342.080000	3,757,406.72	3,137,705.28	0.18
			Base 56.418558	619,701.44	342.080000	3,757,406.72	3,137,705.28	0.18
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	10,958.000	Local 76.005100	832,863.89	63.450000	695,285.10	-137,578.79	0.03
			Base 76.005100	832,863.89	63.450000	695,285.10	-137,578.79	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001	24,777.000	Local 55.256687	1,369,094.93	48.060000	1,190,782.62	-178,312.31	0.06
			Base 55.256687	1,369,094.93	48.060000	1,190,782.62	-178,312.31	0.06

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		17,015.000	Local 48.578202	826,558.10	219.660000	3,737,514.90	2,910,956.80	0.18
			Base 48.578202	826,558.10	219.660000	3,737,514.90	2,910,956.80	0.18
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
		9,985.000	Local 24.406242	243,696.33	41.730000	416,674.05	172,977.72	0.02
			Base 24.406242	243,696.33	41.730000	416,674.05	172,977.72	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		10,084.000	Local 84.541589	852,517.38	83.000000	836,972.00	-15,545.38	0.04
			Base 84.541589	852,517.38	83.000000	836,972.00	-15,545.38	0.04
526057104	LENNAR CORP A COMMON STOCK USD.1							
		20,722.000	Local 51.863090	1,074,706.96	70.230000	1,455,306.06	380,599.10	0.07
			Base 51.863090	1,074,706.96	70.230000	1,455,306.06	380,599.10	0.07
532457108	ELI LILLY + CO COMMON STOCK							
		59,890.000	Local 63.669022	3,813,137.74	130.460000	7,813,249.40	4,000,111.66	0.37
			Base 63.669022	3,813,137.74	130.460000	7,813,249.40	4,000,111.66	0.37
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		13,704.000	Local 39.654955	543,431.51	35.100000	481,010.40	-62,421.11	0.02
			Base 39.654955	543,431.51	35.100000	481,010.40	-62,421.11	0.02
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		10,716.000	Local 70.066403	750,831.57	48.800000	522,940.80	-227,890.77	0.03
			Base 70.066403	750,831.57	48.800000	522,940.80	-227,890.77	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		18,560.000	Local 93.618585	1,737,560.93	350.130000	6,498,412.80	4,760,851.87	0.31
			Base 93.618585	1,737,560.93	350.130000	6,498,412.80	4,760,851.87	0.31
540424108	LOEWS CORP COMMON STOCK USD.01							
		17,983.000	Local 30.419731	547,038.03	34.680000	623,650.44	76,612.41	0.03
			Base 30.419731	547,038.03	34.680000	623,650.44	76,612.41	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
		57,023.000	Local 28.870265	1,646,269.10	158.100000	9,015,336.30	7,369,067.20	0.43
			Base 28.870265	1,646,269.10	158.100000	9,015,336.30	7,369,067.20	0.43

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		9,677.000	Local 100.746723	974,926.04	103.580000	1,002,343.66	27,417.62	0.05
			Base 100.746723	974,926.04	103.580000	1,002,343.66	27,417.62	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		30,887.000	Local 31.663843	978,001.12	20.570000	635,345.59	-342,655.53	0.03
			Base 31.663843	978,001.12	20.570000	635,345.59	-342,655.53	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
		6,310.000	Local 157.925536	996,510.13	349.840000	2,207,490.40	1,210,980.27	0.11
			Base 157.925536	996,510.13	349.840000	2,207,490.40	1,210,980.27	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		59,555.000	Local 17.048046	1,015,296.39	3.960000	235,837.80	-779,458.59	0.01
			Base 17.048046	1,015,296.39	3.960000	235,837.80	-779,458.59	0.01
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		69,581.000	Local 32.391992	2,253,867.19	29.500000	2,052,639.50	-201,227.69	0.10
			Base 32.391992	2,253,867.19	29.500000	2,052,639.50	-201,227.69	0.10
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		2,866.000	Local 327.453587	938,481.98	538.850000	1,544,344.10	605,862.12	0.07
			Base 327.453587	938,481.98	538.850000	1,544,344.10	605,862.12	0.07
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		38,213.000	Local 42.645200	1,629,601.01	103.460000	3,953,516.98	2,323,915.97	0.19
			Base 42.645200	1,629,601.01	103.460000	3,953,516.98	2,323,915.97	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		20,065.000	Local 41.220926	827,097.89	92.880000	1,863,637.20	1,036,539.31	0.09
			Base 41.220926	827,097.89	92.880000	1,863,637.20	1,036,539.31	0.09
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		4,698.000	Local 140.219713	658,752.21	266.350000	1,251,312.30	592,560.09	0.06
			Base 140.219713	658,752.21	266.350000	1,251,312.30	592,560.09	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
		19,730.000	Local 20.797782	410,340.24	53.600000	1,057,528.00	647,187.76	0.05
			Base 20.797782	410,340.24	53.600000	1,057,528.00	647,187.76	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	66,641.000	Local 43.218241	2,880,106.81	288.640000	19,235,258.24	16,355,151.43	0.92
			Base 43.218241	2,880,106.81	288.640000	19,235,258.24	16,355,151.43	0.92
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001	20,135.000	Local 55.624333	1,119,995.95	69.650000	1,402,402.75	282,406.80	0.07
			Base 55.624333	1,119,995.95	69.650000	1,402,402.75	282,406.80	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK	9,346.000	Local 50.990476	476,556.99	180.510000	1,687,046.46	1,210,489.47	0.08
			Base 50.990476	476,556.99	180.510000	1,687,046.46	1,210,489.47	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01	56,135.000	Local 57.928641	3,251,824.27	213.000000	11,956,755.00	8,704,930.73	0.57
			Base 57.928641	3,251,824.27	213.000000	11,956,755.00	8,704,930.73	0.57
58155Q103	MCKESSON CORP COMMON STOCK USD.01	12,238.000	Local 65.412053	800,512.71	147.490000	1,804,982.62	1,004,469.91	0.09
			Base 65.412053	800,512.71	147.490000	1,804,982.62	1,004,469.91	0.09
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	190,783.000	Local 47.958714	9,149,707.30	75.210000	14,348,789.43	5,199,082.13	0.69
			Base 47.958714	9,149,707.30	75.210000	14,348,789.43	5,199,082.13	0.69
59156R108	METLIFE INC COMMON STOCK USD.01	58,203.000	Local 36.045899	2,097,979.48	37.850000	2,202,983.55	105,004.07	0.11
			Base 36.045899	2,097,979.48	37.850000	2,202,983.55	105,004.07	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	1,808.000	Local 424.118020	766,805.38	997.910000	1,804,221.28	1,037,415.90	0.09
			Base 424.118020	766,805.38	997.910000	1,804,221.28	1,037,415.90	0.09
594918104	MICROSOFT CORP COMMON STOCK USD.00000625	570,441.000	Local 42.552299	24,273,576.25	202.470000	115,497,189.27	91,223,613.02	5.53
			Base 42.552299	24,273,576.25	202.470000	115,497,189.27	91,223,613.02	5.53
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	19,043.000	Local 43.957611	837,084.79	105.080000	2,001,038.44	1,163,953.65	0.10
			Base 43.957611	837,084.79	105.080000	2,001,038.44	1,163,953.65	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		83,797.000	Local 21.208338	1,777,195.10	50.340000	4,218,340.98	2,441,145.88	0.20
			Base 21.208338	1,777,195.10	50.340000	4,218,340.98	2,441,145.88	0.20
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		8,628.000	Local 91.251438	787,317.41	116.630000	1,006,283.64	218,966.23	0.05
			Base 91.251438	787,317.41	116.630000	1,006,283.64	218,966.23	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		4,512.000	Local 82.831079	373,733.83	103.190000	465,593.28	91,859.45	0.02
			Base 82.831079	373,733.83	103.190000	465,593.28	91,859.45	0.02
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		14,191.000	Local 51.632534	732,717.29	35.260000	500,374.66	-232,342.63	0.02
			Base 51.632534	732,717.29	35.260000	500,374.66	-232,342.63	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		107,678.000	Local 19.592039	2,109,631.61	53.120000	5,719,855.36	3,610,223.75	0.27
			Base 19.592039	2,109,631.61	53.120000	5,719,855.36	3,610,223.75	0.27
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		27,851.000	Local 29.737520	828,219.67	76.570000	2,132,551.07	1,304,331.40	0.10
			Base 29.737520	828,219.67	76.570000	2,132,551.07	1,304,331.40	0.10
615369105	MOODY S CORP COMMON STOCK USD.01							
		12,178.000	Local 45.062013	548,765.20	262.900000	3,201,596.20	2,652,831.00	0.15
			Base 45.062013	548,765.20	262.900000	3,201,596.20	2,652,831.00	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		107,768.000	Local 35.168698	3,790,060.20	48.150000	5,189,029.20	1,398,969.00	0.25
			Base 35.168698	3,790,060.20	48.150000	5,189,029.20	1,398,969.00	0.25
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		26,025.000	Local 46.805058	1,218,101.63	18.500000	481,462.50	-736,639.13	0.02
			Base 46.805058	1,218,101.63	18.500000	481,462.50	-736,639.13	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		12,805.000	Local 81.945334	1,049,310.00	158.060000	2,023,958.30	974,648.30	0.10
			Base 81.945334	1,049,310.00	158.060000	2,023,958.30	974,648.30	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		18,418.000	Local 24.662786	454,239.19	31.620000	582,377.16	128,137.97	0.03
			Base 24.662786	454,239.19	31.620000	582,377.16	128,137.97	0.03
62944T105	NVR INC COMMON STOCK USD.01							
		263.000	Local 3,612.952205	950,206.43	3,953.090000	1,039,662.67	89,456.24	0.05
			Base 3,612.952205	950,206.43	3,953.090000	1,039,662.67	89,456.24	0.05
631103108	NASDAQ INC COMMON STOCK USD.01							
		8,680.000	Local 37.261594	323,430.64	120.990000	1,050,193.20	726,762.56	0.05
			Base 37.261594	323,430.64	120.990000	1,050,193.20	726,762.56	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01							
		29,262.000	Local 44.233347	1,294,356.21	8.400000	245,800.80	-1,048,555.41	0.01
			Base 44.233347	1,294,356.21	8.400000	245,800.80	-1,048,555.41	0.01
64110D104	NETAPP INC COMMON STOCK USD.001							
		16,752.000	Local 35.860596	600,736.71	43.890000	735,245.28	134,508.57	0.04
			Base 35.860596	600,736.71	43.890000	735,245.28	134,508.57	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001							
		33,270.000	Local 63.767559	2,121,546.70	475.740000	15,827,869.80	13,706,323.10	0.76
			Base 63.767559	2,121,546.70	475.740000	15,827,869.80	13,706,323.10	0.76
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		28,521.000	Local 32.956858	939,962.55	17.660000	503,680.86	-436,281.69	0.02
			Base 32.956858	939,962.55	17.660000	503,680.86	-436,281.69	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		60,584.000	Local 36.521208	2,212,600.87	62.840000	3,807,098.56	1,594,497.69	0.18
			Base 36.521208	2,212,600.87	62.840000	3,807,098.56	1,594,497.69	0.18
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		29,346.000	Local 11.981456	351,607.81	13.130000	385,312.98	33,705.17	0.02
			Base 11.981456	351,607.81	13.130000	385,312.98	33,705.17	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		9,200.000	Local 12.856852	118,283.04	13.020000	119,784.00	1,500.96	0.01
			Base 12.856852	118,283.04	13.020000	119,784.00	1,500.96	0.01

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01	147,744.000	Local	18.639762	2,753,913.07	73.210000	10,816,338.24	8,062,425.17	0.52
			Base	18.639762	2,753,913.07	73.210000	10,816,338.24	8,062,425.17	0.52
654106103	NIKE INC CL B COMMON STOCK	93,913.000	Local	19.676606	1,847,889.07	120.080000	11,277,073.04	9,429,183.97	0.54
			Base	19.676606	1,847,889.07	120.080000	11,277,073.04	9,429,183.97	0.54
65473P105	NISOURCE INC COMMON STOCK USD.01	28,895.000	Local	12.511082	361,507.70	22.970000	663,718.15	302,210.45	0.03
			Base	12.511082	361,507.70	22.970000	663,718.15	302,210.45	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	19,245.000	Local	48.652327	936,314.04	209.120000	4,024,514.40	3,088,200.36	0.19
			Base	48.652327	936,314.04	209.120000	4,024,514.40	3,088,200.36	0.19
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667	15,697.000	Local	61.245825	961,375.71	78.270000	1,228,604.19	267,228.48	0.06
			Base	61.245825	961,375.71	78.270000	1,228,604.19	267,228.48	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	11,709.000	Local	71.692393	839,446.23	289.820000	3,393,502.38	2,554,056.15	0.16
			Base	71.692393	839,446.23	289.820000	3,393,502.38	2,554,056.15	0.16
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01	44,596.000	Local	27.504041	1,226,570.20	20.570000	917,339.72	-309,230.48	0.04
			Base	27.504041	1,226,570.20	20.570000	917,339.72	-309,230.48	0.04
670346105	NUCOR CORP COMMON STOCK USD.4	22,775.000	Local	35.541107	809,448.71	47.760000	1,087,734.00	278,285.29	0.05
			Base	35.541107	809,448.71	47.760000	1,087,734.00	278,285.29	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001	46,556.000	Local	52.808469	2,458,551.07	501.360000	23,341,316.16	20,882,765.09	1.12
			Base	52.808469	2,458,551.07	501.360000	23,341,316.16	20,882,765.09	1.12
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	5,590.000	Local	65.306884	365,065.48	436.600000	2,440,594.00	2,075,528.52	0.12
			Base	65.306884	365,065.48	436.600000	2,440,594.00	2,075,528.52	0.12

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		63,153.000	Local 43.988629	2,778,013.91	9.130000	576,586.89	-2,201,427.02	0.03
			Base 43.988629	2,778,013.91	9.130000	576,586.89	-2,201,427.02	0.03
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27							
		9,176.000	Local 4.950000	45,421.20	2.470000	22,664.72	-22,756.48	0.00
			Base 4.950000	45,421.20	2.470000	22,664.72	-22,756.48	0.00
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		7,262.000	Local 124.642174	905,151.47	190.370000	1,382,466.94	477,315.47	0.07
			Base 124.642174	905,151.47	190.370000	1,382,466.94	477,315.47	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		16,210.000	Local 44.112582	715,064.95	47.200000	765,112.00	50,047.05	0.04
			Base 44.112582	715,064.95	47.200000	765,112.00	50,047.05	0.04
682680103	ONEOK INC COMMON STOCK USD.01							
		33,511.000	Local 38.855804	1,302,096.85	29.000000	971,819.00	-330,277.85	0.05
			Base 38.855804	1,302,096.85	29.000000	971,819.00	-330,277.85	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01							
		145,846.000	Local 23.543801	3,433,769.27	56.110000	8,183,419.06	4,749,649.79	0.39
			Base 23.543801	3,433,769.27	56.110000	8,183,419.06	4,749,649.79	0.39
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
		30,711.000	Local 34.164210	1,049,217.05	61.280000	1,881,970.08	832,753.03	0.09
			Base 34.164210	1,049,217.05	61.280000	1,881,970.08	832,753.03	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		32,025.000	Local 81.874738	2,622,038.48	111.880000	3,582,957.00	960,918.52	0.17
			Base 81.874738	2,622,038.48	111.880000	3,582,957.00	960,918.52	0.17
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		17,802.000	Local 40.666885	723,951.88	129.720000	2,309,275.44	1,585,323.56	0.11
			Base 40.666885	723,951.88	129.720000	2,309,275.44	1,585,323.56	0.11
69351T106	PPL CORP COMMON STOCK USD.01							
		58,019.000	Local 26.721107	1,550,331.90	27.500000	1,595,522.50	45,190.60	0.08
			Base 26.721107	1,550,331.90	27.500000	1,595,522.50	45,190.60	0.08

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
693656100	PVH CORP COMMON STOCK USD1.0							
		5,351.000	Local 115.948640	620,441.17	58.290000	311,909.79	-308,531.38	0.01
			Base 115.948640	620,441.17	58.290000	311,909.79	-308,531.38	0.01
693718108	PACCAR INC COMMON STOCK USD1.0							
		26,107.000	Local 33.205793	866,903.64	85.380000	2,229,015.66	1,362,112.02	0.11
			Base 33.205793	866,903.64	85.380000	2,229,015.66	1,362,112.02	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
		7,153.000	Local 108.783522	778,128.53	114.490000	818,946.97	40,818.44	0.04
			Base 108.783522	778,128.53	114.490000	818,946.97	40,818.44	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		9,694.000	Local 57.965553	561,918.07	208.360000	2,019,841.84	1,457,923.77	0.10
			Base 57.965553	561,918.07	208.360000	2,019,841.84	1,457,923.77	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01							
		24,169.000	Local 36.338728	878,270.72	82.250000	1,987,900.25	1,109,629.53	0.10
			Base 36.338728	878,270.72	82.250000	1,987,900.25	1,109,629.53	0.10
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		3,695.000	Local 313.442666	1,158,170.65	364.090000	1,345,312.55	187,141.90	0.06
			Base 313.442666	1,158,170.65	364.090000	1,345,312.55	187,141.90	0.06
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		88,518.000	Local 28.343716	2,508,929.08	186.130000	16,475,855.34	13,966,926.26	0.79
			Base 28.343716	2,508,929.08	186.130000	16,475,855.34	13,966,926.26	0.79
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
		32,045.000	Local 16.303089	522,432.48	10.670000	341,920.15	-180,512.33	0.02
			Base 16.303089	522,432.48	10.670000	341,920.15	-180,512.33	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
		104,434.000	Local 59.262011	6,188,968.82	133.290000	13,920,007.86	7,731,039.04	0.67
			Base 59.262011	6,188,968.82	133.290000	13,920,007.86	7,731,039.04	0.67
714046109	PERKINELMER INC COMMON STOCK USD1.0							
		8,435.000	Local 32.068222	270,495.45	129.550000	1,092,754.25	822,258.80	0.05
			Base 32.068222	270,495.45	129.550000	1,092,754.25	822,258.80	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
717081103	PFIZER INC COMMON STOCK USD.05							
		419,096.000	Local 28.767720	12,056,436.22	35.480000	14,869,526.08	2,813,089.86	0.71
			Base 28.767720	12,056,436.22	35.480000	14,869,526.08	2,813,089.86	0.71
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		117,405.000	Local 43.621009	5,121,324.58	71.020000	8,338,103.10	3,216,778.52	0.40
			Base 43.621009	5,121,324.58	71.020000	8,338,103.10	3,216,778.52	0.40
718546104	PHILLIPS 66 COMMON STOCK							
		32,944.000	Local 36.883401	1,215,086.76	46.660000	1,537,167.04	322,080.28	0.07
			Base 36.883401	1,215,086.76	46.660000	1,537,167.04	322,080.28	0.07
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		8,491.000	Local 46.626594	395,906.41	81.570000	692,610.87	296,704.46	0.03
			Base 46.626594	395,906.41	81.570000	692,610.87	296,704.46	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		12,399.000	Local 93.158031	1,155,066.43	79.560000	986,464.44	-168,601.99	0.05
			Base 93.158031	1,155,066.43	79.560000	986,464.44	-168,601.99	0.05
73278L105	POOL CORP COMMON STOCK USD.001							
		3,037.000	Local 340.904801	1,035,327.88	349.830000	1,062,433.71	27,105.83	0.05
			Base 340.904801	1,035,327.88	349.830000	1,062,433.71	27,105.83	0.05
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		17,136.000	Local 46.080313	789,632.25	126.660000	2,170,445.76	1,380,813.51	0.10
			Base 46.080313	789,632.25	126.660000	2,170,445.76	1,380,813.51	0.10
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		19,260.000	Local 33.276045	640,896.63	39.220000	755,377.20	114,480.57	0.04
			Base 33.276045	640,896.63	39.220000	755,377.20	114,480.57	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		187,763.000	Local 60.611414	11,380,580.95	137.100000	25,742,307.30	14,361,726.35	1.23
			Base 60.611414	11,380,580.95	137.100000	25,742,307.30	14,361,726.35	1.23
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		44,162.000	Local 23.022052	1,016,699.87	91.900000	4,058,487.80	3,041,787.93	0.19
			Base 23.022052	1,016,699.87	91.900000	4,058,487.80	3,041,787.93	0.19

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
74340W103	PROLOGIS INC REIT USD.01	55,727.000	Local 55.071623	3,068,976.31	99.200000	5,528,118.40	2,459,142.09	0.26
			Base 55.071623	3,068,976.31	99.200000	5,528,118.40	2,459,142.09	0.26
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	29,803.000	Local 50.781866	1,513,451.94	64.020000	1,907,988.06	394,536.12	0.09
			Base 50.781866	1,513,451.94	64.020000	1,907,988.06	394,536.12	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	38,154.000	Local 31.591348	1,205,336.28	58.150000	2,218,655.10	1,013,318.82	0.11
			Base 31.591348	1,205,336.28	58.150000	2,218,655.10	1,013,318.82	0.11
74460D109	PUBLIC STORAGE REIT USD.1	11,473.000	Local 110.444715	1,267,132.21	229.070000	2,628,120.11	1,360,987.90	0.13
			Base 110.444715	1,267,132.21	229.070000	2,628,120.11	1,360,987.90	0.13
745867101	PULTEGROUP INC COMMON STOCK USD.01	20,231.000	Local 20.067344	405,982.43	40.760000	824,615.56	418,633.13	0.04
			Base 20.067344	405,982.43	40.760000	824,615.56	418,633.13	0.04
74736K101	QORVO INC COMMON STOCK USD.0001	8,620.000	Local 81.272976	700,573.05	127.360000	1,097,843.20	397,270.15	0.05
			Base 81.272976	700,573.05	127.360000	1,097,843.20	397,270.15	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001	85,116.000	Local 45.952727	3,911,312.29	123.360000	10,499,909.76	6,588,597.47	0.50
			Base 45.952727	3,911,312.29	123.360000	10,499,909.76	6,588,597.47	0.50
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001	10,412.000	Local 24.634066	256,489.89	62.430000	650,021.16	393,531.27	0.03
			Base 24.634066	256,489.89	62.430000	650,021.16	393,531.27	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	10,130.000	Local 50.057972	507,087.26	122.140000	1,237,278.20	730,190.94	0.06
			Base 50.057972	507,087.26	122.140000	1,237,278.20	730,190.94	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01	3,635.000	Local 95.611070	347,546.24	66.850000	242,999.75	-104,546.49	0.01
			Base 95.611070	347,546.24	66.850000	242,999.75	-104,546.49	0.01

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		9,209.000	Local 77.720629	715,729.27	76.440000	703,935.96	-11,793.31	0.03
			Base 77.720629	715,729.27	76.440000	703,935.96	-11,793.31	0.03
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		115,227.000	Local 33.154392	3,820,281.12	54.320000	6,259,130.64	2,438,849.52	0.30
			Base 33.154392	3,820,281.12	54.320000	6,259,130.64	2,438,849.52	0.30
756109104	REALTY INCOME CORP REIT USD1.0							
		26,030.000	Local 54.485217	1,418,250.19	57.860000	1,506,095.80	87,845.61	0.07
			Base 54.485217	1,418,250.19	57.860000	1,506,095.80	87,845.61	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
		11,904.000	Local 66.569199	792,439.75	35.590000	423,663.36	-368,776.39	0.02
			Base 66.569199	792,439.75	35.590000	423,663.36	-368,776.39	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		7,893.000	Local 347.698350	2,744,383.08	543.560000	4,290,319.08	1,545,936.00	0.21
			Base 347.698350	2,744,383.08	543.560000	4,290,319.08	1,545,936.00	0.21
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		72,435.000	Local 12.663328	917,268.16	13.300000	963,385.50	46,117.34	0.05
			Base 12.663328	917,268.16	13.300000	963,385.50	46,117.34	0.05
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		15,858.000	Local 27.341431	433,580.42	88.170000	1,398,199.86	964,619.44	0.07
			Base 27.341431	433,580.42	88.170000	1,398,199.86	964,619.44	0.07
761152107	RESMED INC COMMON STOCK USD.004							
		10,929.000	Local 83.475168	912,300.11	191.940000	2,097,712.26	1,185,412.15	0.10
			Base 83.475168	912,300.11	191.940000	2,097,712.26	1,185,412.15	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
		8,651.000	Local 30.713664	265,703.91	50.690000	438,519.19	172,815.28	0.02
			Base 30.713664	265,703.91	50.690000	438,519.19	172,815.28	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		8,749.000	Local 53.260720	465,978.04	237.120000	2,074,562.88	1,608,584.84	0.10
			Base 53.260720	465,978.04	237.120000	2,074,562.88	1,608,584.84	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
775711104	ROLLINS INC COMMON STOCK USD1.0							
		11,127.000	Local 40.074115	445,904.68	57.850000	643,696.95	197,792.27	0.03
			Base 40.074115	445,904.68	57.850000	643,696.95	197,792.27	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		7,899.000	Local 98.513097	778,154.95	371.340000	2,933,214.66	2,155,059.71	0.14
			Base 98.513097	778,154.95	371.340000	2,933,214.66	2,155,059.71	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01							
		26,854.000	Local 18.462590	495,794.40	85.170000	2,287,155.18	1,791,360.78	0.11
			Base 18.462590	495,794.40	85.170000	2,287,155.18	1,791,360.78	0.11
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		18,181.000	Local 54.842939	997,099.48	322.730000	5,867,554.13	4,870,454.65	0.28
			Base 54.842939	997,099.48	322.730000	5,867,554.13	4,870,454.65	0.28
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		8,447.000	Local 160.695093	1,357,391.45	290.370000	2,452,755.39	1,095,363.94	0.12
			Base 160.695093	1,357,391.45	290.370000	2,452,755.39	1,095,363.94	0.12
78440X101	SL GREEN REALTY CORP REIT USD.01							
		5,525.000	Local 127.377450	703,760.41	42.810000	236,525.25	-467,235.16	0.01
			Base 127.377450	703,760.41	42.810000	236,525.25	-467,235.16	0.01
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST							
		41,149.000	Local 275.209657	11,324,602.18	326.540000	13,436,794.46	2,112,192.28	0.64
			Base 275.209657	11,324,602.18	326.540000	13,436,794.46	2,112,192.28	0.64
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		3,909.000	Local 259.750261	1,015,363.77	290.700000	1,136,346.30	120,982.53	0.05
			Base 259.750261	1,015,363.77	290.700000	1,136,346.30	120,982.53	0.05
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		68,609.000	Local 69.494700	4,767,961.88	232.270000	15,935,812.43	11,167,850.55	0.76
			Base 69.494700	4,767,961.88	232.270000	15,935,812.43	11,167,850.55	0.76
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		10,776.000	Local 54.510119	587,401.04	63.580000	685,138.08	97,737.04	0.03
			Base 54.510119	587,401.04	63.580000	685,138.08	97,737.04	0.03

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01	104,719.000	Local 80.731012	8,454,070.86	14.940000	1,564,501.86	-6,889,569.00	0.07
			Base 80.731012	8,454,070.86	14.940000	1,564,501.86	-6,889,569.00	0.07
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	111,739.000	Local 26.031787	2,908,765.88	41.110000	4,593,590.29	1,684,824.41	0.22
			Base 26.031787	2,908,765.88	41.110000	4,593,590.29	1,684,824.41	0.22
81211K100	SEALED AIR CORP COMMON STOCK USD.1	11,744.000	Local 24.445731	287,090.67	39.590000	464,944.96	177,854.29	0.02
			Base 24.445731	287,090.67	39.590000	464,944.96	177,854.29	0.02
816851109	SEMPRA ENERGY COMMON STOCK	21,822.000	Local 67.559855	1,474,291.16	125.360000	2,735,605.92	1,261,314.76	0.13
			Base 67.559855	1,474,291.16	125.360000	2,735,605.92	1,261,314.76	0.13
81762P102	SERVICENOW INC COMMON STOCK USD.001	14,469.000	Local 280.713555	4,061,644.43	497.570000	7,199,340.33	3,137,695.90	0.34
			Base 280.713555	4,061,644.43	497.570000	7,199,340.33	3,137,695.90	0.34
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	6,182.000	Local 108.888088	673,146.16	687.980000	4,253,092.36	3,579,946.20	0.20
			Base 108.888088	673,146.16	687.980000	4,253,092.36	3,579,946.20	0.20
828806109	SIMON PROPERTY GROUP INC REIT USD.0001	23,063.000	Local 85.733252	1,977,265.99	62.810000	1,448,587.03	-528,678.96	0.07
			Base 85.733252	1,977,265.99	62.810000	1,448,587.03	-528,678.96	0.07
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	12,599.000	Local 92.524425	1,165,715.23	141.290000	1,780,112.71	614,397.48	0.09
			Base 92.524425	1,165,715.23	141.290000	1,780,112.71	614,397.48	0.09
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0	10,215.000	Local 53.077804	542,189.77	51.690000	528,013.35	-14,176.42	0.03
			Base 53.077804	542,189.77	51.690000	528,013.35	-14,176.42	0.03
832696405	JM SMUCKER CO/THE COMMON STOCK	8,606.000	Local 66.722159	574,210.90	112.200000	965,593.20	391,382.30	0.05
			Base 66.722159	574,210.90	112.200000	965,593.20	391,382.30	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
833034101	SNAP ON INC COMMON STOCK USD1.0							
		4,109.000	Local 53.686225	220,596.70	157.530000	647,290.77	426,694.07	0.03
			Base 53.686225	220,596.70	157.530000	647,290.77	426,694.07	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		79,675.000	Local 36.523636	2,910,020.72	57.450000	4,577,328.75	1,667,308.03	0.22
			Base 36.523636	2,910,020.72	57.450000	4,577,328.75	1,667,308.03	0.22
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		44,500.000	Local 18.703173	832,291.20	39.530000	1,759,085.00	926,793.80	0.08
			Base 18.703173	832,291.20	39.530000	1,759,085.00	926,793.80	0.08
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
		1.000	Local 50.000000	50.00	56.870000	56.87	6.87	0.00
			Base 50.000000	50.00	56.870000	56.87	6.87	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		12,046.000	Local 63.268937	762,137.61	166.200000	2,002,045.20	1,239,907.59	0.10
			Base 63.268937	762,137.61	166.200000	2,002,045.20	1,239,907.59	0.10
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		88,179.000	Local 17.822415	1,571,562.76	86.960000	7,668,045.84	6,096,483.08	0.37
			Base 17.822415	1,571,562.76	86.960000	7,668,045.84	6,096,483.08	0.37
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		26,584.000	Local 55.445175	1,473,954.53	58.900000	1,565,797.60	91,843.07	0.08
			Base 55.445175	1,473,954.53	58.900000	1,565,797.60	91,843.07	0.08
863667101	STRYKER CORP COMMON STOCK USD.1							
		24,672.000	Local 70.425516	1,737,538.32	202.010000	4,983,990.72	3,246,452.40	0.24
			Base 70.425516	1,737,538.32	202.010000	4,983,990.72	3,246,452.40	0.24
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		11,449.000	Local 75.456107	863,896.97	213.860000	2,448,483.14	1,584,586.17	0.12
			Base 75.456107	863,896.97	213.860000	2,448,483.14	1,584,586.17	0.12
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		40,956.000	Local 31.195883	1,277,658.58	25.020000	1,024,719.12	-252,939.46	0.05
			Base 31.195883	1,277,658.58	25.020000	1,024,719.12	-252,939.46	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
871829107	SYSKO CORP COMMON STOCK USD1.0							
		38,364.000	Local 33.998303	1,304,310.88	55.310000	2,121,912.84	817,601.96	0.10
			Base 33.998303	1,304,310.88	55.310000	2,121,912.84	817,601.96	0.10
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		90,441.000	Local 11.563566	1,045,820.46	50.800000	4,594,402.80	3,548,582.34	0.22
			Base 11.563566	1,045,820.46	50.800000	4,594,402.80	3,548,582.34	0.22
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		43,877.000	Local 88.669267	3,890,541.43	109.570000	4,807,602.89	917,061.46	0.23
			Base 88.669267	3,890,541.43	109.570000	4,807,602.89	917,061.46	0.23
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		8,623.000	Local 108.322805	934,067.55	154.920000	1,335,875.16	401,807.61	0.06
			Base 108.322805	934,067.55	154.920000	1,335,875.16	401,807.61	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01							
		20,840.000	Local 32.088234	668,718.79	22.230000	463,273.20	-205,445.59	0.02
			Base 32.088234	668,718.79	22.230000	463,273.20	-205,445.59	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833							
		37,767.000	Local 49.376452	1,864,800.45	152.220000	5,748,892.74	3,884,092.29	0.28
			Base 49.376452	1,864,800.45	152.220000	5,748,892.74	3,884,092.29	0.28
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		2,781.000	Local 317.174405	882,062.02	309.150000	859,746.15	-22,315.87	0.04
			Base 317.174405	882,062.02	309.150000	859,746.15	-22,315.87	0.04
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,510.000	Local 263.492775	924,859.64	318.230000	1,116,987.30	192,127.66	0.05
			Base 263.492775	924,859.64	318.230000	1,116,987.30	192,127.66	0.05
880770102	TERADYNE INC COMMON STOCK USD.125							
		12,527.000	Local 79.207500	992,232.35	87.850000	1,100,496.95	108,264.60	0.05
			Base 79.207500	992,232.35	87.850000	1,100,496.95	108,264.60	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		69,133.000	Local 40.211569	2,779,946.42	144.590000	9,995,940.47	7,215,994.05	0.48
			Base 40.211569	2,779,946.42	144.590000	9,995,940.47	7,215,994.05	0.48

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
883203101	TEXTRON INC COMMON STOCK USD.125							
		17,203.000	Local 32.029583	551,004.92	35.800000	615,867.40	64,862.48	0.03
			Base 32.029583	551,004.92	35.800000	615,867.40	64,862.48	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		29,843.000	Local 78.142769	2,332,014.66	473.120000	14,119,320.16	11,787,305.50	0.68
			Base 78.142769	2,332,014.66	473.120000	14,119,320.16	11,787,305.50	0.68
88579Y101	3M CO COMMON STOCK USD.01							
		43,455.000	Local 79.382957	3,449,586.39	159.960000	6,951,061.80	3,501,475.41	0.33
			Base 79.382957	3,449,586.39	159.960000	6,951,061.80	3,501,475.41	0.33
886547108	TIFFANY + CO COMMON STOCK USD.01							
		8,150.000	Local 56.856764	463,382.63	130.840000	1,066,346.00	602,963.37	0.05
			Base 56.856764	463,382.63	130.840000	1,066,346.00	602,963.37	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		8,772.000	Local 73.035675	640,668.94	133.210000	1,168,518.12	527,849.18	0.06
			Base 73.035675	640,668.94	133.210000	1,168,518.12	527,849.18	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		4,081.000	Local 296.083132	1,208,315.26	477.410000	1,948,310.21	739,994.95	0.09
			Base 296.083132	1,208,315.26	477.410000	1,948,310.21	739,994.95	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
		19,099.000	Local 48.528299	926,841.99	120.710000	2,305,440.29	1,378,598.30	0.11
			Base 48.528299	926,841.99	120.710000	2,305,440.29	1,378,598.30	0.11
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		101,664.000	Local 33.309545	3,386,381.61	42.120000	4,282,087.68	895,706.07	0.21
			Base 33.309545	3,386,381.61	42.120000	4,282,087.68	895,706.07	0.21
90184L102	TWITTER INC COMMON STOCK USD.000005							
		59,629.000	Local 37.672154	2,246,352.86	41.360000	2,466,255.44	219,902.58	0.12
			Base 37.672154	2,246,352.86	41.360000	2,466,255.44	219,902.58	0.12
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01							
		3,038.000	Local 334.501899	1,016,216.77	384.380000	1,167,746.44	151,529.67	0.06
			Base 334.501899	1,016,216.77	384.380000	1,167,746.44	151,529.67	0.06

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		22,198.000	Local 25.993116	576,995.19	57.230000	1,270,391.54	693,396.35	0.06
			Base 25.993116	576,995.19	57.230000	1,270,391.54	693,396.35	0.06
902653104	UDR INC REIT USD.01							
		22,260.000	Local 37.066593	825,102.36	31.240000	695,402.40	-129,699.96	0.03
			Base 37.066593	825,102.36	31.240000	695,402.40	-129,699.96	0.03
902973304	US BANCORP COMMON STOCK USD.01							
		103,413.000	Local 27.169071	2,809,635.19	38.950000	4,027,936.35	1,218,301.16	0.19
			Base 27.169071	2,809,635.19	38.950000	4,027,936.35	1,218,301.16	0.19
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
		4,248.000	Local 210.502914	894,216.38	206.770000	878,358.96	-15,857.42	0.04
			Base 210.502914	894,216.38	206.770000	878,358.96	-15,857.42	0.04
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		14,223.000	Local 27.132150	385,900.57	13.840000	196,846.32	-189,054.25	0.01
			Base 27.132150	385,900.57	13.840000	196,846.32	-189,054.25	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		14,670.000	Local 24.475394	359,054.03	12.230000	179,414.10	-179,639.93	0.01
			Base 24.475394	359,054.03	12.230000	179,414.10	-179,639.93	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		51,212.000	Local 33.856315	1,733,849.60	177.190000	9,074,254.28	7,340,404.68	0.43
			Base 33.856315	1,733,849.60	177.190000	9,074,254.28	7,340,404.68	0.43
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		21,958.000	Local 51.871612	1,138,996.85	33.860000	743,497.88	-395,498.97	0.04
			Base 51.871612	1,138,996.85	33.860000	743,497.88	-395,498.97	0.04
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		53,342.000	Local 73.292605	3,909,574.16	157.110000	8,380,561.62	4,470,987.46	0.40
			Base 73.292605	3,909,574.16	157.110000	8,380,561.62	4,470,987.46	0.40
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		5,438.000	Local 114.005509	619,961.96	178.290000	969,541.02	349,579.06	0.05
			Base 114.005509	619,961.96	178.290000	969,541.02	349,579.06	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		71,656.000	Local 58.592211	4,198,483.47	305.140000	21,865,111.84	17,666,628.37	1.05
			Base 58.592211	4,198,483.47	305.140000	21,865,111.84	17,666,628.37	1.05
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		5,861.000	Local 113.747966	666,676.83	109.550000	642,072.55	-24,604.28	0.03
			Base 113.747966	666,676.83	109.550000	642,072.55	-24,604.28	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
		15,356.000	Local 23.652249	363,203.94	17.660000	271,186.96	-92,016.98	0.01
			Base 23.652249	363,203.94	17.660000	271,186.96	-92,016.98	0.01
918204108	VF CORP COMMON STOCK							
		24,104.000	Local 27.813381	670,413.73	67.200000	1,619,788.80	949,375.07	0.08
			Base 27.813381	670,413.73	67.200000	1,619,788.80	949,375.07	0.08
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		30,761.000	Local 32.171538	989,628.68	38.610000	1,187,682.21	198,053.53	0.06
			Base 32.171538	989,628.68	38.610000	1,187,682.21	198,053.53	0.06
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
		6,876.000	Local 50.657065	348,317.98	172.800000	1,188,172.80	839,854.82	0.06
			Base 50.657065	348,317.98	172.800000	1,188,172.80	839,854.82	0.06
92276F100	VENTAS INC REIT USD.25							
		28,146.000	Local 44.451493	1,251,131.73	39.470000	1,110,922.62	-140,209.11	0.05
			Base 44.451493	1,251,131.73	39.470000	1,110,922.62	-140,209.11	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001							
		7,633.000	Local 61.265656	467,640.75	190.700000	1,455,613.10	987,972.35	0.07
			Base 61.265656	467,640.75	190.700000	1,455,613.10	987,972.35	0.07
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		312,070.000	Local 43.641097	13,619,077.14	56.990000	17,784,869.30	4,165,792.16	0.85
			Base 43.641097	13,619,077.14	56.990000	17,784,869.30	4,165,792.16	0.85
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
		12,254.000	Local 88.124767	1,079,880.89	177.970000	2,180,844.38	1,100,963.49	0.10
			Base 88.124767	1,079,880.89	177.970000	2,180,844.38	1,100,963.49	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		19,650.000	Local 94.976588	1,866,289.95	208.360000	4,094,274.00	2,227,984.05	0.20
			Base 94.976588	1,866,289.95	208.360000	4,094,274.00	2,227,984.05	0.20
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
		42,531.000	Local 49.714156	2,114,392.77	28.570000	1,215,110.67	-899,282.10	0.06
			Base 49.714156	2,114,392.77	28.570000	1,215,110.67	-899,282.10	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		127,116.000	Local 34.608250	4,399,262.30	181.710000	23,098,248.36	18,698,986.06	1.11
			Base 34.608250	4,399,262.30	181.710000	23,098,248.36	18,698,986.06	1.11
928881101	VONTIER CORP COMMON STOCK USD.0001							
		10,175.000	Local 11.508814	117,102.18	28.740000	292,429.50	175,327.32	0.01
			Base 11.508814	117,102.18	28.740000	292,429.50	175,327.32	0.01
929042109	VORNADO REALTY TRUST REIT USD.04							
		11,821.000	Local 58.804884	695,132.53	30.730000	363,259.33	-331,873.20	0.02
			Base 58.804884	695,132.53	30.730000	363,259.33	-331,873.20	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		9,992.000	Local 62.839226	627,889.55	144.840000	1,447,241.28	819,351.73	0.07
			Base 62.839226	627,889.55	144.840000	1,447,241.28	819,351.73	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		23,796.000	Local 40.208454	956,800.37	100.550000	2,392,687.80	1,435,887.43	0.11
			Base 40.208454	956,800.37	100.550000	2,392,687.80	1,435,887.43	0.11
929740108	WABTEC CORP COMMON STOCK USD.01							
		13,491.000	Local 71.842574	969,228.17	59.300000	800,016.30	-169,211.87	0.04
			Base 71.842574	969,228.17	59.300000	800,016.30	-169,211.87	0.04
931142103	WALMART INC COMMON STOCK USD.1							
		104,752.000	Local 59.608125	6,244,070.36	138.750000	14,534,340.00	8,290,269.64	0.70
			Base 59.608125	6,244,070.36	138.750000	14,534,340.00	8,290,269.64	0.70
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		54,258.000	Local 41.431787	2,248,005.91	34.040000	1,846,942.32	-401,063.59	0.09
			Base 41.431787	2,248,005.91	34.040000	1,846,942.32	-401,063.59	0.09

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		29,321.000	Local 35.755148	1,048,376.68	107.910000	3,164,029.11	2,115,652.43	0.15
			Base 35.755148	1,048,376.68	107.910000	3,164,029.11	2,115,652.43	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
		4,672.000	Local 60.495522	282,635.08	222.820000	1,041,015.04	758,379.96	0.05
			Base 60.495522	282,635.08	222.820000	1,041,015.04	758,379.96	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		310,817.000	Local 37.049967	11,515,759.56	21.450000	6,667,024.65	-4,848,734.91	0.32
			Base 37.049967	11,515,759.56	21.450000	6,667,024.65	-4,848,734.91	0.32
95040Q104	WELLTOWER INC REIT USD1.0							
		31,487.000	Local 57.605515	1,813,824.84	53.770000	1,693,055.99	-120,768.85	0.08
			Base 57.605515	1,813,824.84	53.770000	1,693,055.99	-120,768.85	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		5,571.000	Local 204.990000	1,141,999.29	272.070000	1,515,701.97	373,702.68	0.07
			Base 204.990000	1,141,999.29	272.070000	1,515,701.97	373,702.68	0.07
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
		22,817.000	Local 41.133024	938,532.20	37.730000	860,885.41	-77,646.79	0.04
			Base 41.133024	938,532.20	37.730000	860,885.41	-77,646.79	0.04
959802109	WESTERN UNION CO COMMON STOCK USD.01							
		31,034.000	Local 17.509576	543,392.17	19.440000	603,300.96	59,908.79	0.03
			Base 17.509576	543,392.17	19.440000	603,300.96	59,908.79	0.03
96145D105	WESTROCK CO COMMON STOCK							
		19,586.000	Local 43.333342	848,726.83	37.550000	735,454.30	-113,272.53	0.04
			Base 43.333342	848,726.83	37.550000	735,454.30	-113,272.53	0.04
962166104	WEYERHAEUSER CO REIT USD1.25							
		56,279.000	Local 27.537896	1,549,805.25	27.290000	1,535,853.91	-13,951.34	0.07
			Base 27.537896	1,549,805.25	27.290000	1,535,853.91	-13,951.34	0.07
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
		4,703.000	Local 93.437548	439,436.79	184.960000	869,866.88	430,430.09	0.04
			Base 93.437548	439,436.79	184.960000	869,866.88	430,430.09	0.04

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		91,551.000	Local 27.988851	2,562,407.30	19.190000	1,756,863.69	-805,543.61	0.08
			Base 27.988851	2,562,407.30	19.190000	1,756,863.69	-805,543.61	0.08
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		8,929.000	Local 19.035750	169,970.21	46.510000	415,287.79	245,317.58	0.02
			Base 19.035750	169,970.21	46.510000	415,287.79	245,317.58	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		7,326.000	Local 87.623837	641,932.23	72.430000	530,622.18	-111,310.05	0.03
			Base 87.623837	641,932.23	72.430000	530,622.18	-111,310.05	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		39,632.000	Local 27.506468	1,090,136.33	70.030000	2,775,428.96	1,685,292.63	0.13
			Base 27.506468	1,090,136.33	70.030000	2,775,428.96	1,685,292.63	0.13
983919101	XILINX INC COMMON STOCK USD.01							
		18,428.000	Local 41.668324	767,863.87	118.690000	2,187,219.32	1,419,355.45	0.10
			Base 41.668324	767,863.87	118.690000	2,187,219.32	1,419,355.45	0.10
98419M100	XYLEM INC COMMON STOCK							
		13,576.000	Local 31.589822	428,863.42	87.140000	1,183,012.64	754,149.22	0.06
			Base 31.589822	428,863.42	87.140000	1,183,012.64	754,149.22	0.06
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		13,499.000	Local 35.479018	478,931.26	17.380000	234,612.62	-244,318.64	0.01
			Base 35.479018	478,931.26	17.380000	234,612.62	-244,318.64	0.01
988498101	YUM BRANDS INC COMMON STOCK							
		22,738.000	Local 25.956660	590,202.53	93.330000	2,122,137.54	1,531,935.01	0.10
			Base 25.956660	590,202.53	93.330000	2,122,137.54	1,531,935.01	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		4,025.000	Local 249.580937	1,004,563.27	283.640000	1,141,651.00	137,087.73	0.05
			Base 249.580937	1,004,563.27	283.640000	1,141,651.00	137,087.73	0.05
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		15,620.000	Local 74.429444	1,162,587.92	132.100000	2,063,402.00	900,814.08	0.10
			Base 74.429444	1,162,587.92	132.100000	2,063,402.00	900,814.08	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		12,379.000	Local 36.827298	455,885.12	32.270000	399,470.33	-56,414.79	0.02
			Base 36.827298	455,885.12	32.270000	399,470.33	-56,414.79	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
		35,843.000	Local 38.936723	1,395,608.97	158.550000	5,682,907.65	4,287,298.68	0.27
			Base 38.936723	1,395,608.97	158.550000	5,682,907.65	4,287,298.68	0.27
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		6,958.000	Local 34.663123	241,186.01	98.500000	685,363.00	444,176.99	0.03
			Base 34.663123	241,186.01	98.500000	685,363.00	444,176.99	0.03
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		118,435.000	Local 11.030605	1,306,409.67	10.430000	1,235,277.05	-71,132.62	0.06
			Base 11.030605	1,306,409.67	10.430000	1,235,277.05	-71,132.62	0.06
G0403H108	AON PLC CLASS A COMMON STOCK							
		17,478.000	Local 50.253835	878,336.53	184.010000	3,216,126.78	2,337,790.25	0.15
			Base 50.253835	878,336.53	184.010000	3,216,126.78	2,337,790.25	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		47,960.000	Local 76.365898	3,662,508.49	216.910000	10,403,003.60	6,740,495.11	0.50
			Base 76.365898	3,662,508.49	216.910000	10,403,003.60	6,740,495.11	0.50
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		30,201.000	Local 39.364430	1,188,845.15	103.790000	3,134,561.79	1,945,716.64	0.15
			Base 39.364430	1,188,845.15	103.790000	3,134,561.79	1,945,716.64	0.15
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
		3,014.000	Local 251.271831	757,333.30	197.080000	593,999.12	-163,334.18	0.03
			Base 251.271831	757,333.30	197.080000	593,999.12	-163,334.18	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
		28,164.000	Local 49.111976	1,383,189.69	80.870000	2,277,622.68	894,432.99	0.11
			Base 49.111976	1,383,189.69	80.870000	2,277,622.68	894,432.99	0.11
G491BT108	INVESCO LTD COMMON STOCK USD.2							
		28,429.000	Local 22.908409	651,263.17	13.110000	372,704.19	-278,558.98	0.02
			Base 22.908409	651,263.17	13.110000	372,704.19	-278,558.98	0.02

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		42,720.000	Local 36.651430	1,565,749.11	42.210000	1,803,211.20	237,462.09	0.09
			Base 36.651430	1,565,749.11	42.210000	1,803,211.20	237,462.09	0.09
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		39,586.000	Local 161.370071	6,387,995.65	220.340000	8,722,379.24	2,334,383.59	0.42
			Base 161.370071	6,387,995.65	220.340000	8,722,379.24	2,334,383.59	0.42
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		101,408.000	Local 76.338766	7,741,361.54	100.570000	10,198,602.56	2,457,241.02	0.49
			Base 76.338766	7,741,361.54	100.570000	10,198,602.56	2,457,241.02	0.49
G6095L109	APTIV PLC COMMON STOCK USD.01							
		20,371.000	Local 37.370734	761,279.22	96.490000	1,965,597.79	1,204,318.57	0.09
			Base 37.370734	761,279.22	96.490000	1,965,597.79	1,204,318.57	0.09
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
		26,933.000	Local 36.851988	992,534.59	13.510000	363,864.83	-628,669.76	0.02
			Base 36.851988	992,534.59	13.510000	363,864.83	-628,669.76	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
		20,793.000	Local 46.461177	966,067.26	16.630000	345,787.59	-620,279.67	0.02
			Base 46.461177	966,067.26	16.630000	345,787.59	-620,279.67	0.02
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
		16,841.000	Local 29.778600	501,501.41	47.820000	805,336.62	303,835.21	0.04
			Base 29.778600	501,501.41	47.820000	805,336.62	303,835.21	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		12,522.000	Local 27.503166	344,394.65	49.760000	623,094.72	278,700.07	0.03
			Base 27.503166	344,394.65	49.760000	623,094.72	278,700.07	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		6,416.000	Local 149.307478	957,956.78	177.190000	1,136,851.04	178,894.26	0.05
			Base 149.307478	957,956.78	177.190000	1,136,851.04	178,894.26	0.05
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
		31,914.000	Local 33.322013	1,063,438.71	5.530000	176,484.42	-886,954.29	0.01
			Base 33.322013	1,063,438.71	5.530000	176,484.42	-886,954.29	0.01

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0							
		18,057.000	Local 32.456189	586,061.40	132.750000	2,397,066.75	1,811,005.35	0.11
			Base 32.456189	586,061.40	132.750000	2,397,066.75	1,811,005.35	0.11
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		9,728.000	Local 130.510666	1,269,607.76	182.480000	1,775,165.44	505,557.68	0.09
			Base 130.510666	1,269,607.76	182.480000	1,775,165.44	505,557.68	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
		10,303.000	Local 112.761539	1,161,782.14	43.870000	451,992.61	-709,789.53	0.02
			Base 112.761539	1,161,782.14	43.870000	451,992.61	-709,789.53	0.02
H1467J104	CHUBB LTD COMMON STOCK							
		34,051.000	Local 79.940963	2,722,069.74	129.910000	4,423,565.41	1,701,495.67	0.21
			Base 79.940963	2,722,069.74	129.910000	4,423,565.41	1,701,495.67	0.21
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,260.000	Local 54.441825	613,014.95	104.020000	1,171,265.20	558,250.25	0.06
			Base 54.441825	613,014.95	104.020000	1,171,265.20	558,250.25	0.06
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		24,890.000	Local 38.702880	963,314.68	96.880000	2,411,343.20	1,448,028.52	0.12
			Base 38.702880	963,314.68	96.880000	2,411,343.20	1,448,028.52	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		19,392.000	Local 55.737436	1,080,860.35	68.450000	1,327,382.40	246,522.05	0.06
			Base 55.737436	1,080,860.35	68.450000	1,327,382.40	246,522.05	0.06
N59465109	MYLAN NV COMMON STOCK EUR.01							
		39,052.000	Local 50.403871	1,968,371.96	14.540000	567,816.08	-1,400,555.88	0.03
			Base 50.403871	1,968,371.96	14.540000	567,816.08	-1,400,555.88	0.03
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
		13,437.000	Local 79.293805	1,065,470.86	56.420000	758,115.54	-307,355.32	0.04
			Base 79.293805	1,065,470.86	56.420000	758,115.54	-307,355.32	0.04
<b>US DOLLAR Total</b>								
		22,538,352.000	Local	1,002,845,335.95		2,084,562,749.84	1,081,717,413.89	99.87
			Base	1,002,845,335.95		2,084,562,749.84	1,081,717,413.89	99.87

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 201 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>EQUITY Total</b>								
		22,538,352.000	Base	1,002,845,335.95		2,084,562,749.84	1,081,717,413.89	99.87

# Holdings

ST OF AZ POOL 201 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZ9



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		25,241,222.380	Base	1,005,550,065.21		2,087,267,466.71	1,081,717,401.50	100.00

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	1.000000	0.01	0.00	0.00

<b>US DOLLAR Total</b>		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00

<b>CASH Total</b>		0.010	Base		0.01		0.01	0.00	0.00
-------------------	--	-------	------	--	------	--	------	------	------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

091995001	BLACKROCK INVT QUALITY				0.000000	02 Nov 2020			
	15,005,166.720	Local	100.000000	15,005,166.72	100.000000	15,005,166.72	0.00	1.26	
		Base	100.000000	15,005,166.72	100.000000	15,005,166.72	0.00	1.26	

22599G006	CREDIT AGRICOLE REPO REPO				0.060000	02 Nov 2020			
	16,097,364.300	Local	100.000000	16,097,364.30	100.000000	16,097,364.30	0.00	1.35	
		Base	100.000000	16,097,364.30	100.000000	16,097,364.30	0.00	1.35	

9127962Y4	TREASURY BILL 05/21 0.00000				0.142500	20 May 2021			
	25,000,000.000	Local	99.920833	24,980,208.33	99.920833	24,980,208.33	0.00	2.10	
		Base	99.920833	24,980,208.33	99.920833	24,980,208.33	0.00	2.10	

9127963A5	TREASURY BILL 11/20 0.00000				0.170000	19 Nov 2020			
	40,000,000.000	Local	99.991500	39,996,600.00	99.991500	39,996,600.00	0.00	3.36	
		Base	99.991500	39,996,600.00	99.991500	39,996,600.00	0.00	3.36	

9127963H0	TREASURY BILL 06/21 0.00000				0.095000	17 Jun 2021			
	25,000,000.000	Local	99.939833	24,984,958.33	99.939833	24,984,958.33	0.00	2.10	
		Base	99.939833	24,984,958.33	99.939833	24,984,958.33	0.00	2.10	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C  
STATE OF ARIZONA  
FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
9127963L1	TREASURY BILL 12/20 0.00000				0.111100	24 Dec 2020		
	20,000,000.000	Local	99.983644	19,996,728.72	99.983644	19,996,728.72	0.00	1.68
		Base	99.983644	19,996,728.72	99.983644	19,996,728.72	0.00	1.68
9127963S6	TREASURY BILL 07/21 0.00000				0.100000	15 Jul 2021		
	85,000,000.000	Local	99.926187	84,937,258.66	99.926187	84,937,258.66	0.00	7.13
		Base	99.926187	84,937,258.66	99.926187	84,937,258.66	0.00	7.13
9127963T4	TREASURY BILL 01/21 0.00000				0.157500	07 Jan 2021		
	40,000,000.000	Local	99.970688	39,988,275.00	99.970688	39,988,275.00	0.00	3.36
		Base	99.970688	39,988,275.00	99.970688	39,988,275.00	0.00	3.36
9127964L0	TREASURY BILL 09/21 0.00000				0.113000	09 Sep 2021		
	20,000,000.000	Local	99.902067	19,980,413.33	99.902067	19,980,413.33	0.00	1.68
		Base	99.902067	19,980,413.33	99.902067	19,980,413.33	0.00	1.68
9127964N6	TREASURY BILL 03/21 0.00000				0.100000	18 Mar 2021		
	25,000,000.000	Local	99.961944	24,990,486.11	99.961944	24,990,486.11	0.00	2.10
		Base	99.961944	24,990,486.11	99.961944	24,990,486.11	0.00	2.10
912796TU3	TREASURY BILL 12/20 0.00000				0.105000	03 Dec 2020		
	20,000,000.000	Local	99.990667	19,998,133.33	99.990667	19,998,133.33	0.00	1.68
		Base	99.990667	19,998,133.33	99.990667	19,998,133.33	0.00	1.68
912796TY5	TREASURY BILL 12/20 0.00000				0.115000	31 Dec 2020		
	20,000,000.000	Local	99.980833	19,996,166.66	99.980833	19,996,166.66	0.00	1.68
		Base	99.980833	19,996,166.66	99.980833	19,996,166.66	0.00	1.68
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.060000	02 Nov 2020		
	25,849,631.000	Local	100.000000	25,849,631.00	100.000000	25,849,631.00	0.00	2.17
		Base	100.000000	25,849,631.00	100.000000	25,849,631.00	0.00	2.17
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	02 Nov 2020		
	15,056,726.890	Local	100.000000	15,056,726.89	100.000000	15,056,726.89	0.00	1.26
		Base	100.000000	15,056,726.89	100.000000	15,056,726.89	0.00	1.26
978UHK000	DAIWA CAPITAL MARKETS REPO				0.080000	02 Nov 2020		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.79
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.79

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C  
STATE OF ARIZONA  
FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>US DOLLAR Total</b>								
	592,008,888.910	Local		591,858,117.38		591,858,117.38	0.00	49.68
		Base		591,858,117.38		591,858,117.38	0.00	49.68
<b>CASH EQUIVALENT Total</b>								
	592,008,888.910	Base		591,858,117.38		591,858,117.38	0.00	49.68
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	1,349,884.380	Local	100.144024	1,351,828.54	100.577459	1,357,679.41	5,850.87	0.11
Original Face:	11,000,000.000	Base	100.144024	1,351,828.54	100.577459	1,357,679.41	5,850.87	0.11
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				2.875000	20 Apr 2042		
	1,099,140.000	Local	102.655904	1,128,332.10	103.881455	1,141,802.62	13,470.52	0.10
Original Face:	15,000,000.000	Base	102.655904	1,128,332.10	103.881455	1,141,802.62	13,470.52	0.10
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.000000	20 Jul 2047		
	1,691,596.750	Local	100.363784	1,697,750.50	102.894236	1,740,555.55	42,805.05	0.15
Original Face:	5,000,000.000	Base	100.363784	1,697,750.50	102.894236	1,740,555.55	42,805.05	0.15
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
	3,911.470	Local	100.526656	3,932.07	105.006408	4,107.29	175.22	0.00
Original Face:	754,224.000	Base	100.526656	3,932.07	105.006408	4,107.29	175.22	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
	5,044.960	Local	100.905855	5,090.66	105.808191	5,337.98	247.32	0.00
Original Face:	300,000.000	Base	100.905855	5,090.66	105.808191	5,337.98	247.32	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.000000	20 Apr 2022		
	292.870	Local	101.003858	295.81	104.713500	306.67	10.86	0.00
Original Face:	438,038.000	Base	101.003858	295.81	104.713500	306.67	10.86	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	5,634,858.700	Local	99.830951	5,625,333.03	102.608422	5,781,839.59	156,506.56	0.49
Original Face:	10,000,000.000	Base	99.830951	5,625,333.03	102.608422	5,781,839.59	156,506.56	0.49

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		560,156.080	Local 105.139541	588,945.53	107.779120	603,731.29	14,785.76	0.05
Original Face:		17,600,000.000	Base 105.139541	588,945.53	107.779120	603,731.29	14,785.76	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		1,747,148.740	Local 105.094099	1,836,150.23	108.897800	1,902,606.54	66,456.31	0.16
Original Face:		50,000,000.000	Base 105.094099	1,836,150.23	108.897800	1,902,606.54	66,456.31	0.16
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.551380	20 Jun 2042		
		838,941.420	Local 100.090303	839,699.01	100.447560	842,696.19	2,997.18	0.07
Original Face:		10,000,000.000	Base 100.090303	839,699.01	100.447560	842,696.19	2,997.18	0.07
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		10,824,623.060	Local 102.238171	11,066,896.64	103.295570	11,181,356.09	114,459.45	0.94
Original Face:		41,570,000.000	Base 102.238171	11,066,896.64	103.295570	11,181,356.09	114,459.45	0.94
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.445750	16 Jun 2037		
		1,357,035.860	Local 100.170573	1,359,350.60	100.106560	1,358,481.92	-868.68	0.11
Original Face:		32,313,742.000	Base 100.170573	1,359,350.60	100.106560	1,358,481.92	-868.68	0.11
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		388,760.890	Local 99.805109	388,003.23	100.664650	391,344.79	3,341.56	0.03
Original Face:		8,021,011.000	Base 99.805109	388,003.23	100.664650	391,344.79	3,341.56	0.03
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		287,790.010	Local 99.691570	286,902.38	100.547720	289,366.29	2,463.91	0.02
Original Face:		2,750,000.000	Base 99.691570	286,902.38	100.547720	289,366.29	2,463.91	0.02
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		708,170.530	Local 105.990105	750,590.69	110.800800	784,658.61	34,067.92	0.07
Original Face:		10,300,000.000	Base 105.990105	750,590.69	110.800800	784,658.61	34,067.92	0.07
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
		7,071,485.900	Local 102.576150	7,253,658.01	102.756060	7,266,380.29	12,722.28	0.61
Original Face:		10,000,000.000	Base 102.576150	7,253,658.01	102.756060	7,266,380.29	12,722.28	0.61
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG				4.000000	20 Dec 2038		
		48,592.050	Local 103.152244	50,123.79	100.475080	48,822.90	-1,300.89	0.00
Original Face:		5,000,000.000	Base 103.152244	50,123.79	100.475080	48,822.90	-1,300.89	0.00

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				0.375630	20 Apr 2067		
		181,059.980	Local 100.000000	181,059.98	99.870590	180,825.67	-234.31	0.02
Original Face:		2,754,386.000	Base 100.000000	181,059.98	99.870590	180,825.67	-234.31	0.02
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				0.355630	20 Jun 2063		
		76,485.310	Local 100.000000	76,485.31	99.942620	76,441.42	-43.89	0.01
Original Face:		9,934,606.000	Base 100.000000	76,485.31	99.942620	76,441.42	-43.89	0.01
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
		90,450.480	Local 100.786165	91,161.57	100.548010	90,946.16	-215.41	0.01
Original Face:		8,000,000.000	Base 100.786165	91,161.57	100.548010	90,946.16	-215.41	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
		1,242,842.170	Local 100.124525	1,244,389.82	102.519620	1,274,157.07	29,767.25	0.11
Original Face:		5,000,000.000	Base 100.124525	1,244,389.82	102.519620	1,274,157.07	29,767.25	0.11
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		400,311.380	Local 105.169271	421,004.56	108.645910	434,921.94	13,917.38	0.04
Original Face:		7,350,000.000	Base 105.169271	421,004.56	108.645910	434,921.94	13,917.38	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
		367,357.900	Local 99.968886	367,243.60	102.690150	377,240.38	9,996.78	0.03
Original Face:		5,000,000.000	Base 99.968886	367,243.60	102.690150	377,240.38	9,996.78	0.03
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
		544,067.810	Local 99.813005	543,050.43	101.765190	553,671.64	10,621.21	0.05
Original Face:		10,000,000.000	Base 99.813005	543,050.43	101.765190	553,671.64	10,621.21	0.05
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
		544,067.810	Local 100.969909	549,344.77	102.575710	558,081.42	8,736.65	0.05
Original Face:		10,000,000.000	Base 100.969909	549,344.77	102.575710	558,081.42	8,736.65	0.05
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		163,312.960	Local 101.698040	166,086.08	106.525830	173,970.49	7,884.41	0.01
Original Face:		5,000,000.000	Base 101.698040	166,086.08	106.525830	173,970.49	7,884.41	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
		182,198.010	Local 99.916053	182,045.06	101.872580	185,609.81	3,564.75	0.02
Original Face:		5,000,000.000	Base 99.916053	182,045.06	101.872580	185,609.81	3,564.75	0.02

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		988,817.820	Local 99.831050	98,714.21	105.383290	1,042,048.75	54,901.54	0.09
Original Face:		10,815,142.000	Base 99.831050	987,147.21	105.383290	1,042,048.75	54,901.54	0.09
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		408,202.220	Local 102.218589	41,258.55	108.065810	441,127.04	23,868.49	0.04
Original Face:		5,648,629.000	Base 102.218589	417,258.55	108.065810	441,127.04	23,868.49	0.04
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.451380	20 Nov 2042		
		8,634,013.310	Local 100.000000	8,634,013.31	99.880940	8,623,733.65	-10,279.66	0.72
Original Face:		25,333,333.000	Base 100.000000	8,634,013.31	99.880940	8,623,733.65	-10,279.66	0.72
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.495750	16 Nov 2041		
		2,240,192.400	Local 100.134767	2,243,211.45	100.078180	2,241,943.78	-1,267.67	0.19
Original Face:		10,000,000.000	Base 100.134767	2,243,211.45	100.078180	2,241,943.78	-1,267.67	0.19
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		960,168.140	Local 104.225028	1,000,735.51	105.989060	1,017,673.19	16,937.68	0.09
Original Face:		10,359,452.000	Base 104.225028	1,000,735.51	105.989060	1,017,673.19	16,937.68	0.09
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.495750	16 Dec 2041		
		4,097,698.270	Local 100.134916	4,103,226.73	100.177870	4,104,986.85	1,760.12	0.34
Original Face:		12,911,372.000	Base 100.134916	4,103,226.73	100.177870	4,104,986.85	1,760.12	0.34
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A				1.800000	16 Apr 2039		
		3,972,646.600	Local 101.175579	4,019,348.20	100.219980	3,981,385.63	-37,962.57	0.33
Original Face:		20,000,000.000	Base 101.175579	4,019,348.20	100.219980	3,981,385.63	-37,962.57	0.33
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		2,808,182.000	Local 95.533027	2,682,741.28	100.635310	2,826,022.66	143,281.38	0.24
Original Face:		10,000,000.000	Base 95.533027	2,682,741.28	100.635310	2,826,022.66	143,281.38	0.24
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		3,816,662.990	Local 100.922096	3,851,856.28	101.056120	3,856,971.53	5,115.25	0.32
Original Face:		25,000,000.000	Base 100.922096	3,851,856.28	101.056120	3,856,971.53	5,115.25	0.32
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		2,567,033.400	Local 100.166468	2,571,306.68	102.499000	2,631,183.56	59,876.88	0.22
Original Face:		10,000,000.000	Base 100.166468	2,571,306.68	102.499000	2,631,183.56	59,876.88	0.22

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C  
STATE OF ARIZONA  
FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,567,033.400	Local	100.797297	2,587,500.27	103.470120	2,656,112.54	68,612.27	0.22	
Original Face:	10,000,000.000	Base	100.797297	2,587,500.27	103.470120	2,656,112.54	68,612.27	0.22	
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.000000	20 Jan 2042		
	2,771,172.880	Local	101.707009	2,818,477.04	102.893420	2,851,354.55	32,877.51	0.24	
Original Face:	18,249,312.000	Base	101.707009	2,818,477.04	102.893420	2,851,354.55	32,877.51	0.24	
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
	2,636,605.570	Local	99.999999	2,636,605.55	101.293840	2,670,719.03	34,113.48	0.22	
Original Face:	10,000,000.000	Base	99.999999	2,636,605.55	101.293840	2,670,719.03	34,113.48	0.22	
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
	2,636,605.570	Local	101.536152	2,677,107.85	103.394610	2,726,108.05	49,000.20	0.23	
Original Face:	10,000,000.000	Base	101.536152	2,677,107.85	103.394610	2,726,108.05	49,000.20	0.23	
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
	2,663,187.500	Local	101.675591	2,707,811.64	103.177900	2,747,820.94	40,009.30	0.23	
Original Face:	10,000,000.000	Base	101.675591	2,707,811.64	103.177900	2,747,820.94	40,009.30	0.23	
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	8,694,620.820	Local	99.213846	8,626,267.70	100.385350	8,728,125.54	101,857.84	0.73	
Original Face:	18,000,000.000	Base	99.213846	8,626,267.70	100.385350	8,728,125.54	101,857.84	0.73	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	6,274,122.500	Local	94.546994	5,931,994.20	101.859660	6,390,799.85	458,805.65	0.54	
Original Face:	10,000,000.000	Base	94.546994	5,931,994.20	101.859660	6,390,799.85	458,805.65	0.54	
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.367480	16 Nov 2041		
	1,637,197.650	Local	99.090716	1,622,310.88	100.082960	1,638,555.87	16,244.99	0.14	
Original Face:	5,000,000.000	Base	99.090716	1,622,310.88	100.082960	1,638,555.87	16,244.99	0.14	
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
	7,293,379.800	Local	99.366927	7,247,207.40	100.879730	7,357,541.85	110,334.45	0.62	
Original Face:	15,000,000.000	Base	99.366927	7,247,207.40	100.879730	7,357,541.85	110,334.45	0.62	
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
	310,542.190	Local	101.281829	314,522.81	103.179630	320,416.28	5,893.47	0.03	
Original Face:	1,000,000.000	Base	101.281829	314,522.81	103.179630	320,416.28	5,893.47	0.03	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		1,152,856.780	Local 100.717722	1,161,131.09	106.478790	1,227,547.95	66,416.86	0.10
Original Face:		2,000,000.000	Base 100.717722	1,161,131.09	106.478790	1,227,547.95	66,416.86	0.10
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		519,413.370	Local 100.808185	523,611.19	104.673120	543,686.18	20,074.99	0.05
Original Face:		1,000,000.000	Base 100.808185	523,611.19	104.673120	543,686.18	20,074.99	0.05
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		830,635.100	Local 101.050967	839,364.80	103.313110	858,154.95	18,790.15	0.07
Original Face:		5,000,000.000	Base 101.050967	839,364.80	103.313110	858,154.95	18,790.15	0.07
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		2,165,976.350	Local 100.769096	2,182,634.78	102.096050	2,211,376.30	28,741.52	0.19
Original Face:		5,985,000.000	Base 100.769096	2,182,634.78	102.096050	2,211,376.30	28,741.52	0.19
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		3,607,488.900	Local 97.765322	3,526,873.14	104.463610	3,768,513.14	241,640.00	0.32
Original Face:		5,000,000.000	Base 97.765322	3,526,873.14	104.463610	3,768,513.14	241,640.00	0.32
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		4,224,135.510	Local 100.805673	4,258,168.23	104.650000	4,420,557.81	162,389.58	0.37
Original Face:		20,000,000.000	Base 100.805673	4,258,168.23	104.650000	4,420,557.81	162,389.58	0.37
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		2,196,327.770	Local 100.222255	2,201,209.22	103.562180	2,274,564.92	73,355.70	0.19
Original Face:		10,000,000.000	Base 100.222255	2,201,209.22	103.562180	2,274,564.92	73,355.70	0.19
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		2,991,520.120	Local 95.914130	2,869,290.51	102.120210	3,054,946.63	185,656.12	0.26
Original Face:		4,000,000.000	Base 95.914130	2,869,290.51	102.120210	3,054,946.63	185,656.12	0.26
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,077,121.500	Local 96.454280	3,932,558.17	102.252940	4,168,976.60	236,418.43	0.35
Original Face:		5,000,000.000	Base 96.454280	3,932,558.17	102.252940	4,168,976.60	236,418.43	0.35
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
		937,061.540	Local 99.557789	932,917.75	100.894370	945,442.34	12,524.59	0.08
Original Face:		5,000,000.000	Base 99.557789	932,917.75	100.894370	945,442.34	12,524.59	0.08

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		3,301,276.600	Local 99.902408	3,298,054.82	102.427420	3,381,412.45	83,357.63	0.28
Original Face:		10,000,000.000	Base 99.902408	3,298,054.82	102.427420	3,381,412.45	83,357.63	0.28
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
		636,752.450	Local 101.094509	643,721.76	100.477800	639,794.85	-3,926.91	0.05
Original Face:		5,110,000.000	Base 101.094509	643,721.76	100.477800	639,794.85	-3,926.91	0.05
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
		797,097.240	Local 99.283086	791,382.74	100.894130	804,224.33	12,841.59	0.07
Original Face:		5,000,000.000	Base 99.283086	791,382.74	100.894130	804,224.33	12,841.59	0.07
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,859,280.070	Local 100.083192	1,860,826.85	102.514420	1,906,030.18	45,203.33	0.16
Original Face:		5,000,000.000	Base 100.083192	1,860,826.85	102.514420	1,906,030.18	45,203.33	0.16
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
		991,234.080	Local 101.428565	1,005,394.50	101.273770	1,003,860.12	-1,534.38	0.08
Original Face:		3,000,000.000	Base 101.428565	1,005,394.50	101.273770	1,003,860.12	-1,534.38	0.08
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		2,422,251.460	Local 100.000000	2,422,251.46	104.015270	2,519,511.40	97,259.94	0.21
Original Face:		10,000,000.000	Base 100.000000	2,422,251.46	104.015270	2,519,511.40	97,259.94	0.21
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.150000	15 Mar 2030		
		23,750,000.000	Local 100.000000	23,750,000.00	100.000000	23,750,000.00	0.00	1.99
Original Face:		25,000,000.000	Base 100.000000	23,750,000.00	100.000000	23,750,000.00	0.00	1.99
6903535R4	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/24 2.82				2.820000	20 Mar 2024		
		7,000,000.000	Local 100.000000	7,000,000.00	104.525864	7,316,810.48	316,810.48	0.61
Original Face:		7,000,000.000	Base 100.000000	7,000,000.00	104.525864	7,316,810.48	316,810.48	0.61
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.150000	13 Aug 2027		
		8,000,000.000	Local 100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.67
Original Face:		8,000,000.000	Base 100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.67
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.150000	15 Sep 2026		
		2,000,000.000	Local 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.17
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.17

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		1,200,000.000	Local 108.422585	1,301,071.02	108.698963	1,304,387.56	3,316.54	0.11
			Base 108.422585	1,301,071.02	108.698963	1,304,387.56	3,316.54	0.11
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		3,000,000.000	Local 99.893093	2,996,792.78	104.918737	3,147,562.11	150,769.33	0.26
			Base 99.893093	2,996,792.78	104.918737	3,147,562.11	150,769.33	0.26
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
		1,831,093.320	Local 106.486045	1,949,858.85	107.630670	1,970,818.01	20,959.16	0.17
Original Face:		28,600,000.000	Base 106.486045	1,949,858.85	107.630670	1,970,818.01	20,959.16	0.17
83164LLC3	SBA POOL 509323 SBA 09/22 FLOATING VAR				2.825000	25 Sep 2022		
		58,742.350	Local 101.536796	59,645.10	99.036512	58,176.37	-1,468.73	0.00
Original Face:		2,348,960.000	Base 101.536796	59,645.10	99.036512	58,176.37	-1,468.73	0.00
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				2.575000	25 Aug 2024		
		565,043.110	Local 102.618267	579,837.45	100.371860	567,144.28	-12,693.17	0.05
Original Face:		4,240,960.000	Base 102.618267	579,837.45	100.371860	567,144.28	-12,693.17	0.05
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				2.825000	25 Feb 2024		
		602,774.740	Local 102.631303	618,635.57	100.478948	605,661.72	-12,973.85	0.05
Original Face:		6,113,646.000	Base 102.631303	618,635.57	100.478948	605,661.72	-12,973.85	0.05
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				4.075000	25 Jul 2024		
		616,506.860	Local 104.528581	644,425.87	102.419991	631,426.27	-12,999.60	0.05
Original Face:		4,650,545.000	Base 104.528581	644,425.87	102.419991	631,426.27	-12,999.60	0.05
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				4.176000	25 Nov 2024		
		1,052,632.220	Local 105.099946	1,106,315.90	103.326075	1,087,643.56	-18,672.34	0.09
Original Face:		12,180,140.000	Base 105.099946	1,106,315.90	103.326075	1,087,643.56	-18,672.34	0.09
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				4.000000	25 Jan 2025		
		2,201,533.060	Local 105.011992	2,311,873.73	102.417230	2,254,749.18	-57,124.55	0.19
Original Face:		10,243,765.000	Base 105.011992	2,311,873.73	102.417230	2,254,749.18	-57,124.55	0.19
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				4.608000	25 Jan 2029		
		1,882,366.480	Local 109.342042	2,058,217.95	106.397427	2,002,789.50	-55,428.45	0.17
Original Face:		5,000,000.000	Base 109.342042	2,058,217.95	106.397427	2,002,789.50	-55,428.45	0.17

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
	5,000,000.000	Local	101.150933	5,057,546.67	101.088171	5,054,408.55	-3,138.12	0.42	
		Base	101.150933	5,057,546.67	101.088171	5,054,408.55	-3,138.12	0.42	
90376PBM2	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/21 0.00000						23 Jul 2021		
	5,485,000.000	Local	100.083076	5,489,556.71	99.843000	5,476,388.55	-13,168.16	0.46	
		Base	100.083076	5,489,556.71	99.843000	5,476,388.55	-13,168.16	0.46	
90376PBT7	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000					0.010000	24 Jan 2025		
	2,700,000.000	Local	100.070266	2,701,897.19	99.403000	2,683,881.00	-18,016.19	0.23	
		Base	100.070266	2,701,897.19	99.403000	2,683,881.00	-18,016.19	0.23	
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2025		
	3,000,000.000	Local	100.034530	3,001,035.89	99.395000	2,981,850.00	-19,185.89	0.25	
		Base	100.034530	3,001,035.89	99.395000	2,981,850.00	-19,185.89	0.25	
9127963T4	TREASURY BILL 01/21 0.00000					0.010000	07 Jan 2021		
	35,000,000.000	Local	99.970222	34,989,577.76	99.984417	34,994,545.95	4,968.19	2.94	
		Base	99.970222	34,989,577.76	99.984417	34,994,545.95	4,968.19	2.94	
9127963V9	TREASURY BILL 01/21 0.00000					0.010000	21 Jan 2021		
	25,000,000.000	Local	99.970750	24,992,687.52	99.980778	24,995,194.50	2,506.98	2.10	
		Base	99.970750	24,992,687.52	99.980778	24,995,194.50	2,506.98	2.10	
9127964Q9	TREASURY BILL 11/20 0.00000						03 Nov 2020		
	20,000,000.000	Local	99.999417	19,999,883.34	99.999831	19,999,966.20	82.86	1.68	
		Base	99.999417	19,999,883.34	99.999831	19,999,966.20	82.86	1.68	
9127965C9	TREASURY BILL 12/20 0.00000						15 Dec 2020		
	20,000,000.000	Local	99.987167	19,997,433.33	99.989847	19,997,969.40	536.07	1.68	
		Base	99.987167	19,997,433.33	99.989847	19,997,969.40	536.07	1.68	
9127965D7	TREASURY BILL 12/20 0.00000						22 Dec 2020		
	20,000,000.000	Local	99.985125	19,997,025.00	99.987847	19,997,569.40	544.40	1.68	
		Base	99.985125	19,997,025.00	99.987847	19,997,569.40	544.40	1.68	
912796B65	CASH MGMT BILL 02/21 0.00000						02 Feb 2021		
	20,000,000.000	Local	99.971583	19,994,316.66	99.975722	19,995,144.40	827.74	1.68	
		Base	99.971583	19,994,316.66	99.975722	19,995,144.40	827.74	1.68	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
912796B73	CASH MGMT BILL 02/21 0.00000	20,000,000.000	Local	99.968056	19,993,611.11	99.965625	19,993,125.00	-486.11	1.68
			Base	99.968056	19,993,611.11	99.965625	19,993,125.00	-486.11	1.68
9128285G1	US TREASURY N/B 10/20 2.875	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.84
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.84
9128285Q9	US TREASURY N/B 11/20 2.75	40,000,000.000	Local	100.061984	40,024,793.63	100.199526	40,079,810.40	55,016.77	3.36
			Base	100.061984	40,024,793.63	100.199526	40,079,810.40	55,016.77	3.36
9128285X4	US TREASURY N/B 01/21 2.5	20,000,000.000	Local	99.998993	19,999,798.60	100.571809	20,114,361.80	114,563.20	1.69
			Base	99.998993	19,999,798.60	100.571809	20,114,361.80	114,563.20	1.69
9128286V7	US TREASURY N/B 05/21 2.125	20,000,000.000	Local	100.335275	20,067,055.08	101.148438	20,229,687.60	162,632.52	1.70
			Base	100.335275	20,067,055.08	101.148438	20,229,687.60	162,632.52	1.70
9128287F1	US TREASURY N/B 07/21 1.75	30,000,000.000	Local	100.021912	30,006,573.70	101.203125	30,360,937.50	354,363.80	2.55
			Base	100.021912	30,006,573.70	101.203125	30,360,937.50	354,363.80	2.55
912828B58	US TREASURY N/B 01/21 2.125	5,000,000.000	Local	100.176744	5,008,837.18	100.480170	5,024,008.50	15,171.32	0.42
			Base	100.176744	5,008,837.18	100.480170	5,024,008.50	15,171.32	0.42
912828P87	US TREASURY N/B 02/21 1.125	5,000,000.000	Local	99.940620	4,997,031.00	100.335938	5,016,796.90	19,765.90	0.42
			Base	99.940620	4,997,031.00	100.335938	5,016,796.90	19,765.90	0.42
912828R93	US TREASURY N/B 06/18 0.625	0.000	Local	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
			Base	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
912828S27	US TREASURY N/B 06/21 1.125	20,000,000.000	Local	99.714768	19,942,953.59	100.664062	20,132,812.40	189,858.81	1.69
			Base	99.714768	19,942,953.59	100.664062	20,132,812.40	189,858.81	1.69

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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		
912828TR1	US TREASURY N/B 09/19 1	0.000	Local	0.000000	-0.03	1.000000	30 Sep 2019	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.00	0.03	0.00
912828VK3	US TREASURY N/B 06/18 1.375	0.000	Local	0.000000	3,127.38	1.375000	30 Jun 2018	0.00	-3,127.38	0.00
			Base	0.000000	3,127.38	0.000000	0.00	0.00	-3,127.38	0.00
912828W89	US TREASURY N/B 03/22 1.875	25,000,000.000	Local	102.468326	25,617,081.50	1.875000	31 Mar 2022	25,608,398.50	-8,683.00	2.15
			Base	102.468326	25,617,081.50	102.433594	25,608,398.50	25,608,398.50	-8,683.00	2.15
912828WR7	US TREASURY N/B 06/21 2.125	5,000,000.000	Local	101.319228	5,065,961.41	2.125000	30 Jun 2021	5,066,015.60	54.19	0.43
			Base	101.319228	5,065,961.41	101.320312	5,066,015.60	5,066,015.60	54.19	0.43
912828XG0	US TREASURY N/B 06/22 2.125	5,000,000.000	Local	100.337584	5,016,879.21	2.125000	30 Jun 2022	5,163,476.55	146,597.34	0.43
			Base	100.337584	5,016,879.21	103.269531	5,163,476.55	5,163,476.55	146,597.34	0.43
912828XV7	US TREASURY N/B 06/19 1.25	0.000	Local	0.000000	-0.03	1.250000	30 Jun 2019	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.00	0.03	0.00
912828XY1	US TREASURY N/B 06/20 2.5	0.000	Local	0.000000	0.06	2.500000	30 Jun 2020	0.00	-0.06	0.00
			Base	0.000000	0.06	0.000000	0.00	0.00	-0.06	0.00
912828Y20	US TREASURY N/B 07/21 2.625	10,000,000.000	Local	101.753290	10,175,328.95	2.625000	15 Jul 2021	10,174,609.40	-719.55	0.85
			Base	101.753290	10,175,328.95	101.746094	10,174,609.40	10,174,609.40	-719.55	0.85
912828YP9	US TREASURY N/B 10/21 1.5	20,000,000.000	Local	99.896591	19,979,318.18	1.500000	31 Oct 2021	20,268,750.00	289,431.82	1.70
			Base	99.896591	19,979,318.18	101.343750	20,268,750.00	20,268,750.00	289,431.82	1.70
912828YT1	US TREASURY N/B 11/21 1.5	10,000,000.000	Local	100.048239	10,004,823.93	1.500000	30 Nov 2021	10,145,312.50	140,488.57	0.85
			Base	100.048239	10,004,823.93	101.453125	10,145,312.50	10,145,312.50	140,488.57	0.85

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C  
STATE OF ARIZONA  
FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>US DOLLAR Total</b>								
		593,043,793.490	Local	594,731,706.09		599,442,360.95	4,710,654.86	50.32
Original Face:		761,876,263.000	Base	594,731,706.09		599,442,360.95	4,710,654.86	50.32
<b>FIXED INCOME Total</b>								
		593,043,793.490	Base	594,731,706.09		599,442,360.95	4,710,654.86	50.32
Original Face:		761,876,263.000						

# Holdings

ST OF AZ POOL 2 ST AGCY FF&C  
 STATE OF ARIZONA  
 FUND: ATZA



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		1,185,052,682.410	Base	1,186,589,823.48		1,191,300,478.34	4,710,654.86	100.00
Original Face:		761,876,263.000						

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## 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	
		287,886.100	Local	1.000000	287,886.10	1.000000	287,886.10	0.00	0.01
			Base	1.000000	287,886.10	1.000000	287,886.10	0.00	0.01

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	287,886.100	Local	287,886.10		287,886.10	0.00	0.01
		Base	287,886.10		287,886.10	0.00	0.01

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	287,886.100	Base	287,886.10		287,886.10	0.00	0.01

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PLP4	AMAZON COM INC DISC COML	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.994500	19,998,900.00	99.994500	19,998,900.00	0.00	0.39
			Base	99.994500	19,998,900.00	99.994500	19,998,900.00	0.00	0.39

02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.975698	4,998,784.89	99.975698	4,998,784.89	0.00	0.10
			Base	99.975698	4,998,784.89	99.975698	4,998,784.89	0.00	0.10

03785DMB9	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.19
			Base	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.19

03785DN44	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.980444	9,998,044.44	99.980444	9,998,044.44	0.00	0.19
			Base	99.980444	9,998,044.44	99.980444	9,998,044.44	0.00	0.19

06367BTJ8	BANK OF MONTREAL-	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.39
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.39

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
091995001	BLACKROCK INVT QUALITY				0.000000	02 Nov 2020			
		10,005,348.270	Local	100.000000	10,005,348.27	100.000000	10,005,348.27	0.00	0.19
			Base	100.000000	10,005,348.27	100.000000	10,005,348.27	0.00	0.19
11563VNE3	BROWN-FORMAN CORP.				0.160000	14 Jan 2021			
		2,000,000.000	Local	99.967112	1,999,342.23	99.967112	1,999,342.23	0.00	0.04
			Base	99.967112	1,999,342.23	99.967112	1,999,342.23	0.00	0.04
138994009	CANTOR FITZGERALD REPO REPO				0.090000	02 Nov 2020			
		650,000,000.000	Local	100.000000	650,000,000.00	100.000000	650,000,000.00	0.00	12.52
			Base	100.000000	650,000,000.00	100.000000	650,000,000.00	0.00	12.52
138994009	CANTOR FITZGERALD REPO REPO				0.300000	02 Nov 2020			
		65,000,000.000	Local	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	1.25
			Base	100.000000	65,000,000.00	100.000000	65,000,000.00	0.00	1.25
138994009	CANTOR FITZGERALD REPO REPO				0.300000	09 Nov 2020			
		80,000,000.000	Local	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.54
			Base	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	1.54
138994009	CANTOR FITZGERALD REPO REPO				0.400000	19 Jan 2021			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.29
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.29
138994009	CANTOR FITZGERALD REPO REPO				0.400000	01 Feb 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.10
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.10
16677JL38	CHEVRON CORP				0.190000	03 Nov 2020			
		25,000,000.000	Local	99.998944	24,999,736.11	99.998944	24,999,736.11	0.00	0.48
			Base	99.998944	24,999,736.11	99.998944	24,999,736.11	0.00	0.48
16677JLC8	CHEVRON CORP				0.230000	12 Nov 2020			
		20,000,000.000	Local	99.992972	19,998,594.44	99.992972	19,998,594.44	0.00	0.39
			Base	99.992972	19,998,594.44	99.992972	19,998,594.44	0.00	0.39
19121ALJ8	COCA-COLA COMPANY				0.800000	18 Nov 2020			
		27,775,000.000	Local	99.962222	27,764,507.22	99.962222	27,764,507.22	0.00	0.53
			Base	99.962222	27,764,507.22	99.962222	27,764,507.22	0.00	0.53

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
19121AMJ7	COCA-COLA COMPANY	10,000,000.000	Local	99.988250	9,998,825.00	99.988250	9,998,825.00	0.19
			Base	99.988250	9,998,825.00	99.988250	9,998,825.00	0.19
19121ANK3	COCA-COLA COMPANY	11,790,000.000	Local	99.978056	11,787,412.75	99.978056	11,787,412.75	0.23
			Base	99.978056	11,787,412.75	99.978056	11,787,412.75	0.23
22599G006	CREDIT AGRICOLE REPO REPO	23,667,403.220	Local	100.000000	23,667,403.22	100.000000	23,667,403.22	0.46
			Base	100.000000	23,667,403.22	100.000000	23,667,403.22	0.46
2546R2NF9	WALT DISNEY CO	10,000,000.000	Local	99.885417	9,988,541.66	99.885417	9,988,541.66	0.19
			Base	99.885417	9,988,541.66	99.885417	9,988,541.66	0.19
2546R2TF3	WALT DISNEY CO	10,000,000.000	Local	99.686111	9,968,611.11	99.686111	9,968,611.11	0.19
			Base	99.686111	9,968,611.11	99.686111	9,968,611.11	0.19
2546R2UP9	WALT DISNEY CO	1,774,000.000	Local	99.765333	1,769,837.01	99.765333	1,769,837.01	0.03
			Base	99.765333	1,769,837.01	99.765333	1,769,837.01	0.03
2546R2UP9	WALT DISNEY CO	540,000.000	Local	99.743333	538,614.00	99.743333	538,614.00	0.01
			Base	99.743333	538,614.00	99.743333	538,614.00	0.01
26055AL20	DOW CHEMICAL COMPANY	25,000,000.000	Local	99.999444	24,999,861.11	99.999444	24,999,861.11	0.48
			Base	99.999444	24,999,861.11	99.999444	24,999,861.11	0.48
26055AMX1	DOW CHEMICAL COMPANY	10,000,000.000	Local	99.946667	9,994,666.67	99.946667	9,994,666.67	0.19
			Base	99.946667	9,994,666.67	99.946667	9,994,666.67	0.19
29101ANF7	EMERSON ELECTRIC CO	10,000,000.000	Local	99.979167	9,997,916.67	99.979167	9,997,916.67	0.19
			Base	99.979167	9,997,916.67	99.979167	9,997,916.67	0.19

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
30229APS2	EXXON MOBIL CORP					0.210000	26 Feb 2021		
	15,000,000.000	Local	99.931750	14,989,762.50	99.931750	14,989,762.50	0.00	0.29	
		Base	99.931750	14,989,762.50	99.931750	14,989,762.50	0.00	0.29	
30229AQR3	EXXON MOBIL CORP					0.190000	25 Mar 2021		
	25,000,000.000	Local	99.924000	24,981,000.00	99.924000	24,981,000.00	0.00	0.48	
		Base	99.924000	24,981,000.00	99.924000	24,981,000.00	0.00	0.48	
41282JN80	HARLEY-DAVIDSON FND CP					0.600000	08 Jan 2021		
	20,000,000.000	Local	99.886667	19,977,333.33	99.886667	19,977,333.33	0.00	0.38	
		Base	99.886667	19,977,333.33	99.886667	19,977,333.33	0.00	0.38	
43851TT89	HONEYWELL INTERNATN'					0.180000	08 Jun 2021		
	1,850,000.000	Local	99.890500	1,847,974.25	99.890500	1,847,974.25	0.00	0.04	
		Base	99.890500	1,847,974.25	99.890500	1,847,974.25	0.00	0.04	
43851TW28	HONEYWELL INTERNATN'					0.200000	02 Sep 2021		
	10,000,000.000	Local	99.830556	9,983,055.56	99.830556	9,983,055.56	0.00	0.19	
		Base	99.830556	9,983,055.56	99.830556	9,983,055.56	0.00	0.19	
43851TWF9	HONEYWELL INTERNATN'					0.190000	15 Sep 2021		
	15,000,000.000	Local	99.832167	14,974,825.00	99.832167	14,974,825.00	0.00	0.29	
		Base	99.832167	14,974,825.00	99.832167	14,974,825.00	0.00	0.29	
43851TXE1	HONEYWELL INTERNATN'					0.200000	14 Oct 2021		
	30,000,000.000	Local	99.807222	29,942,166.66	99.807222	29,942,166.66	0.00	0.58	
		Base	99.807222	29,942,166.66	99.807222	29,942,166.66	0.00	0.58	
47816FM16	JOHNSON & JOHNSON					0.170000	01 Dec 2020		
	25,000,000.000	Local	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	0.48	
		Base	99.985833	24,996,458.33	99.985833	24,996,458.33	0.00	0.48	
47816FN56	JOHNSON & JOHNSON					0.170000	05 Jan 2021		
	20,000,000.000	Local	99.969306	19,993,861.11	99.969306	19,993,861.11	0.00	0.39	
		Base	99.969306	19,993,861.11	99.969306	19,993,861.11	0.00	0.39	
49436TLD7	KIMBERLY CLARK CORP.					0.100000	13 Nov 2020		
	25,000,000.000	Local	99.996667	24,999,166.66	99.996667	24,999,166.66	0.00	0.48	
		Base	99.996667	24,999,166.66	99.996667	24,999,166.66	0.00	0.48	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
57576JLC4	MASSACHUSETTS MUT LIFE INS CO				0.100000	12 Nov 2020			
		25,000,000.000	Local	99.996944	24,999,236.11	99.996944	24,999,236.11	0.00	0.48
			Base	99.996944	24,999,236.11	99.996944	24,999,236.11	0.00	0.48
58934ANM4	MERCK & CO. INC				0.100000	21 Jan 2021			
		25,000,000.000	Local	99.977500	24,994,375.00	99.977500	24,994,375.00	0.00	0.48
			Base	99.977500	24,994,375.00	99.977500	24,994,375.00	0.00	0.48
59157TMM2	METLIFE SHORT TERM FDG				0.130000	21 Dec 2020			
		15,000,000.000	Local	99.981944	14,997,291.67	99.981944	14,997,291.67	0.00	0.29
			Base	99.981944	14,997,291.67	99.981944	14,997,291.67	0.00	0.29
59157TQF3	METLIFE SHORT TERM FDG				0.180000	15 Mar 2021			
		15,000,000.000	Local	99.933000	14,989,950.00	99.933000	14,989,950.00	0.00	0.29
			Base	99.933000	14,989,950.00	99.933000	14,989,950.00	0.00	0.29
60689FMU9	MIZUHO BANK LTD				0.140000	28 Dec 2020			
		20,000,000.000	Local	99.977833	19,995,566.67	99.977833	19,995,566.67	0.00	0.39
			Base	99.977833	19,995,566.67	99.977833	19,995,566.67	0.00	0.39
64105GLP7	NESTLE CAP CORP				0.070000	23 Nov 2020			
		10,000,000.000	Local	99.995722	9,999,572.22	99.995722	9,999,572.22	0.00	0.19
			Base	99.995722	9,999,572.22	99.995722	9,999,572.22	0.00	0.19
64105GNR1	NESTLE CAP CORP				0.170000	25 Jan 2021			
		20,000,000.000	Local	99.959861	19,991,972.22	99.959861	19,991,972.22	0.00	0.38
			Base	99.959861	19,991,972.22	99.959861	19,991,972.22	0.00	0.38
64106GLW1	NESTLE FIN FRANCE S.				0.060000	30 Nov 2020			
		20,000,000.000	Local	99.995167	19,999,033.33	99.995167	19,999,033.33	0.00	0.39
			Base	99.995167	19,999,033.33	99.995167	19,999,033.33	0.00	0.39
71344TPS5	PEPSICO INC				0.180000	26 Feb 2021			
		25,000,000.000	Local	99.941500	24,985,375.00	99.941500	24,985,375.00	0.00	0.48
			Base	99.941500	24,985,375.00	99.941500	24,985,375.00	0.00	0.48
71344TQ13	PEPSICO INC				0.200000	01 Mar 2021			
		25,000,000.000	Local	99.933333	24,983,333.33	99.933333	24,983,333.33	0.00	0.48
			Base	99.933333	24,983,333.33	99.933333	24,983,333.33	0.00	0.48

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
71708EL94	PFIZER INC	20,000,000.000	Local	99.997556	19,999,511.11	99.997556	19,999,511.11	0.00	0.39
			Base	99.997556	19,999,511.11	99.997556	19,999,511.11	0.00	0.39
71708ELG8	PFIZER INC	20,000,000.000	Local	99.995833	19,999,166.67	99.995833	19,999,166.67	0.00	0.39
			Base	99.995833	19,999,166.67	99.995833	19,999,166.67	0.00	0.39
74271TM83	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.989722	24,997,430.56	99.989722	24,997,430.56	0.00	0.48
			Base	99.989722	24,997,430.56	99.989722	24,997,430.56	0.00	0.48
74271TN58	PROCTOR GAMBLE AND CO	15,000,000.000	Local	99.981944	14,997,291.67	99.981944	14,997,291.67	0.00	0.29
			Base	99.981944	14,997,291.67	99.981944	14,997,291.67	0.00	0.29
74271TNF6	PROCTOR GAMBLE AND CO	10,000,000.000	Local	99.979167	9,997,916.67	99.979167	9,997,916.67	0.00	0.19
			Base	99.979167	9,997,916.67	99.979167	9,997,916.67	0.00	0.19
74271TRF2	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.940417	24,985,104.17	99.940417	24,985,104.17	0.00	0.48
			Base	99.940417	24,985,104.17	99.940417	24,985,104.17	0.00	0.48
8225X2U77	SHELL INTNL FNC B.V	15,000,000.000	Local	99.724444	14,958,666.67	99.724444	14,958,666.67	0.00	0.29
			Base	99.724444	14,958,666.67	99.724444	14,958,666.67	0.00	0.29
8225X2U85	SHELL INTNL FNC B.V	6,000,000.000	Local	99.723333	5,983,400.00	99.723333	5,983,400.00	0.00	0.12
			Base	99.723333	5,983,400.00	99.723333	5,983,400.00	0.00	0.12
8225X2UC6	SHELL INTNL FNC B.V	25,000,000.000	Local	99.718889	24,929,722.22	99.718889	24,929,722.22	0.00	0.48
			Base	99.718889	24,929,722.22	99.718889	24,929,722.22	0.00	0.48
88602TLH4	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.995111	14,999,266.67	99.995111	14,999,266.67	0.00	0.29
			Base	99.995111	14,999,266.67	99.995111	14,999,266.67	0.00	0.29

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
89114NRN7	TORONTO-DOMINION				0.200000	02 Apr 2021			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.48
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.48
89119ALG1	TORONTO DOMINION BANK				0.140000	16 Nov 2020			
		15,000,000.000	Local	99.994167	14,999,125.00	99.994167	14,999,125.00	0.00	0.29
			Base	99.994167	14,999,125.00	99.994167	14,999,125.00	0.00	0.29
89119ALL0	TORONTO DOMINION BANK				0.110000	20 Nov 2020			
		20,000,000.000	Local	99.994194	19,998,838.89	99.994194	19,998,838.89	0.00	0.39
			Base	99.994194	19,998,838.89	99.994194	19,998,838.89	0.00	0.39
90328AN66	USAA CAPITAL CORP				0.130000	06 Jan 2021			
		25,000,000.000	Local	99.976167	24,994,041.67	99.976167	24,994,041.67	0.00	0.48
			Base	99.976167	24,994,041.67	99.976167	24,994,041.67	0.00	0.48
91058TLD6	UNITED HEALTHCARE CO				0.150000	13 Nov 2020			
		25,000,000.000	Local	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	0.48
			Base	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	0.48
9113A2LW4	UNITED PARCEL SERVIC				0.150000	30 Nov 2020			
		15,000,000.000	Local	99.987917	14,998,187.50	99.987917	14,998,187.50	0.00	0.29
			Base	99.987917	14,998,187.50	99.987917	14,998,187.50	0.00	0.29
9113A2NS1	UNITED PARCEL SERVIC				0.180000	26 Jan 2021			
		15,000,000.000	Local	99.957000	14,993,550.00	99.957000	14,993,550.00	0.00	0.29
			Base	99.957000	14,993,550.00	99.957000	14,993,550.00	0.00	0.29
9127962Q1	TREASURY BILL 04/21 0.00000				0.112000	22 Apr 2021			
		20,000,000.000	Local	99.946489	19,989,297.77	99.946489	19,989,297.77	0.00	0.38
			Base	99.946489	19,989,297.77	99.946489	19,989,297.77	0.00	0.38
9127963H0	TREASURY BILL 06/21 0.00000				0.103500	17 Jun 2021			
		100,000,000.000	Local	99.936160	99,936,160.01	99.936160	99,936,160.01	0.00	1.92
			Base	99.936160	99,936,160.01	99.936160	99,936,160.01	0.00	1.92
9127963S6	TREASURY BILL 07/21 0.00000				0.101000	15 Jul 2021			
		40,000,000.000	Local	99.928178	39,971,271.11	99.928178	39,971,271.11	0.00	0.77
			Base	99.928178	39,971,271.11	99.928178	39,971,271.11	0.00	0.77

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
9127963W7	TREASURY BILL 02/21 0.00000					0.100000	04 Feb 2021		
	40,000,000.000	Local		99.973611	39,989,444.44	99.973611	39,989,444.44	0.00	0.77
		Base		99.973611	39,989,444.44	99.973611	39,989,444.44	0.00	0.77
9127964U0	TREASURY BILL 12/20 0.00000					0.085000	01 Dec 2020		
	40,000,000.000	Local		99.992917	39,997,166.67	99.992917	39,997,166.67	0.00	0.77
		Base		99.992917	39,997,166.67	99.992917	39,997,166.67	0.00	0.77
9127964X4	TREASURY BILL 04/21 0.00000					0.105000	08 Apr 2021		
	20,000,000.000	Local		99.953917	19,990,783.34	99.953917	19,990,783.34	0.00	0.38
		Base		99.953917	19,990,783.34	99.953917	19,990,783.34	0.00	0.38
9127964Y2	TREASURY BILL 04/21 0.00000					0.105500	15 Apr 2021		
	40,000,000.000	Local		99.951646	39,980,658.33	99.951646	39,980,658.33	0.00	0.77
		Base		99.951646	39,980,658.33	99.951646	39,980,658.33	0.00	0.77
9127965D7	TREASURY BILL 12/20 0.00000					0.087500	22 Dec 2020		
	40,000,000.000	Local		99.987604	39,995,041.67	99.987604	39,995,041.67	0.00	0.77
		Base		99.987604	39,995,041.67	99.987604	39,995,041.67	0.00	0.77
912796TU3	TREASURY BILL 12/20 0.00000					0.082000	03 Dec 2020		
	60,000,000.000	Local		99.992145	59,995,287.12	99.992145	59,995,287.12	0.00	1.16
		Base		99.992145	59,995,287.12	99.992145	59,995,287.12	0.00	1.16
912796TY5	TREASURY BILL 12/20 0.00000					0.115000	31 Dec 2020		
	40,000,000.000	Local		99.976406	39,990,562.50	99.976406	39,990,562.50	0.00	0.77
		Base		99.976406	39,990,562.50	99.976406	39,990,562.50	0.00	0.77
912796UC1	TREASURY BILL 01/21 0.00000					0.090000	28 Jan 2021		
	40,000,000.000	Local		99.978000	39,991,200.00	99.978000	39,991,200.00	0.00	0.77
		Base		99.978000	39,991,200.00	99.978000	39,991,200.00	0.00	0.77
912796XE4	TREASURY BILL 02/21 0.00000					0.110000	25 Feb 2021		
	65,000,000.000	Local		99.956426	64,971,676.67	99.956426	64,971,676.67	0.00	1.25
		Base		99.956426	64,971,676.67	99.956426	64,971,676.67	0.00	1.25
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.090000	19 Nov 2020		
	20,000,000.000	Local		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.39
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.39

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
926NKW009	AMHERST PIERPONT 04/15 VAR	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	5.78
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	5.78
926NKW009	AMHERST PIERPONT 04/15 VAR	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.96
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.96
930ABD003	FIDELITY INVESTMENTS MONEY	15,054,821.760	Local	100.000000	15,054,821.76	100.000000	15,054,821.76	0.00	0.29
			Base	100.000000	15,054,821.76	100.000000	15,054,821.76	0.00	0.29
94107MUS3	WASTE MANAGEMENT INC	30,000,000.000	Local	99.740417	29,922,125.00	99.740417	29,922,125.00	0.00	0.58
			Base	99.740417	29,922,125.00	99.740417	29,922,125.00	0.00	0.58
966VMM002	JP MORGAN MONEY MARKET	10,045,642.260	Local	100.000000	10,045,642.26	100.000000	10,045,642.26	0.00	0.19
			Base	100.000000	10,045,642.26	100.000000	10,045,642.26	0.00	0.19
979QHR003	SOUTH STREET REPO	335,000,000.000	Local	100.000000	335,000,000.00	100.000000	335,000,000.00	0.00	6.45
			Base	100.000000	335,000,000.00	100.000000	335,000,000.00	0.00	6.45
979QHR003	SOUTH STREET REPO	573,085,549.690	Local	100.000000	573,085,549.69	100.000000	573,085,549.69	0.00	11.04
			Base	100.000000	573,085,549.69	100.000000	573,085,549.69	0.00	11.04
<b>US DOLLAR Total</b>		3,658,587,765.200	Local		3,657,831,913.56		3,657,831,913.56	0.00	70.44
			Base		3,657,831,913.56		3,657,831,913.56	0.00	70.44
<b>CASH EQUIVALENT Total</b>		3,658,587,765.200	Base		3,657,831,913.56		3,657,831,913.56	0.00	70.44
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
00287YBG3	ABBVIE INC SR UNSECURED 144A 11/21 2.15				2.150000	19 Nov 2021		
		7,000,000.000	Local 99.992119	6,999,448.35	101.797577	7,125,830.39	126,382.04	0.14
			Base 99.992119	6,999,448.35	101.797577	7,125,830.39	126,382.04	0.14
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
		5,000,000.000	Local 99.238542	4,961,927.10	104.532000	5,226,600.00	264,672.90	0.10
			Base 99.238542	4,961,927.10	104.532000	5,226,600.00	264,672.90	0.10
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
		5,000,000.000	Local 99.992586	4,999,629.31	103.091479	5,154,573.95	154,944.64	0.10
			Base 99.992586	4,999,629.31	103.091479	5,154,573.95	154,944.64	0.10
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.849000	05 Nov 2021		
		2,000,000.000	Local 100.000000	2,000,000.00	100.467000	2,009,340.00	9,340.00	0.04
			Base 100.000000	2,000,000.00	100.467000	2,009,340.00	9,340.00	0.04
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
		8,000,000.000	Local 99.938139	7,995,051.09	103.552117	8,284,169.36	289,118.27	0.16
			Base 99.938139	7,995,051.09	103.552117	8,284,169.36	289,118.27	0.16
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
		10,000,000.000	Local 99.759073	9,975,907.28	106.074738	10,607,473.80	631,566.52	0.20
			Base 99.759073	9,975,907.28	106.074738	10,607,473.80	631,566.52	0.20
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
		4,500,000.000	Local 99.995736	4,499,808.11	103.583090	4,661,239.05	161,430.94	0.09
Original Face:		4,500,000.000	Base 99.995736	4,499,808.11	103.583090	4,661,239.05	161,430.94	0.09
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
		3,000,000.000	Local 99.988232	2,999,646.95	103.627530	3,108,825.90	109,178.95	0.06
Original Face:		3,000,000.000	Base 99.988232	2,999,646.95	103.627530	3,108,825.90	109,178.95	0.06
026609AC1	WYETH LLC COMPANY GUAR 03/23 7.25				7.250000	01 Mar 2023		
		1,410,000.000	Local 115.871066	1,633,782.03	115.507256	1,628,652.31	-5,129.72	0.03
			Base 115.871066	1,633,782.03	115.507256	1,628,652.31	-5,129.72	0.03
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
		5,000,000.000	Local 99.994458	4,999,722.92	100.500796	5,025,039.80	25,316.88	0.10
			Base 99.994458	4,999,722.92	100.500796	5,025,039.80	25,316.88	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
02665WDQ1	AMERICAN HONDA FINANCE SR UNSECURED 01/22 VAR					0.328630	21 Jan 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	99.985394	14,997,809.10	-2,190.90	0.29	
		Base	100.000000	15,000,000.00	99.985394	14,997,809.10	-2,190.90	0.29	
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	10,000,000.000	Local	99.828571	9,982,857.10	100.852548	10,085,254.80	102,397.70	0.19	
		Base	99.828571	9,982,857.10	100.852548	10,085,254.80	102,397.70	0.19	
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
	10,000,000.000	Local	100.590000	10,059,000.00	103.226179	10,322,617.90	263,617.90	0.20	
		Base	100.590000	10,059,000.00	103.226179	10,322,617.90	263,617.90	0.20	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	15,500,000.000	Local	99.771222	15,464,539.40	100.977739	15,651,549.55	187,010.15	0.30	
		Base	99.771222	15,464,539.40	100.977739	15,651,549.55	187,010.15	0.30	
037833DX5	APPLE INC SR UNSECURED 08/25 0.55					0.550000	20 Aug 2025		
	10,000,000.000	Local	99.773598	9,977,359.78	99.590925	9,959,092.50	-18,267.28	0.19	
		Base	99.773598	9,977,359.78	99.590925	9,959,092.50	-18,267.28	0.19	
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15					3.150000	15 May 2025		
	5,000,000.000	Local	110.018982	5,500,949.11	109.204242	5,460,212.10	-40,737.01	0.11	
		Base	110.018982	5,500,949.11	109.204242	5,460,212.10	-40,737.01	0.11	
05531FBJ1	TRUIST FINANCIAL CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
	10,000,000.000	Local	99.950469	9,995,046.87	103.737000	10,373,700.00	378,653.13	0.20	
		Base	99.950469	9,995,046.87	103.737000	10,373,700.00	378,653.13	0.20	
06048WG79	BANK OF AMERICA CORP SR UNSECURED 01/25 VAR					2.250000	23 Jan 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.948572	9,894,857.20	-105,142.80	0.19	
		Base	100.000000	10,000,000.00	98.948572	9,894,857.20	-105,142.80	0.19	
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.000000	26 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.788167	10,078,816.70	78,816.70	0.19	
		Base	100.000000	10,000,000.00	100.788167	10,078,816.70	78,816.70	0.19	
06367WF99	BANK OF MONTREAL SR UNSECURED 05/23 VAR					1.100000	12 May 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.567000	10,056,700.00	56,700.00	0.19	
		Base	100.000000	10,000,000.00	100.567000	10,056,700.00	56,700.00	0.19	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
06367WWB5	BANK OF MONTREAL SR UNSECURED 02/25 2.25					2.250000	19 Feb 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.708833	9,970,883.30	-29,116.70	0.19	
		Base	100.000000	10,000,000.00	99.708833	9,970,883.30	-29,116.70	0.19	
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.000000	30 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.308651	9,930,865.10	-69,134.90	0.19	
		Base	100.000000	10,000,000.00	99.308651	9,930,865.10	-69,134.90	0.19	
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	7,000,000.000	Local	99.945739	6,996,201.73	107.735040	7,541,452.80	545,251.07	0.15	
		Base	99.945739	6,996,201.73	107.735040	7,541,452.80	545,251.07	0.15	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	7,000,000.000	Local	99.860824	6,990,257.66	105.256655	7,367,965.85	377,708.19	0.14	
		Base	99.860824	6,990,257.66	105.256655	7,367,965.85	377,708.19	0.14	
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
	5,000,000.000	Local	99.948187	4,997,409.34	103.149118	5,157,455.90	160,046.56	0.10	
		Base	99.948187	4,997,409.34	103.149118	5,157,455.90	160,046.56	0.10	
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
	17,000,000.000	Local	101.202888	17,204,491.04	103.911840	17,665,012.80	460,521.76	0.34	
		Base	101.202888	17,204,491.04	103.911840	17,665,012.80	460,521.76	0.34	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local	99.979535	14,996,930.25	103.348117	15,502,217.55	505,287.30	0.30	
		Base	99.979535	14,996,930.25	103.348117	15,502,217.55	505,287.30	0.30	
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	2,000,000.000	Local	99.861331	1,997,226.61	105.687863	2,113,757.26	116,530.65	0.04	
		Base	99.861331	1,997,226.61	105.687863	2,113,757.26	116,530.65	0.04	
09661RAA9	BMW VEHICLE OWNER TRUST BMWOT 2020 A A1					0.204120	26 Jul 2021		
	2,039,073.660	Local	100.000000	2,039,073.66	99.999490	2,039,063.26	-10.40	0.04	
	Original Face: 9,500,000.000	Base	100.000000	2,039,073.66	99.999490	2,039,063.26	-10.40	0.04	
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
	5,000,000.000	Local	99.911742	4,995,587.12	101.726377	5,086,318.85	90,731.73	0.10	
		Base	99.911742	4,995,587.12	101.726377	5,086,318.85	90,731.73	0.10	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
097023CZ6	BOEING CO SR UNSECURED 02/24 1.95				1.950000	01 Feb 2024		
		17,000,000.000	Local 99.864000	16,976,880.00	99.617976	16,935,055.92	-41,824.08	0.33
			Base 99.864000	16,976,880.00	99.617976	16,935,055.92	-41,824.08	0.33
110122CLO	BRISTOL MYERS SQUIBB CO SR UNSECURED 05/22 2.6				2.600000	16 May 2022		
		5,000,000.000	Local 99.862309	4,993,115.46	103.454293	5,172,714.65	179,599.19	0.10
			Base 99.862309	4,993,115.46	103.454293	5,172,714.65	179,599.19	0.10
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
		2,000,000.000	Local 99.612316	1,992,246.32	106.662574	2,133,251.48	141,005.16	0.04
			Base 99.612316	1,992,246.32	106.662574	2,133,251.48	141,005.16	0.04
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A				2.710000	17 Feb 2026		
		10,000,000.000	Local 102.106073	10,210,607.30	104.855670	10,485,567.00	274,959.70	0.20
Original Face:		10,000,000.000	Base 102.106073	10,210,607.30	104.855670	10,485,567.00	274,959.70	0.20
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9				0.900000	08 Sep 2025		
		15,000,000.000	Local 100.000000	15,000,000.00	99.049829	14,857,474.35	-142,525.65	0.29
			Base 100.000000	15,000,000.00	99.049829	14,857,474.35	-142,525.65	0.29
13605WF71	CANADIAN IMPERIAL BANK SR UNSECURED 04/24 0.55				0.550000	06 Apr 2024		
		15,000,000.000	Local 100.000000	15,000,000.00	99.332740	14,899,911.00	-100,089.00	0.29
			Base 100.000000	15,000,000.00	99.332740	14,899,911.00	-100,089.00	0.29
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR				1.750000	06 Mar 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	99.912079	9,991,207.90	-8,792.10	0.19
			Base 100.000000	10,000,000.00	99.912079	9,991,207.90	-8,792.10	0.19
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021		
		15,000,000.000	Local 99.988406	14,998,260.85	101.287355	15,193,103.25	194,842.40	0.29
			Base 99.988406	14,998,260.85	101.287355	15,193,103.25	194,842.40	0.29
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.063250	08 Aug 2022		
		10,000,000.000	Local 100.000000	10,000,000.00	100.730991	10,073,099.10	73,099.10	0.19
			Base 100.000000	10,000,000.00	100.730991	10,073,099.10	73,099.10	0.19
14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
		15,000,000.000	Local 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.29
Original Face:		15,000,000.000	Base 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.29

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
14913R2E6	CATERPILLAR FINL SERVICE SR UNSECURED 01/22 VAR					0.453500	06 Jan 2022		
	10,000,000.000	Local		100.000000	10,000,000.00	100.114234	10,011,423.40	11,423.40	0.19
		Base		100.000000	10,000,000.00	100.114234	10,011,423.40	11,423.40	0.19
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					0.348380	17 Apr 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.079050	10,007,905.00	7,905.00	0.19
	Original Face: 10,000,000.000	Base		100.000000	10,000,000.00	100.079050	10,007,905.00	7,905.00	0.19
166756AJ5	CHEVRON USA INC COMPANY GUAR 08/23 0.426					0.426000	11 Aug 2023		
	5,000,000.000	Local		100.148625	5,007,431.27	99.998240	4,999,912.00	-7,519.27	0.10
		Base		100.148625	5,007,431.27	99.998240	4,999,912.00	-7,519.27	0.10
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
	10,000,000.000	Local		100.000000	10,000,000.00	102.321485	10,232,148.50	232,148.50	0.20
		Base		100.000000	10,000,000.00	102.321485	10,232,148.50	232,148.50	0.20
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	102.567547	10,256,754.70	256,754.70	0.20
		Base		100.000000	10,000,000.00	102.567547	10,256,754.70	256,754.70	0.20
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4					1.400000	19 Jun 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	99.377600	4,968,880.00	-31,120.00	0.10
		Base		100.000000	5,000,000.00	99.377600	4,968,880.00	-31,120.00	0.10
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					1.250000	30 Jun 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	98.920455	9,892,045.50	-107,954.50	0.19
		Base		100.000000	10,000,000.00	98.920455	9,892,045.50	-107,954.50	0.19
17327TGZ3	CITIGROUP GLOBAL MARKETS COMPANY GUAR 11/22 VAR					2.000000	25 Nov 2022		
	15,000,000.000	Local		100.000000	15,000,000.00	100.031295	15,004,694.25	4,694.25	0.29
		Base		100.000000	15,000,000.00	100.031295	15,004,694.25	4,694.25	0.29
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.100000	31 Jul 2025		
	15,000,000.000	Local		100.000000	15,000,000.00	99.051202	14,857,680.30	-142,319.70	0.29
		Base		100.000000	15,000,000.00	99.051202	14,857,680.30	-142,319.70	0.29
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
	2,000,000.000	Local		100.008617	2,001,172.34	100.095275	2,001,905.50	1,733.16	0.04
		Base		100.008617	2,001,172.34	100.095275	2,001,905.50	1,733.16	0.04

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024			
		10,000,000.000	Local	102.353661	10,235,366.14	104.722484	10,472,248.40	236,882.26	0.20
			Base	102.353661	10,235,366.14	104.722484	10,472,248.40	236,882.26	0.20
205887CA8	CONAGRA BRANDS INC SR UNSECURED 05/24 4.3				4.300000	01 May 2024			
		7,000,000.000	Local	111.379282	7,796,549.76	111.327280	7,792,909.60	-3,640.16	0.15
			Base	111.379282	7,796,549.76	111.327280	7,792,909.60	-3,640.16	0.15
24422ETV1	JOHN DEERE CAPITAL CORP SR UNSECURED 09/22 2.15				2.150000	08 Sep 2022			
		2,000,000.000	Local	103.440679	2,068,813.58	103.423465	2,068,469.30	-344.28	0.04
			Base	103.440679	2,068,813.58	103.423465	2,068,469.30	-344.28	0.04
24422EVA4	JOHN DEERE CAPITAL CORP SR UNSECURED 06/22 1.95				1.950000	13 Jun 2022			
		3,000,000.000	Local	102.680609	3,080,418.26	102.632878	3,078,986.34	-1,431.92	0.06
			Base	102.680609	3,080,418.26	102.632878	3,078,986.34	-1,431.92	0.06
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.110000	16 Jan 2024			
		18,000,000.000	Local	99.984058	17,997,130.43	102.040800	18,367,344.00	370,213.57	0.35
		Original Face: 18,000,000.000	Base	99.984058	17,997,130.43	102.040800	18,367,344.00	370,213.57	0.35
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024			
		4,000,000.000	Local	99.998561	3,999,942.42	103.373010	4,134,920.40	134,977.98	0.08
		Original Face: 4,000,000.000	Base	99.998561	3,999,942.42	103.373010	4,134,920.40	134,977.98	0.08
278642AV5	EBAY INC SR UNSECURED 03/25 1.9				1.900000	11 Mar 2025			
		2,000,000.000	Local	103.151714	2,063,034.27	103.787618	2,075,752.36	12,718.09	0.04
			Base	103.151714	2,063,034.27	103.787618	2,075,752.36	12,718.09	0.04
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022			
		17,838,000.000	Local	103.355207	18,436,501.88	103.488399	18,460,260.61	23,758.73	0.36
			Base	103.355207	18,436,501.88	103.488399	18,460,260.61	23,758.73	0.36
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021			
		5,250,000.000	Local	100.162367	5,258,524.29	100.491732	5,275,815.93	17,291.64	0.10
			Base	100.162367	5,258,524.29	100.491732	5,275,815.93	17,291.64	0.10
3130AJ5F2	FEDERAL HOME LOAN BANK BONDS 02/25 1.75				1.750000	12 Feb 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.267407	5,013,370.35	13,370.35	0.10
			Base	100.000000	5,000,000.00	100.267407	5,013,370.35	13,370.35	0.10

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3130AJTL3	FEDERAL HOME LOAN BANK BONDS 07/21 VAR				0.190000	09 Jul 2021			
		25,000,000.000	Local	100.000000	25,000,000.00	100.042825	25,010,706.25	10,706.25	0.48
			Base	100.000000	25,000,000.00	100.042825	25,010,706.25	10,706.25	0.48
313385AM8	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000					12 Jan 2021			
		5,000,000.000	Local	99.982000	4,999,100.00	99.980278	4,999,013.90	-86.10	0.10
			Base	99.982000	4,999,100.00	99.980278	4,999,013.90	-86.10	0.10
313385BB1	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000					26 Jan 2021			
		20,000,000.000	Local	99.978500	19,995,700.00	99.976389	19,995,277.80	-422.20	0.39
			Base	99.978500	19,995,700.00	99.976389	19,995,277.80	-422.20	0.39
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.485750	22 Jan 2021			
		20,000,000.000	Local	99.999102	19,999,820.47	100.079728	20,015,945.60	16,125.13	0.39
			Base	99.999102	19,999,820.47	100.079728	20,015,945.60	16,125.13	0.39
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71				1.710000	25 Nov 2022			
		10,000,000.000	Local	99.993425	9,999,342.47	100.100010	10,010,001.00	10,658.53	0.19
			Base	99.993425	9,999,342.47	100.100010	10,010,001.00	10,658.53	0.19
3133ELH56	FEDERAL FARM CREDIT BANK BONDS 06/22 0.27				0.270000	09 Jun 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	99.957079	4,997,853.95	-2,146.05	0.10
			Base	100.000000	5,000,000.00	99.957079	4,997,853.95	-2,146.05	0.10
3133ELRN6	FEDERAL FARM CREDIT BANK BONDS 03/25 1.5				1.500000	05 Mar 2025			
		20,000,000.000	Local	100.000000	20,000,000.00	100.241579	20,048,315.80	48,315.80	0.39
			Base	100.000000	20,000,000.00	100.241579	20,048,315.80	48,315.80	0.39
3133ELSL9	FEDERAL FARM CREDIT BANK BONDS 03/24 1.05				1.050000	12 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.144912	5,007,245.60	7,245.60	0.10
			Base	100.000000	5,000,000.00	100.144912	5,007,245.60	7,245.60	0.10
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.301538	10,030,153.80	30,153.80	0.19
			Base	100.000000	10,000,000.00	100.301538	10,030,153.80	30,153.80	0.19
3133ELXC3	FEDERAL FARM CREDIT BANK BONDS 04/24 0.8				0.800000	22 Apr 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.253397	10,025,339.70	25,339.70	0.19
			Base	100.000000	10,000,000.00	100.253397	10,025,339.70	25,339.70	0.19

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3133EM7M8	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.213380	21 Feb 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	99.665827	9,966,582.70	-33,417.30	0.19
			Base	100.000000	10,000,000.00	99.665827	9,966,582.70	-33,417.30	0.19
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025			
		15,000,000.000	Local	99.904396	14,985,659.34	99.434049	14,915,107.35	-70,551.99	0.29
			Base	99.904396	14,985,659.34	99.434049	14,915,107.35	-70,551.99	0.29
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7				1.700000	05 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.831640	5,041,582.00	41,582.00	0.10
			Base	100.000000	5,000,000.00	100.831640	5,041,582.00	41,582.00	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.070590	10,007,059.00	7,059.00	0.19
			Base	100.000000	10,000,000.00	100.070590	10,007,059.00	7,059.00	0.19
3134GW3B0	FREDDIE MAC NOTES 09/25 0.7				0.700000	02 Sep 2025			
		7,000,000.000	Local	100.000000	7,000,000.00	100.033761	7,002,363.27	2,363.27	0.13
			Base	100.000000	7,000,000.00	100.033761	7,002,363.27	2,363.27	0.13
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	100.016808	5,000,840.40	840.40	0.10
			Base	100.000000	5,000,000.00	100.016808	5,000,840.40	840.40	0.10
3134GWU79	FREDDIE MAC NOTES 03/24 0.375				0.375000	25 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	99.745945	4,987,297.25	-12,702.75	0.10
			Base	100.000000	5,000,000.00	99.745945	4,987,297.25	-12,702.75	0.10
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	99.646605	4,982,330.25	-17,669.75	0.10
			Base	100.000000	5,000,000.00	99.646605	4,982,330.25	-17,669.75	0.10
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.380394	15,300,983.47	102.436369	15,614,375.73	313,392.26	0.30
			Base	100.380394	15,300,983.47	102.436369	15,614,375.73	313,392.26	0.30
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		114,143.950	Local	102.725366	117,254.79	101.676530	116,057.61	-1,197.18	0.00
		Original Face: 2,838,688.000	Base	102.725366	117,254.79	101.676530	116,057.61	-1,197.18	0.00

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	961,652.620	Local		101.455446	975,648.95	103.549130	995,782.92	20,133.97	0.02
Original Face:	5,677,376.000	Base		101.455446	975,648.95	103.549130	995,782.92	20,133.97	0.02
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
	851,540.150	Local		101.502130	864,331.39	100.348600	854,508.62	-9,822.77	0.02
Original Face:	11,275,256.000	Base		101.502130	864,331.39	100.348600	854,508.62	-9,822.77	0.02
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	970,197.950	Local		101.373732	983,525.87	103.639640	1,005,509.66	21,983.79	0.02
Original Face:	5,677,376.000	Base		101.373732	983,525.87	103.639640	1,005,509.66	21,983.79	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	2,098,551.640	Local		100.780080	2,114,922.03	101.640750	2,132,983.63	18,061.60	0.04
Original Face:	6,713,909.000	Base		100.780080	2,114,922.03	101.640750	2,132,983.63	18,061.60	0.04
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	1,349,438.130	Local		99.765363	1,346,271.85	101.254080	1,366,361.16	20,089.31	0.03
Original Face:	5,677,376.000	Base		99.765363	1,346,271.85	101.254080	1,366,361.16	20,089.31	0.03
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	2,091,355.630	Local		101.480625	2,122,320.77	102.270690	2,138,843.83	16,523.06	0.04
Original Face:	6,995,663.000	Base		101.480625	2,122,320.77	102.270690	2,138,843.83	16,523.06	0.04
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	1,349,438.130	Local		100.227066	1,352,502.25	101.961250	1,375,903.99	23,401.74	0.03
Original Face:	5,677,376.000	Base		100.227066	1,352,502.25	101.961250	1,375,903.99	23,401.74	0.03
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	2,359,575.140	Local		100.671613	2,375,422.36	102.396140	2,416,113.86	40,691.50	0.05
Original Face:	11,354,753.000	Base		100.671613	2,375,422.36	102.396140	2,416,113.86	40,691.50	0.05
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
	512,724.390	Local		100.388363	514,715.62	100.234920	513,928.88	-786.74	0.01
Original Face:	5,677,376.000	Base		100.388363	514,715.62	100.234920	513,928.88	-786.74	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
	631,734.180	Local		98.633623	623,102.31	101.646380	642,134.93	19,032.62	0.01
Original Face:	2,000,000.000	Base		98.633623	623,102.31	101.646380	642,134.93	19,032.62	0.01

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	1,776,630.940	Local	101.558408	1,804,318.10	103.639640	1,841,293.91	36,975.81	0.04	
Original Face:	8,516,065.000	Base	101.558408	1,804,318.10	103.639640	1,841,293.91	36,975.81	0.04	
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	1,166,487.480	Local	99.889056	1,165,193.33	101.034240	1,178,551.76	13,358.43	0.02	
Original Face:	5,677,376.000	Base	99.889056	1,165,193.33	101.034240	1,178,551.76	13,358.43	0.02	
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
	2,046,051.170	Local	98.542115	2,016,222.09	102.226620	2,091,608.95	75,386.86	0.04	
Original Face:	6,060,416.000	Base	98.542115	2,016,222.09	102.226620	2,091,608.95	75,386.86	0.04	
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.727981	9,972,798.10	-27,201.90	0.19	
		Base	100.000000	10,000,000.00	99.727981	9,972,798.10	-27,201.90	0.19	
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
	10,000,000.000	Local	99.974888	9,997,488.76	99.694326	9,969,432.60	-28,056.16	0.19	
		Base	99.974888	9,997,488.76	99.694326	9,969,432.60	-28,056.16	0.19	
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	292,632.050	Local	98.302124	287,663.52	102.943020	301,244.27	13,580.75	0.01	
Original Face:	2,838,688.000	Base	98.302124	287,663.52	102.943020	301,244.27	13,580.75	0.01	
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
	221.430	Local	100.022580	221.48	99.967350	221.36	-0.12	0.00	
Original Face:	648,587.000	Base	100.022580	221.48	99.967350	221.36	-0.12	0.00	
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	503,869.320	Local	100.128087	504,514.71	101.156230	509,695.21	5,180.50	0.01	
Original Face:	5,946,910.000	Base	100.128087	504,514.71	101.156230	509,695.21	5,180.50	0.01	
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	88,375.460	Local	103.019153	91,043.65	105.039300	92,828.96	1,785.31	0.00	
Original Face:	500,000.000	Base	103.019153	91,043.65	105.039300	92,828.96	1,785.31	0.00	
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	595,959.770	Local	101.337736	603,932.14	101.955880	607,616.03	3,683.89	0.01	
Original Face:	11,354,753.000	Base	101.337736	603,932.14	101.955880	607,616.03	3,683.89	0.01	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		333,794.170	Local	99.419804	331,857.51	102.174960	341,054.06	9,196.55	0.01
Original Face:		2,838,688.000	Base	99.419804	331,857.51	102.174960	341,054.06	9,196.55	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		474,742.060	Local	99.978167	474,638.41	102.776990	487,925.60	13,287.19	0.01
Original Face:		2,838,688.000	Base	99.978167	474,638.41	102.776990	487,925.60	13,287.19	0.01
3137AGR00	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
		313,661.770	Local	99.956447	313,525.16	102.897640	322,750.56	9,225.40	0.01
Original Face:		3,247,459.000	Base	99.956447	313,525.16	102.897640	322,750.56	9,225.40	0.01
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		1,038,231.230	Local	100.186404	1,040,166.53	105.763440	1,098,069.06	57,902.53	0.02
Original Face:		5,677,376.000	Base	100.186404	1,040,166.53	105.763440	1,098,069.06	57,902.53	0.02
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		1,554,191.320	Local	100.354663	1,559,703.46	102.286400	1,589,726.35	30,022.89	0.03
Original Face:		8,516,065.000	Base	100.354663	1,559,703.46	102.286400	1,589,726.35	30,022.89	0.03
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		1,647,515.020	Local	100.061233	1,648,523.84	101.278580	1,668,579.82	20,055.98	0.03
Original Face:		7,380,589.000	Base	100.061233	1,648,523.84	101.278580	1,668,579.82	20,055.98	0.03
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
		2,130,823.570	Local	101.239067	2,157,225.91	102.577900	2,185,754.07	28,528.16	0.04
Original Face:		5,677,376.000	Base	101.239067	2,157,225.91	102.577900	2,185,754.07	28,528.16	0.04
3137AYSG7	FREDDIE MAC FHR 4165 TD				1.500000	15 Dec 2042			
		1,337,287.440	Local	100.023333	1,337,599.47	100.671580	1,346,268.39	8,668.92	0.03
Original Face:		5,677,376.000	Base	100.023333	1,337,599.47	100.671580	1,346,268.39	8,668.92	0.03
3137AYSH5	FREDDIE MAC FHR 4165 TE				1.750000	15 Dec 2042			
		3,343,218.880	Local	100.723407	3,367,403.95	101.484470	3,392,847.96	25,444.01	0.07
Original Face:		14,193,441.000	Base	100.723407	3,367,403.95	101.484470	3,392,847.96	25,444.01	0.07
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
		2,570,305.270	Local	100.460942	2,582,152.88	101.997690	2,621,652.00	39,499.12	0.05
Original Face:		14,193,441.000	Base	100.460942	2,582,152.88	101.997690	2,621,652.00	39,499.12	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
	786,983.610	Local	99.896519	786,169.23	103.061430	811,076.56	24,907.33	0.02	
Original Face:	3,250,000.000	Base	99.896519	786,169.23	103.061430	811,076.56	24,907.33	0.02	
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	1,343,474.440	Local	100.508164	1,350,301.49	101.057260	1,357,678.46	7,376.97	0.03	
Original Face:	5,677,376.000	Base	100.508164	1,350,301.49	101.057260	1,357,678.46	7,376.97	0.03	
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	2,262,478.490	Local	99.906884	2,260,371.76	102.039730	2,308,626.94	48,255.18	0.04	
Original Face:	8,516,065.000	Base	99.906884	2,260,371.76	102.039730	2,308,626.94	48,255.18	0.04	
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
	558,192.740	Local	97.968549	546,853.33	102.300920	571,036.31	24,182.98	0.01	
Original Face:	2,500,000.000	Base	97.968549	546,853.33	102.300920	571,036.31	24,182.98	0.01	
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
	3,029,048.400	Local	102.556865	3,106,497.07	103.712000	3,141,486.68	34,989.61	0.06	
Original Face:	10,000,000.000	Base	102.556865	3,106,497.07	103.712000	3,141,486.68	34,989.61	0.06	
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	1,192,041.000	Local	101.715383	1,212,489.07	100.653650	1,199,832.78	-12,656.29	0.02	
Original Face:	5,000,000.000	Base	101.715383	1,212,489.07	100.653650	1,199,832.78	-12,656.29	0.02	
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
	1,106,332.800	Local	102.401397	1,132,900.24	100.384050	1,110,581.67	-22,318.57	0.02	
Original Face:	10,000,000.000	Base	102.401397	1,132,900.24	100.384050	1,110,581.67	-22,318.57	0.02	
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
	19,672.870	Local	101.740875	20,015.35	99.945770	19,662.20	-353.15	0.00	
Original Face:	5,000,000.000	Base	101.740875	20,015.35	99.945770	19,662.20	-353.15	0.00	
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	541,109.800	Local	101.128078	547,213.94	108.735090	588,376.23	41,162.29	0.01	
Original Face:	44,567,405.000	Base	101.128078	547,213.94	108.735090	588,376.23	41,162.29	0.01	
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	21,340.630	Local	106.825431	22,797.22	110.364910	23,552.57	755.35	0.00	
Original Face:	1,000,000.000	Base	106.825431	22,797.22	110.364910	23,552.57	755.35	0.00	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		759,039.530	Local	105.719149	802,450.13	117.426740	891,315.38	88,865.25	0.02
Original Face:		24,898,134.000	Base	105.719149	802,450.13	117.426740	891,315.38	88,865.25	0.02
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
		304,384.170	Local	99.246400	302,090.33	102.278210	311,318.68	9,228.35	0.01
Original Face:		5,677,376.000	Base	99.246400	302,090.33	102.278210	311,318.68	9,228.35	0.01
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		310,084.660	Local	104.893686	325,259.23	108.793540	337,352.08	12,092.85	0.01
Original Face:		8,516,065.000	Base	104.893686	325,259.23	108.793540	337,352.08	12,092.85	0.01
31422BTG5	FARMER MAC NOTES 01/24 1.82				1.820000	29 Jan 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.800439	5,040,021.95	40,021.95	0.10
			Base	100.000000	5,000,000.00	100.800439	5,040,021.95	40,021.95	0.10
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR				0.654750	26 Jul 2021			
		2,000,000.000	Local	100.000000	2,000,000.00	100.241870	2,004,837.40	4,837.40	0.04
			Base	100.000000	2,000,000.00	100.241870	2,004,837.40	4,837.40	0.04
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR				1.331000	03 Aug 2022			
		20,000,000.000	Local	100.000000	20,000,000.00	95.937000	19,187,400.00	-812,600.00	0.37
			Base	100.000000	20,000,000.00	95.937000	19,187,400.00	-812,600.00	0.37
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021			
		33.820	Local	100.325251	33.93	100.092632	33.85	-0.08	0.00
Original Face:		1,675,000.000	Base	100.325251	33.93	100.092632	33.85	-0.08	0.00
369550AW8	GENERAL DYNAMICS CORP COMPANY GUAR 08/23 1.875				1.875000	15 Aug 2023			
		1,250,000.000	Local	103.843711	1,298,046.39	103.781420	1,297,267.75	-778.64	0.02
			Base	103.843711	1,298,046.39	103.781420	1,297,267.75	-778.64	0.02
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR				0.632500	11 May 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.190996	5,009,549.80	9,549.80	0.10
			Base	100.000000	5,000,000.00	100.190996	5,009,549.80	9,549.80	0.10
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR				0.770130	16 Apr 2021			
		6,375,000.000	Local	100.101655	6,381,480.50	100.163034	6,385,393.42	3,912.92	0.12
			Base	100.101655	6,381,480.50	100.163034	6,385,393.42	3,912.92	0.12

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
370334CE2	GENERAL MILLS INC SR UNSECURED 10/23 3.7					3.700000	17 Oct 2023		
	2,610,000.000	Local	109.112915	2,847,847.08	108.971031	2,844,143.91	-3,703.17	0.05	
		Base	109.112915	2,847,847.08	108.971031	2,844,143.91	-3,703.17	0.05	
375558BW2	GILEAD SCIENCES INC SR UNSECURED 09/23 0.75					0.750000	29 Sep 2023		
	10,000,000.000	Local	99.968069	9,996,806.85	100.235622	10,023,562.20	26,755.35	0.19	
		Base	99.968069	9,996,806.85	100.235622	10,023,562.20	26,755.35	0.19	
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534					0.534000	01 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	99.914079	4,995,703.95	-4,296.05	0.10	
		Base	100.000000	5,000,000.00	99.914079	4,995,703.95	-4,296.05	0.10	
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
	55,441.430	Local	105.223909	58,337.64	111.241060	61,673.63	3,335.99	0.00	
	Original Face: 877,500.000	Base	105.223909	58,337.64	111.241060	61,673.63	3,335.99	0.00	
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
	1,729,350.870	Local	98.892930	1,710,205.74	101.271730	1,751,343.54	41,137.80	0.03	
	Original Face: 3,000,000.000	Base	98.892930	1,710,205.74	101.271730	1,751,343.54	41,137.80	0.03	
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	2,808,182.000	Local	95.533027	2,682,741.28	100.635310	2,826,022.66	143,281.38	0.05	
	Original Face: 10,000,000.000	Base	95.533027	2,682,741.28	100.635310	2,826,022.66	143,281.38	0.05	
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,693,715.210	Local	102.035942	2,748,557.69	103.470120	2,787,190.36	38,632.67	0.05	
	Original Face: 10,493,495.000	Base	102.035942	2,748,557.69	103.470120	2,787,190.36	38,632.67	0.05	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,077,121.500	Local	96.454280	3,932,558.17	102.252940	4,168,976.60	236,418.43	0.08	
	Original Face: 5,000,000.000	Base	96.454280	3,932,558.17	102.252940	4,168,976.60	236,418.43	0.08	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	1,650,638.300	Local	99.902407	1,649,027.39	102.427420	1,690,706.22	41,678.83	0.03	
	Original Face: 5,000,000.000	Base	99.902407	1,649,027.39	102.427420	1,690,706.22	41,678.83	0.03	
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	2,083,048.030	Local	100.679467	2,097,201.66	100.868040	2,101,129.72	3,928.06	0.04	
	Original Face: 5,000,000.000	Base	100.679467	2,097,201.66	100.868040	2,101,129.72	3,928.06	0.04	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local		99.931428	999,314.28	105.546073	1,055,460.73	56,146.45	0.02
		Base		99.931428	999,314.28	105.546073	1,055,460.73	56,146.45	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	2,000,000.000	Local		99.830769	1,996,615.38	101.034485	2,020,689.70	24,074.32	0.04
		Base		99.830769	1,996,615.38	101.034485	2,020,689.70	24,074.32	0.04
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1					0.188770	18 Oct 2021		
	8,456,159.430	Local		100.000000	8,456,159.43	99.998770	8,456,055.42	-104.01	0.16
	Original Face: 10,000,000.000	Base		100.000000	8,456,159.43	99.998770	8,456,055.42	-104.01	0.16
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	15,680,000.000	Local		100.970536	15,832,180.03	102.976366	16,146,694.19	314,514.16	0.31
		Base		100.970536	15,832,180.03	102.976366	16,146,694.19	314,514.16	0.31
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35					1.350000	01 Jun 2025		
	3,000,000.000	Local		99.990923	2,999,727.69	102.666777	3,080,003.31	80,275.62	0.06
		Base		99.990923	2,999,727.69	102.666777	3,080,003.31	80,275.62	0.06
438516CD6	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 VAR					0.497750	19 Aug 2022		
	2,000,000.000	Local		100.000000	2,000,000.00	100.128844	2,002,576.88	2,576.88	0.04
		Base		100.000000	2,000,000.00	100.128844	2,002,576.88	2,576.88	0.04
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A					0.200760	15 Oct 2021		
	3,703,892.250	Local		100.000000	3,703,892.25	99.999190	3,703,862.25	-30.00	0.07
	Original Face: 5,000,000.000	Base		100.000000	3,703,892.25	99.999190	3,703,862.25	-30.00	0.07
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1					0.185750	15 Nov 2021		
	12,500,000.000	Local		100.000000	12,500,000.00	100.000350	12,500,043.75	43.75	0.24
	Original Face: 12,500,000.000	Base		100.000000	12,500,000.00	100.000350	12,500,043.75	43.75	0.24
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
	10,000,000.000	Local		99.996866	9,999,686.59	100.246750	10,024,675.00	24,988.41	0.19
		Base		99.996866	9,999,686.59	100.246750	10,024,675.00	24,988.41	0.19
45905U5U4	INTL BK RECON + DEVELOP SR UNSECURED 01/23 1.75					1.750000	27 Jan 2023		
	10,000,000.000	Local		100.000000	10,000,000.00	100.298562	10,029,856.20	29,856.20	0.19
		Base		100.000000	10,000,000.00	100.298562	10,029,856.20	29,856.20	0.19

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
459200JQ5	IBM CORP SR UNSECURED 01/22 2.5				2.500000	27 Jan 2022			
		4,000,000.000	Local	102.720189	4,108,807.54	102.674418	4,106,976.72	-1,830.82	0.08
			Base	102.720189	4,108,807.54	102.674418	4,106,976.72	-1,830.82	0.08
46513JCE9	ISRAEL ST 03/23 1.75				1.750000	01 Mar 2023			
		3,800,000.000	Local	100.000000	3,800,000.00	99.973760	3,799,002.88	-997.12	0.07
			Base	100.000000	3,800,000.00	99.973760	3,799,002.88	-997.12	0.07
46513JQC8	ISRAEL ST 03/23 2.02				2.020000	01 Mar 2023			
		1,200,000.000	Local	100.000000	1,200,000.00	99.973382	1,199,680.58	-319.42	0.02
			Base	100.000000	1,200,000.00	99.973382	1,199,680.58	-319.42	0.02
46513JQG9	ISRAEL ST 05/23 1.79				1.790000	01 May 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.979513	4,998,975.65	-1,024.35	0.10
			Base	100.000000	5,000,000.00	99.979513	4,998,975.65	-1,024.35	0.10
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A				3.500000	25 Oct 2048			
		504,154.370	Local	99.629786	502,287.92	100.044450	504,378.47	2,090.55	0.01
		Original Face: 5,000,000.000	Base	99.629786	502,287.92	100.044450	504,378.47	2,090.55	0.01
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025			
		5,000,000.000	Local	99.895113	4,994,755.66	100.653493	5,032,674.65	37,918.99	0.10
			Base	99.895113	4,994,755.66	100.653493	5,032,674.65	37,918.99	0.10
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25				2.250000	30 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.828577	5,041,428.85	41,428.85	0.10
			Base	100.000000	5,000,000.00	100.828577	5,041,428.85	41,428.85	0.10
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR				2.250000	31 Oct 2024			
		15,000,000.000	Local	100.000000	15,000,000.00	98.636042	14,795,406.30	-204,593.70	0.28
			Base	100.000000	15,000,000.00	98.636042	14,795,406.30	-204,593.70	0.28
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR				2.300000	27 Nov 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.494613	5,024,730.65	24,730.65	0.10
			Base	100.000000	5,000,000.00	100.494613	5,024,730.65	24,730.65	0.10
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR				2.300000	23 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.844922	10,084,492.20	84,492.20	0.19
			Base	100.000000	10,000,000.00	100.844922	10,084,492.20	84,492.20	0.19

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025			
		5,000,000.000	Local	100.000000	5,000,000.00	98.875594	4,943,779.70	-56,220.30	0.10
			Base	100.000000	5,000,000.00	98.875594	4,943,779.70	-56,220.30	0.10
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.963130	2,998,893.89	102.044881	3,061,346.43	62,452.54	0.06
			Base	99.963130	2,998,893.89	102.044881	3,061,346.43	62,452.54	0.06
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A				3.100000	15 Aug 2022			
		7,476,200.950	Local	99.872656	7,466,680.46	101.330600	7,575,679.28	108,998.82	0.15
		Original Face: 12,640,000.000	Base	99.872656	7,466,680.46	101.330600	7,575,679.28	108,998.82	0.15
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024			
		3,000,000.000	Local	99.675398	2,990,261.94	103.105041	3,093,151.23	102,889.29	0.06
			Base	99.675398	2,990,261.94	103.105041	3,093,151.23	102,889.29	0.06
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125				3.125000	15 Oct 2021			
		3,493,000.000	Local	100.774995	3,520,070.56	101.381310	3,541,249.16	21,178.60	0.07
			Base	100.774995	3,520,070.56	101.381310	3,541,249.16	21,178.60	0.07
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75				2.750000	09 Dec 2020			
		10,841,000.000	Local	100.019748	10,843,140.83	100.178840	10,860,388.04	17,247.21	0.21
			Base	100.019748	10,843,140.83	100.178840	10,860,388.04	17,247.21	0.21
58013MFE9	MCDONALD S CORP SR UNSECURED 04/23 3.35				3.350000	01 Apr 2023			
		3,250,000.000	Local	106.489781	3,460,917.88	106.469590	3,460,261.68	-656.20	0.07
			Base	106.489781	3,460,917.88	106.469590	3,460,261.68	-656.20	0.07
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021			
		1,346,496.740	Local	99.996800	1,346,453.65	100.311030	1,350,684.75	4,231.10	0.03
		Original Face: 2,750,000.000	Base	99.996800	1,346,453.65	100.311030	1,350,684.75	4,231.10	0.03
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021			
		50,000,000.000	Local	99.985706	49,992,853.04	100.871902	50,435,951.00	443,097.96	0.97
			Base	99.985706	49,992,853.04	100.871902	50,435,951.00	443,097.96	0.97
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022			
		10,354,000.000	Local	100.713736	10,427,900.23	102.512178	10,614,110.91	186,210.68	0.20
			Base	100.713736	10,427,900.23	102.512178	10,614,110.91	186,210.68	0.20

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4					2.400000	25 Apr 2022		
	8,867,000.000	Local	102.512853	9,089,814.64	102.789571	9,114,351.26	24,536.62	0.18	
		Base	102.512853	9,089,814.64	102.789571	9,114,351.26	24,536.62	0.18	
63743HEQ1	NATIONAL RURAL UTIL COOP SR UNSECURED 09/22 2.3					2.300000	15 Sep 2022		
	1,000,000.000	Local	103.397083	1,033,970.83	103.386467	1,033,864.67	-106.16	0.02	
		Base	103.397083	1,033,970.83	103.386467	1,033,864.67	-106.16	0.02	
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
	4,533,000.000	Local	101.866773	4,617,620.82	101.788957	4,614,093.42	-3,527.40	0.09	
		Base	101.866773	4,617,620.82	101.788957	4,614,093.42	-3,527.40	0.09	
641062AQ7	NESTLE HOLDINGS INC COMPANY GUAR 144A 01/24 0.375					0.375000	15 Jan 2024		
	15,000,000.000	Local	99.768307	14,965,246.10	99.528201	14,929,230.15	-36,015.95	0.29	
		Base	99.768307	14,965,246.10	99.528201	14,929,230.15	-36,015.95	0.29	
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
	3,000,000.000	Local	99.986878	2,999,606.33	100.782782	3,023,483.46	23,877.13	0.06	
		Base	99.986878	2,999,606.33	100.782782	3,023,483.46	23,877.13	0.06	
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
	10,000,000.000	Local	99.991580	9,999,157.96	100.415000	10,041,500.00	42,342.04	0.19	
		Base	99.991580	9,999,157.96	100.415000	10,041,500.00	42,342.04	0.19	
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
	3,140,000.000	Local	101.346938	3,182,293.85	103.069057	3,236,368.39	54,074.54	0.06	
		Base	101.346938	3,182,293.85	103.069057	3,236,368.39	54,074.54	0.06	
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	4,888,000.000	Local	101.063644	4,939,990.90	101.002407	4,936,997.65	-2,993.25	0.10	
		Base	101.063644	4,939,990.90	101.002407	4,936,997.65	-2,993.25	0.10	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	5,000,000.000	Local	99.944301	4,997,215.07	100.243757	5,012,187.85	14,972.78	0.10	
		Base	99.944301	4,997,215.07	100.243757	5,012,187.85	14,972.78	0.10	
717081DM2	PFIZER INC SR UNSECURED 05/24 3.4					3.400000	15 May 2024		
	4,753,000.000	Local	110.100005	5,233,053.22	109.893359	5,223,231.35	-9,821.87	0.10	
		Base	110.100005	5,233,053.22	109.893359	5,223,231.35	-9,821.87	0.10	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022		
		3,000,000.000	Local 99.997290	2,999,918.70	103.357780	3,100,733.40	100,814.70	0.06
			Base 99.997290	2,999,918.70	103.357780	3,100,733.40	100,814.70	0.06
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3				1.300000	15 Jun 2025		
		12,000,000.000	Local 99.990764	11,998,891.69	101.562941	12,187,552.92	188,661.23	0.23
			Base 99.990764	11,998,891.69	101.562941	12,187,552.92	188,661.23	0.23
74005PBA1	LINDE INC/CT COMPANY GUAR 02/22 2.45				2.450000	15 Feb 2022		
		3,000,000.000	Local 100.905854	3,027,175.63	102.072326	3,062,169.78	34,994.15	0.06
			Base 100.905854	3,027,175.63	102.072326	3,062,169.78	34,994.15	0.06
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55				0.550000	29 Oct 2025		
		15,000,000.000	Local 99.838266	14,975,739.92	99.598105	14,939,715.75	-36,024.17	0.29
			Base 99.838266	14,975,739.92	99.598105	14,939,715.75	-36,024.17	0.29
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR				0.577380	21 Sep 2021		
		10,000,000.000	Local 99.942621	9,994,262.10	100.230480	10,023,048.00	28,785.90	0.19
			Base 99.942621	9,994,262.10	100.230480	10,023,048.00	28,785.90	0.19
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR				3.000000	22 Oct 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	102.398284	10,239,828.40	239,828.40	0.20
			Base 100.000000	10,000,000.00	102.398284	10,239,828.40	239,828.40	0.20
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR				2.300000	30 Jan 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	100.742543	10,074,254.30	74,254.30	0.19
			Base 100.000000	10,000,000.00	100.742543	10,074,254.30	74,254.30	0.19
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR				1.500000	27 Mar 2025		
		10,000,000.000	Local 100.000000	10,000,000.00	104.026000	10,402,600.00	402,600.00	0.20
			Base 100.000000	10,000,000.00	104.026000	10,402,600.00	402,600.00	0.20
78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR				0.625000	09 Oct 2025		
		5,000,000.000	Local 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.10
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.10
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.849250	25 Jan 2029		
		870,326.930	Local 100.000000	870,326.93	94.276020	820,509.59	-49,817.34	0.02
Original Face:		2,838,688.000	Base 100.000000	870,326.93	94.276020	820,509.59	-49,817.34	0.02

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
	5,000,000.000	Local		99.785435	4,989,271.76	101.059000	5,052,950.00	63,678.24	0.10
		Base		99.785435	4,989,271.76	101.059000	5,052,950.00	63,678.24	0.10
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local		99.973849	9,997,384.85	103.634846	10,363,484.60	366,099.75	0.20
		Base		99.973849	9,997,384.85	103.634846	10,363,484.60	366,099.75	0.20
87612EBD7	TARGET CORP SR UNSECURED 07/24 3.5					3.500000	01 Jul 2024		
	3,678,000.000	Local		111.143877	4,087,871.80	110.821709	4,076,022.46	-11,849.34	0.08
		Base		111.143877	4,087,871.80	110.821709	4,076,022.46	-11,849.34	0.08
88579YAX9	3M COMPANY SR UNSECURED 03/23 2.25					2.250000	15 Mar 2023		
	1,500,000.000	Local		104.166730	1,562,500.95	104.418443	1,566,276.65	3,775.70	0.03
		Base		104.166730	1,562,500.95	104.418443	1,566,276.65	3,775.70	0.03
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					0.565750	22 Jul 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	100.287151	5,014,357.55	14,357.55	0.10
		Base		100.000000	5,000,000.00	100.287151	5,014,357.55	14,357.55	0.10
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	102.964275	10,296,427.50	296,427.50	0.20
		Base		100.000000	10,000,000.00	102.964275	10,296,427.50	296,427.50	0.20
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	5,327,394.430	Local		99.994560	5,327,104.63	100.539220	5,356,120.81	29,016.18	0.10
	Original Face: 8,000,000.000	Base		99.994560	5,327,104.63	100.539220	5,356,120.81	29,016.18	0.10
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					0.414750	26 Apr 2021		
	5,000,000.000	Local		99.956479	4,997,823.93	99.939031	4,996,951.55	-872.38	0.10
		Base		99.956479	4,997,823.93	99.939031	4,996,951.55	-872.38	0.10
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local		99.969707	12,996,061.92	103.326987	13,432,508.31	436,446.39	0.26
		Base		99.969707	12,996,061.92	103.326987	13,432,508.31	436,446.39	0.26
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.378500	13 Aug 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	100.072963	2,001,459.26	1,459.26	0.04
		Base		100.000000	2,000,000.00	100.072963	2,001,459.26	1,459.26	0.04

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local	99.942608	9,994,260.81	104.134740	10,413,474.00	419,213.19	0.20	
		Base	99.942608	9,994,260.81	104.134740	10,413,474.00	419,213.19	0.20	
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62					0.620000	16 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.467498	4,973,374.90	-26,625.10	0.10	
		Base	100.000000	5,000,000.00	99.467498	4,973,374.90	-26,625.10	0.10	
89236THM0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/22 0.35					0.350000	14 Oct 2022		
	10,000,000.000	Local	99.912956	9,991,295.60	100.016000	10,001,600.00	10,304.40	0.19	
		Base	99.912956	9,991,295.60	100.016000	10,001,600.00	10,304.40	0.19	
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65					0.650000	09 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.329806	4,966,490.30	-33,509.70	0.10	
		Base	100.000000	5,000,000.00	99.329806	4,966,490.30	-33,509.70	0.10	
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1					0.163750	15 Oct 2021		
	15,000,000.000	Local	100.000000	15,000,000.00	99.996620	14,999,493.00	-507.00	0.29	
	Original Face: 15,000,000.000	Base	100.000000	15,000,000.00	99.996620	14,999,493.00	-507.00	0.29	
89237VAE9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 C A1					0.201590	16 Aug 2021		
	5,555,063.450	Local	100.000000	5,555,063.45	100.000000	5,555,063.45	0.00	0.11	
	Original Face: 17,000,000.000	Base	100.000000	5,555,063.45	100.000000	5,555,063.45	0.00	0.11	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	2,000,000.000	Local	99.821139	1,996,422.77	102.826000	2,056,520.00	60,097.23	0.04	
		Base	99.821139	1,996,422.77	102.826000	2,056,520.00	60,097.23	0.04	
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
	13,810,000.000	Local	100.569455	13,888,641.70	101.357765	13,997,507.35	108,865.65	0.27	
		Base	100.569455	13,888,641.70	101.357765	13,997,507.35	108,865.65	0.27	
90331HNV1	US BANK NA CINCINNATI SR UNSECURED 07/23 3.4					3.400000	24 Jul 2023		
	2,775,000.000	Local	107.712898	2,989,032.91	107.866913	2,993,306.84	4,273.93	0.06	
		Base	107.712898	2,989,032.91	107.866913	2,993,306.84	4,273.93	0.06	
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
	10,000,000.000	Local	101.797150	10,179,714.99	103.584181	10,358,418.10	178,703.11	0.20	
		Base	101.797150	10,179,714.99	103.584181	10,358,418.10	178,703.11	0.20	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
904764BJ5	UNILEVER CAPITAL CORP COMPANY GUAR 09/23 0.375				0.375000	14 Sep 2023			
		3,000,000.000	Local	99.877611	2,996,328.33	100.365599	3,010,967.97	14,639.64	0.06
			Base	99.877611	2,996,328.33	100.365599	3,010,967.97	14,639.64	0.06
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4				2.400000	30 Jul 2024			
		2,000,000.000	Local	99.926715	1,998,534.29	106.167049	2,123,340.98	124,806.69	0.04
			Base	99.926715	1,998,534.29	106.167049	2,123,340.98	124,806.69	0.04
912796C23	CASH MGMT BILL 03/21 0.00000					02 Mar 2021			
		40,000,000.000	Local	99.963734	39,985,493.44	99.966667	39,986,666.80	1,173.36	0.77
			Base	99.963734	39,985,493.44	99.966667	39,986,666.80	1,173.36	0.77
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 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
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021			
		5,000,000.000	Local	99.940620	4,997,031.00	100.335938	5,016,796.90	19,765.90	0.10
			Base	99.940620	4,997,031.00	100.335938	5,016,796.90	19,765.90	0.10
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019			
		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
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR				0.510380	15 Jun 2021			
		3,000,000.000	Local	100.000000	3,000,000.00	100.159500	3,004,785.00	4,785.00	0.06
			Base	100.000000	3,000,000.00	100.159500	3,004,785.00	4,785.00	0.06
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021			
		3,000,000.000	Local	99.988824	2,999,664.72	101.759125	3,052,773.75	53,109.03	0.06
			Base	99.988824	2,999,664.72	101.759125	3,052,773.75	53,109.03	0.06
91324PDM1	UNITEDHEALTH GROUP INC SR UNSECURED 02/24 3.5				3.500000	15 Feb 2024			
		10,000,000.000	Local	109.414557	10,941,455.65	109.246868	10,924,686.80	-16,768.85	0.21
			Base	109.414557	10,941,455.65	109.246868	10,924,686.80	-16,768.85	0.21
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023			
		8,000,000.000	Local	99.987252	7,998,980.14	102.314250	8,185,140.00	186,159.86	0.16
		Original Face:	Base	99.987252	7,998,980.14	102.314250	8,185,140.00	186,159.86	0.16

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.010000	21 Apr 2025		
	20,000,000.000	Local	99.983770	19,996,754.00	99.965390	19,993,078.00	-3,676.00	0.38	
Original Face:	20,000,000.000	Base	99.983770	19,996,754.00	99.965390	19,993,078.00	-3,676.00	0.38	
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	5,500,000.000	Local	99.990273	5,499,465.00	102.466480	5,635,656.40	136,191.40	0.11	
Original Face:	5,500,000.000	Base	99.990273	5,499,465.00	102.466480	5,635,656.40	136,191.40	0.11	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	5,000,000.000	Local	99.999151	4,999,957.53	101.439650	5,071,982.50	72,024.97	0.10	
Original Face:	5,000,000.000	Base	99.999151	4,999,957.53	101.439650	5,071,982.50	72,024.97	0.10	
931142DP5	WALMART INC SR UNSECURED 04/24 3.3					3.300000	22 Apr 2024		
	1,000,000.000	Local	109.135114	1,091,351.14	108.746954	1,087,469.54	-3,881.60	0.02	
		Base	109.135114	1,091,351.14	108.746954	1,087,469.54	-3,881.60	0.02	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	3,000,000.000	Local	99.913773	2,997,413.18	108.208889	3,246,266.67	248,853.49	0.06	
		Base	99.913773	2,997,413.18	108.208889	3,246,266.67	248,853.49	0.06	
931422AH2	WALGREEN CO COMPANY GUAR 09/22 3.1					3.100000	15 Sep 2022		
	2,032,000.000	Local	104.139886	2,116,122.49	104.917983	2,131,933.41	15,810.92	0.04	
		Base	104.139886	2,116,122.49	104.917983	2,131,933.41	15,810.92	0.04	
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9					2.900000	15 Sep 2022		
	1,625,000.000	Local	103.590187	1,683,340.54	103.896271	1,688,314.40	4,973.86	0.03	
		Base	103.590187	1,683,340.54	103.896271	1,688,314.40	4,973.86	0.03	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.182500	11 Feb 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.206239	4,008,249.56	8,249.56	0.08	
		Base	100.000000	4,000,000.00	100.206239	4,008,249.56	8,249.56	0.08	
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
	18,291,000.000	Local	102.161096	18,686,286.12	102.934397	18,827,730.56	141,444.44	0.36	
		Base	102.161096	18,686,286.12	102.934397	18,827,730.56	141,444.44	0.36	
94988J6A0	WELLS FARGO BANK NA SR UNSECURED 09/22 VAR					2.082000	09 Sep 2022		
	10,000,000.000	Local	101.293349	10,129,334.88	101.399719	10,139,971.90	10,637.02	0.20	
		Base	101.293349	10,129,334.88	101.399719	10,139,971.90	10,637.02	0.20	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

# Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024			
		5,000,000.000	Local	99.883133	4,994,156.65	108.556466	5,427,823.30	433,666.65	0.10
			Base	99.883133	4,994,156.65	108.556466	5,427,823.30	433,666.65	0.10
95001DA75	WELLS FARGO + COMPANY SR UNSECURED 06/22 1				1.000000	17 Jun 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	99.427120	2,982,813.60	-17,186.40	0.06
			Base	100.000000	3,000,000.00	99.427120	2,982,813.60	-17,186.40	0.06
<b>US DOLLAR Total</b>		1,514,600,826.770	Local			1,521,878,123.94	1,535,062,692.70	13,184,568.76	29.56
Original Face:		560,225,547.000	Base			1,521,878,123.94	1,535,062,692.70	13,184,568.76	29.56
<b>FIXED INCOME Total</b>		1,514,600,826.770	Base			1,521,878,123.94	1,535,062,692.70	13,184,568.76	29.56
Original Face:		560,225,547.000							

# Holdings

ST OF AZ POOL 3 ST AGCY INT.  
 STATE OF ARIZONA  
 FUND: ATZB



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		5,173,476,478.070	Base	5,179,997,923.60		5,193,182,492.36	13,184,568.76	100.00
Original Face:		560,225,547.000						

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	-----------------	----------------------------	------------------	---------------

## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
	-606,467.200	Local	1.000000	-606,467.20	1.000000	-606,467.20	0.00	0.53
		Base	1.000000	-606,467.20	1.000000	-606,467.20	0.00	0.53

US DOLLAR Total								
	-606,467.200	Local		-606,467.20		-606,467.20	0.00	0.53
		Base		-606,467.20		-606,467.20	0.00	0.53

CASH Total								
	-606,467.200	Base		-606,467.20		-606,467.20	0.00	0.53

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.099881	31 Dec 2030		
	41,354.130	Local	100.080016	41,387.22	100.080000	41,387.21	-0.01	0.04
		Base	100.080016	41,387.22	100.080000	41,387.21	-0.01	0.04

459200HX2	IBM CORP SR UNSECURED 11/21 VAR				0.828500	06 Nov 2021		
	1,000,000.000	Local	100.063151	1,000,631.51	100.063151	1,000,631.51	0.00	0.88
		Base	100.063151	1,000,631.51	100.063151	1,000,631.51	0.00	0.88

US DOLLAR Total								
	1,041,354.130	Local		1,042,018.73		1,042,018.72	-0.01	0.91
		Base		1,042,018.73		1,042,018.72	-0.01	0.91

CASH EQUIVALENT Total								
	1,041,354.130	Base		1,042,018.73		1,042,018.72	-0.01	0.91

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES  
FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7					1.700000	01 Feb 2023		
	345,000.000	Local	99.897061	344,644.86	102.978140	355,274.58	10,629.72	0.31	
		Base	99.897061	344,644.86	102.978140	355,274.58	10,629.72	0.31	
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					0.647880	29 Mar 2021		
	1,274,000.000	Local	100.023639	1,274,301.16	100.160105	1,276,039.74	1,738.58	1.12	
		Base	100.023639	1,274,301.16	100.160105	1,276,039.74	1,738.58	1.12	
023135AJ5	AMAZON.COM INC SR UNSECURED 11/22 2.5					2.500000	29 Nov 2022		
	930,000.000	Local	103.607983	963,554.24	103.965510	966,879.24	3,325.00	0.85	
		Base	103.607983	963,554.24	103.965510	966,879.24	3,325.00	0.85	
023135BP0	AMAZON.COM INC SR UNSECURED 06/23 0.4					0.400000	03 Jun 2023		
	665,000.000	Local	99.879305	664,197.38	100.174288	666,159.02	1,961.64	0.58	
		Base	99.879305	664,197.38	100.174288	666,159.02	1,961.64	0.58	
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
	500,000.000	Local	99.938138	499,690.69	103.552117	517,760.59	18,069.90	0.45	
		Base	99.938138	499,690.69	103.552117	517,760.59	18,069.90	0.45	
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
	500,000.000	Local	99.989360	499,946.80	103.250470	516,252.35	16,305.55	0.45	
Original Face:	500,000.000	Base	99.989360	499,946.80	103.250470	516,252.35	16,305.55	0.45	
037833AR1	APPLE INC SR UNSECURED 05/21 2.85					2.850000	06 May 2021		
	725,000.000	Local	100.933986	731,771.40	101.352786	734,807.70	3,036.30	0.64	
		Base	100.933986	731,771.40	101.352786	734,807.70	3,036.30	0.64	
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.743250	09 Feb 2022		
	1,350,000.000	Local	100.210997	1,352,848.46	100.596976	1,358,059.18	5,210.72	1.19	
		Base	100.210997	1,352,848.46	100.596976	1,358,059.18	5,210.72	1.19	
037833DL1	APPLE INC SR UNSECURED 09/22 1.7					1.700000	11 Sep 2022		
	70,000.000	Local	99.989457	69,992.62	102.616305	71,831.41	1,838.79	0.06	
		Base	99.989457	69,992.62	102.616305	71,831.41	1,838.79	0.06	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	500,000.000	Local	99.771222	498,856.11	100.977739	504,888.70	6,032.59	0.44	
		Base	99.771222	498,856.11	100.977739	504,888.70	6,032.59	0.44	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
	385,000.000	Local	99.990751	384,964.39	101.762300	391,784.86	6,820.47	0.34	
Original Face:	385,000.000	Base	99.990751	384,964.39	101.762300	391,784.86	6,820.47	0.34	
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05					2.050000	03 May 2021		
	750,000.000	Local	100.064507	750,483.80	100.752145	755,641.09	5,157.29	0.66	
		Base	100.064507	750,483.80	100.752145	755,641.09	5,157.29	0.66	
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
	750,000.000	Local	101.855751	763,918.13	105.678551	792,589.13	28,671.00	0.69	
		Base	101.855751	763,918.13	105.678551	792,589.13	28,671.00	0.69	
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3					2.350000	25 Apr 2022		
	88,369.070	Local	99.972094	88,344.41	100.407750	88,729.39	384.98	0.08	
Original Face:	400,000.000	Base	99.972094	88,344.41	100.407750	88,729.39	384.98	0.08	
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
	205,781.230	Local	99.992006	205,764.78	102.162430	210,231.11	4,466.33	0.18	
Original Face:	270,000.000	Base	99.992006	205,764.78	102.162430	210,231.11	4,466.33	0.18	
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
	445,000.000	Local	99.985380	444,934.94	102.413270	455,739.05	10,804.11	0.40	
Original Face:	445,000.000	Base	99.985380	444,934.94	102.413270	455,739.05	10,804.11	0.40	
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2					1.990000	15 Mar 2023		
	92,249.000	Local	99.992282	92,241.88	100.692560	92,887.88	646.00	0.08	
Original Face:	165,000.000	Base	99.992282	92,241.88	100.692560	92,887.88	646.00	0.08	
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3					1.860000	15 Sep 2022		
	140,204.260	Local	99.940016	140,120.16	100.379750	140,736.69	616.53	0.12	
Original Face:	700,000.000	Base	99.940016	140,120.16	100.379750	140,736.69	616.53	0.12	
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15					3.150000	07 Sep 2021		
	900,000.000	Local	100.781137	907,030.23	102.386839	921,481.55	14,451.32	0.81	
		Base	100.781137	907,030.23	102.386839	921,481.55	14,451.32	0.81	
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65					2.650000	17 May 2021		
	475,000.000	Local	99.987063	474,938.55	101.285733	481,107.23	6,168.68	0.42	
		Base	99.987063	474,938.55	101.285733	481,107.23	6,168.68	0.42	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					0.838000	06 Jun 2022		
	1,000,000.000	Local	100.358186	1,003,581.86	100.636888	1,006,368.88	2,787.02	0.88	
		Base	100.358186	1,003,581.86	100.636888	1,006,368.88	2,787.02	0.88	
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					0.781130	03 Mar 2022		
	500,000.000	Local	100.315934	501,579.67	100.622600	503,113.00	1,533.33	0.44	
		Base	100.315934	501,579.67	100.622600	503,113.00	1,533.33	0.44	
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
	1,000,000.000	Local	99.387739	993,877.39	100.822307	1,008,223.07	14,345.68	0.88	
		Base	99.387739	993,877.39	100.822307	1,008,223.07	14,345.68	0.88	
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
	500,000.000	Local	100.819054	504,095.27	102.708216	513,541.08	9,445.81	0.45	
		Base	100.819054	504,095.27	102.708216	513,541.08	9,445.81	0.45	
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
	340,000.000	Local	100.000000	340,000.00	101.774000	346,031.60	6,031.60	0.30	
		Base	100.000000	340,000.00	101.774000	346,031.60	6,031.60	0.30	
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
	1,070,000.000	Local	100.589967	1,076,312.65	101.277157	1,083,665.58	7,352.93	0.95	
		Base	100.589967	1,076,312.65	101.277157	1,083,665.58	7,352.93	0.95	
172967LB5	CITIGROUP INC SR UNSECURED 12/21 VAR					1.318000	08 Dec 2021		
	1,000,000.000	Local	100.969337	1,009,693.37	100.939931	1,009,399.31	-294.06	0.89	
		Base	100.969337	1,009,693.37	100.939931	1,009,399.31	-294.06	0.89	
17305EFY6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2016 A3 A3					0.632750	07 Dec 2023		
	1,000,000.000	Local	100.480693	1,004,806.93	100.430910	1,004,309.10	-497.83	0.88	
Original Face:	1,000,000.000	Base	100.480693	1,004,806.93	100.430910	1,004,309.10	-497.83	0.88	
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85					2.850000	12 Feb 2021		
	750,000.000	Local	100.177468	751,331.01	100.511788	753,838.41	2,507.40	0.66	
		Base	100.177468	751,331.01	100.511788	753,838.41	2,507.40	0.66	
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
	900,000.000	Local	99.960976	899,648.78	103.361979	930,257.81	30,609.03	0.82	
		Base	99.960976	899,648.78	103.361979	930,257.81	30,609.03	0.82	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES  
FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
17401QAT8	CITIZENS BANK NA/RI SR UNSECURED 02/22 VAR				0.984750	14 Feb 2022			
		500,000.000	Local 100.499778	502,498.89	100.464199	502,321.00	-177.89		0.44
			Base 100.499778	502,498.89	100.464199	502,321.00	-177.89		0.44
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3				2.080000	15 Feb 2023			
		186,664.910	Local 99.015353	184,826.92	100.697650	187,967.18	3,140.26		0.16
Original Face:		550,000.000	Base 99.015353	184,826.92	100.697650	187,967.18	3,140.26		0.16
191216BG4	COCA COLA CO/THE SR UNSECURED 11/20 2.45				2.450000	01 Nov 2020			
		850,000.000	Local 100.000000	850,000.00	100.000000	850,000.00	0.00		0.75
			Base 100.000000	850,000.00	100.000000	850,000.00	0.00		0.75
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR				0.798000	07 Jun 2023			
		850,000.000	Local 100.050501	850,429.26	100.845708	857,188.52	6,759.26		0.75
			Base 100.050501	850,429.26	100.845708	857,188.52	6,759.26		0.75
24422EVJ5	JOHN DEERE CAPITAL CORP SR UNSECURED 10/23 0.4				0.400000	10 Oct 2023			
		95,000.000	Local 99.886432	94,892.11	100.074763	95,071.02	178.91		0.08
			Base 99.886432	94,892.11	100.074763	95,071.02	178.91		0.08
254683BU8	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A3 A3				1.850000	16 Oct 2023			
		1,000,000.000	Local 100.000000	1,000,000.00	100.745070	1,007,450.70	7,450.70		0.88
Original Face:		1,000,000.000	Base 100.000000	1,000,000.00	100.745070	1,007,450.70	7,450.70		0.88
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35				2.350000	15 Aug 2022			
		580,000.000	Local 100.313688	581,819.39	103.488399	600,232.71	18,413.32		0.53
			Base 100.313688	581,819.39	103.488399	600,232.71	18,413.32		0.53
30231GAK8	EXXON MOBIL CORPORATION SR UNSECURED 03/22 VAR				0.618000	06 Mar 2022			
		300,000.000	Local 100.095840	300,287.52	100.449814	301,349.44	1,061.92		0.26
			Base 100.095840	300,287.52	100.449814	301,349.44	1,061.92		0.26
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021			
		1,000,000.000	Local 100.107474	1,001,074.74	100.491732	1,004,917.32	3,842.58		0.88
			Base 100.107474	1,001,074.74	100.491732	1,004,917.32	3,842.58		0.88
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571				1.571000	15 Apr 2023			
		910,000.000	Local 100.000000	910,000.00	102.751578	935,039.36	25,039.36		0.82
			Base 100.000000	910,000.00	102.751578	935,039.36	25,039.36		0.82

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
 US BANCORP PIPER JAFFRAY VENTURES  
 FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2				2.000000	01 Mar 2023		
		106,300.240	Local 100.632435	106,972.52	103.665557	110,196.74	3,224.22	0.10
Original Face:		1,419,000.000	Base 100.632435	106,972.52	103.665557	110,196.74	3,224.22	0.10
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028		
		1,367,820.290	Local 101.799773	1,392,437.95	104.133510	1,424,359.28	31,921.33	1.25
Original Face:		3,600,000.000	Base 101.799773	1,392,437.95	104.133510	1,424,359.28	31,921.33	1.25
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625				1.625000	19 Nov 2021		
		745,000.000	Local 99.911734	744,342.42	101.567290	756,676.31	12,333.89	0.66
			Base 99.911734	744,342.42	101.567290	756,676.31	12,333.89	0.66
3130AJZG7	FEDERAL HOME LOAN BANK BONDS 05/23 0.27				0.270000	25 May 2023		
		1,000,000.000	Local 99.990562	999,905.62	99.808789	998,087.89	-1,817.73	0.88
			Base 99.990562	999,905.62	99.808789	998,087.89	-1,817.73	0.88
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR				0.267250	18 Oct 2021		
		1,000,000.000	Local 100.000000	1,000,000.00	100.113919	1,001,139.19	1,139.19	0.88
			Base 100.000000	1,000,000.00	100.113919	1,001,139.19	1,139.19	0.88
3133ELH72	FEDERAL FARM CREDIT BANK BONDS 06/23 VAR				0.410000	09 Jun 2023		
		460,000.000	Local 100.000000	460,000.00	100.447147	462,056.88	2,056.88	0.41
			Base 100.000000	460,000.00	100.447147	462,056.88	2,056.88	0.41
3133ELT53	FEDERAL FARM CREDIT BANK BONDS 04/23 0.37				0.370000	13 Apr 2023		
		500,000.000	Local 100.000000	500,000.00	99.821999	499,110.00	-890.00	0.44
			Base 100.000000	500,000.00	99.821999	499,110.00	-890.00	0.44
3133EMCQ3	FEDERAL FARM CREDIT BANK BONDS 10/23 0.28				0.280000	13 Oct 2023		
		500,000.000	Local 99.903622	499,518.11	99.962670	499,813.35	295.24	0.44
			Base 99.903622	499,518.11	99.962670	499,813.35	295.24	0.44
3134GVE87	FREDDIE MAC NOTES 06/23 0.5				0.500000	08 Jun 2023		
		500,000.000	Local 99.995772	499,978.86	100.025076	500,125.38	146.52	0.44
			Base 99.995772	499,978.86	100.025076	500,125.38	146.52	0.44
3134GVQ43	FREDDIE MAC NOTES 09/22 0.41				0.410000	16 Sep 2022		
		1,000,000.000	Local 100.025688	1,000,256.88	100.022001	1,000,220.01	-36.87	0.88
			Base 100.025688	1,000,256.88	100.022001	1,000,220.01	-36.87	0.88

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3134GVWU8	FREDDIE MAC NOTES 05/22 0.35					0.350000	19 May 2022		
	1,000,000.000	Local		99.998977	999,989.77	100.006915	1,000,069.15	79.38	0.88
		Base		99.998977	999,989.77	100.006915	1,000,069.15	79.38	0.88
3134GW2P0	FREDDIE MAC NOTES 12/23 0.4					0.400000	01 Dec 2023		
	1,000,000.000	Local		100.000000	1,000,000.00	99.812546	998,125.46	-1,874.54	0.88
		Base		100.000000	1,000,000.00	99.812546	998,125.46	-1,874.54	0.88
3134GWA48	FREDDIE MAC NOTES 12/23 0.4					0.400000	01 Dec 2023		
	1,000,000.000	Local		100.000000	1,000,000.00	99.891372	998,913.72	-1,086.28	0.88
		Base		100.000000	1,000,000.00	99.891372	998,913.72	-1,086.28	0.88
3134GWEF9	FREDDIE MAC NOTES 07/24 0.6					0.600000	29 Jul 2024		
	600,000.000	Local		100.084502	600,507.01	100.063055	600,378.33	-128.68	0.53
		Base		100.084502	600,507.01	100.063055	600,378.33	-128.68	0.53
3134GWKD7	FREDDIE MAC NOTES 02/24 0.43					0.430000	12 Feb 2024		
	415,000.000	Local		100.000000	415,000.00	99.602707	413,351.23	-1,648.77	0.36
		Base		100.000000	415,000.00	99.602707	413,351.23	-1,648.77	0.36
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
	1,000,000.000	Local		99.987746	999,877.46	99.937630	999,376.30	-501.16	0.88
		Base		99.987746	999,877.46	99.937630	999,376.30	-501.16	0.88
3134GWTL0	FREDDIE MAC NOTES 09/23 0.3					0.300000	28 Sep 2023		
	500,000.000	Local		100.000000	500,000.00	99.946244	499,731.22	-268.78	0.44
		Base		100.000000	500,000.00	99.946244	499,731.22	-268.78	0.44
3134GWU79	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
	1,000,000.000	Local		99.990270	999,902.70	99.745945	997,459.45	-2,443.25	0.87
		Base		99.990270	999,902.70	99.745945	997,459.45	-2,443.25	0.87
3134GWWJ1	FREDDIE MAC NOTES 03/24 0.375					0.375000	25 Mar 2024		
	500,000.000	Local		99.975172	499,875.86	99.780294	498,901.47	-974.39	0.44
		Base		99.975172	499,875.86	99.780294	498,901.47	-974.39	0.44
3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
	495,000.000	Local		99.743806	493,731.84	100.021634	495,107.09	1,375.25	0.43
		Base		99.743806	493,731.84	100.021634	495,107.09	1,375.25	0.43

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3135G05S8	FANNIE MAE NOTES 08/25 0.5		1,000,000.000	Local	100.000000	1,000,000.00	99.394402	993,944.02	-6,055.98	0.87
				Base	100.000000	1,000,000.00	99.394402	993,944.02	-6,055.98	0.87
3135G0W33	FANNIE MAE NOTES 09/22 1.375		500,000.000	Local	99.785992	498,929.96	102.204871	511,024.36	12,094.40	0.45
				Base	99.785992	498,929.96	102.204871	511,024.36	12,094.40	0.45
3136A5KR6	FANNIE MAE FNR 2012 31 AD		18,569.030	Local	100.329850	18,630.28	100.114560	18,590.30	-39.98	0.02
			Original Face:	1,000,000.000	Base	100.329850	18,630.28	100.114560	18,590.30	-39.98
3136G4B51	FANNIE MAE NOTES 07/23 0.42		500,000.000	Local	100.000000	500,000.00	99.788024	498,940.12	-1,059.88	0.44
				Base	100.000000	500,000.00	99.788024	498,940.12	-1,059.88	0.44
3136G4R54	FANNIE MAE NOTES 08/23 0.375		1,000,000.000	Local	100.000000	1,000,000.00	99.822797	998,227.97	-1,772.03	0.88
				Base	100.000000	1,000,000.00	99.822797	998,227.97	-1,772.03	0.88
3137A4WA1	FREDDIE MAC FHR 3775 LH		572.740	Local	100.045396	573.00	99.975680	572.60	-0.40	0.00
			Original Face:	1,000,000.000	Base	100.045396	573.00	99.975680	572.60	-0.40
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2		1,935,000.000	Local	99.227521	1,920,052.53	102.884230	1,990,809.85	70,757.32	1.75
			Original Face:	1,935,000.000	Base	99.227521	1,920,052.53	102.884230	1,990,809.85	70,757.32
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1		1,135,885.250	Local	99.780939	1,133,396.97	100.704030	1,143,882.22	10,485.25	1.00
			Original Face:	5,000,000.000	Base	99.780939	1,133,396.97	100.704030	1,143,882.22	10,485.25
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1		423,764.310	Local	101.066265	428,282.76	103.991670	440,679.58	12,396.82	0.39
			Original Face:	700,000.000	Base	101.066265	428,282.76	103.991670	440,679.58	12,396.82
3137EAER6	FREDDIE MAC NOTES 05/23 0.375		500,000.000	Local	100.172674	500,863.37	100.360000	501,800.00	936.63	0.44
				Base	100.172674	500,863.37	100.360000	501,800.00	936.63	0.44

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3137EAET2	FREDDIE MAC NOTES 07/22 0.125					0.125000	25 Jul 2022		
	485,000.000	Local	99.805184	484,055.14	99.945673	484,736.51	681.37	0.43	
		Base	99.805184	484,055.14	99.945673	484,736.51	681.37	0.43	
3137EAEV7	FREDDIE MAC NOTES 08/23 0.25					0.250000	24 Aug 2023		
	1,000,000.000	Local	99.904689	999,046.89	99.989469	999,894.69	847.80	0.88	
		Base	99.904689	999,046.89	99.989469	999,894.69	847.80	0.88	
3137EAEW5	FREDDIE MAC UNSECURED 09/23 0.25					0.250000	08 Sep 2023		
	580,000.000	Local	99.968741	579,818.70	100.023493	580,136.26	317.56	0.51	
		Base	99.968741	579,818.70	100.023493	580,136.26	317.56	0.51	
3137EAEY1	FREDDIE MAC UNSECURED 10/23 0.125					0.125000	16 Oct 2023		
	1,000,000.000	Local	99.632450	996,324.50	99.627238	996,272.38	-52.12	0.87	
		Base	99.632450	996,324.50	99.627238	996,272.38	-52.12	0.87	
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
	50,770.740	Local	100.636370	51,093.83	103.882654	52,741.99	1,648.16	0.05	
	Original Face: 485,000.000	Base	100.636370	51,093.83	103.882654	52,741.99	1,648.16	0.05	
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
	452,305.000	Local	100.568924	454,878.27	103.249133	467,000.99	12,122.72	0.41	
	Original Face: 5,000,000.000	Base	100.568924	454,878.27	103.249133	467,000.99	12,122.72	0.41	
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
	600,000.000	Local	100.442407	602,654.44	103.313800	619,882.80	17,228.36	0.54	
		Base	100.442407	602,654.44	103.313800	619,882.80	17,228.36	0.54	
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
	600,000.000	Local	99.746053	598,476.32	101.061185	606,367.11	7,890.79	0.53	
		Base	99.746053	598,476.32	101.061185	606,367.11	7,890.79	0.53	
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
	10,482.250	Local	100.000382	10,482.29	100.066140	10,489.18	6.89	0.01	
	Original Face: 325,000.000	Base	100.000382	10,482.29	100.066140	10,489.18	6.89	0.01	
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
	515,000.000	Local	99.985115	514,923.34	101.909410	524,833.46	9,910.12	0.46	
	Original Face: 515,000.000	Base	99.985115	514,923.34	101.909410	524,833.46	9,910.12	0.46	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
	303,863.850	Local	99.992503	303,841.07	101.091160	307,179.49	3,338.42	0.27	
Original Face:	700,000.000	Base	99.992503	303,841.07	101.091160	307,179.49	3,338.42	0.27	
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.690000	15 Nov 2021		
	8,005.240	Local	99.996877	8,004.99	100.059890	8,010.03	5.04	0.01	
Original Face:	630,000.000	Base	99.996877	8,004.99	100.059890	8,010.03	5.04	0.01	
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
	515,000.000	Local	99.995517	514,976.91	102.122910	525,932.99	10,956.08	0.46	
Original Face:	515,000.000	Base	99.995517	514,976.91	102.122910	525,932.99	10,956.08	0.46	
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
	110,156.200	Local	99.994163	110,149.77	100.256310	110,438.54	288.77	0.10	
Original Face:	750,000.000	Base	99.994163	110,149.77	100.256310	110,438.54	288.77	0.10	
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
	400,000.000	Local	99.989230	399,956.92	102.139370	408,557.48	8,600.56	0.36	
Original Face:	400,000.000	Base	99.989230	399,956.92	102.139370	408,557.48	8,600.56	0.36	
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
	595,000.000	Local	99.980467	594,883.78	102.073730	607,338.69	12,454.91	0.53	
Original Face:	595,000.000	Base	99.980467	594,883.78	102.073730	607,338.69	12,454.91	0.53	
36260KAB0	GM FINANCIAL SECURITIZED TERM GMCAR 2020 4 A2					0.260000	16 Nov 2023		
	340,000.000	Local	99.992797	339,975.51	99.999600	339,998.64	23.13	0.30	
Original Face:	340,000.000	Base	99.992797	339,975.51	99.999600	339,998.64	23.13	0.30	
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
	746,000.000	Local	100.082092	746,612.41	101.396366	756,416.89	9,804.48	0.66	
		Base	100.082092	746,612.41	101.396366	756,416.89	9,804.48	0.66	
38141GVW1	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 VAR					1.574750	23 Apr 2021		
	787,000.000	Local	100.482052	790,793.75	100.493890	790,886.91	93.16	0.69	
		Base	100.482052	790,793.75	100.493890	790,886.91	93.16	0.69	
437076BL5	HOME DEPOT INC SR UNSECURED 04/21 2					2.000000	01 Apr 2021		
	855,000.000	Local	100.448060	858,830.91	100.611829	860,231.14	1,400.23	0.75	
		Base	100.448060	858,830.91	100.611829	860,231.14	1,400.23	0.75	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					0.556000	01 Mar 2022		
	1,000,000.000	Local	99.983318	999,833.18	100.304737	1,003,047.37	3,214.19	0.88	
		Base	99.983318	999,833.18	100.304737	1,003,047.37	3,214.19	0.88	
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
	26,297.450	Local	99.998023	26,296.93	100.059410	26,313.07	16.14	0.02	
	Original Face: 830,000.000	Base	99.998023	26,296.93	100.059410	26,313.07	16.14	0.02	
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
	89,875.610	Local	99.970281	89,848.90	100.278620	90,126.02	277.12	0.08	
	Original Face: 850,000.000	Base	99.970281	89,848.90	100.278620	90,126.02	277.12	0.08	
43813KAB8	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A2					0.270000	21 Feb 2023		
	500,000.000	Local	99.993366	499,966.83	100.029290	500,146.45	179.62	0.44	
	Original Face: 500,000.000	Base	99.993366	499,966.83	100.029290	500,146.45	179.62	0.44	
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
	445,000.000	Local	99.986193	444,938.56	102.142090	454,532.30	9,593.74	0.40	
	Original Face: 445,000.000	Base	99.986193	444,938.56	102.142090	454,532.30	9,593.74	0.40	
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
	16,233.610	Local	99.994641	16,232.74	100.118510	16,252.85	20.11	0.01	
	Original Face: 255,000.000	Base	99.994641	16,232.74	100.118510	16,252.85	20.11	0.01	
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
	157,573.870	Local	99.998813	157,572.00	101.047570	159,224.57	1,652.57	0.14	
	Original Face: 325,000.000	Base	99.998813	157,572.00	101.047570	159,224.57	1,652.57	0.14	
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
	500,000.000	Local	99.998428	499,992.14	102.034590	510,172.95	10,180.81	0.45	
	Original Face: 500,000.000	Base	99.998428	499,992.14	102.034590	510,172.95	10,180.81	0.45	
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
	139,766.190	Local	99.993711	139,757.40	101.251910	141,515.94	1,758.54	0.12	
	Original Face: 250,000.000	Base	99.993711	139,757.40	101.251910	141,515.94	1,758.54	0.12	
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	245,000.000	Local	99.912984	244,786.81	102.976366	252,292.10	7,505.29	0.22	
		Base	99.912984	244,786.81	102.976366	252,292.10	7,505.29	0.22	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
438516CC8	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 0.483					0.483000	19 Aug 2022		
	855,000.000	Local		100.000000	855,000.00	100.150916	856,290.33	1,290.33	0.75
		Base		100.000000	855,000.00	100.150916	856,290.33	1,290.33	0.75
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
	1,015,000.000	Local		101.233518	1,027,520.21	103.649934	1,052,046.83	24,526.62	0.92
		Base		101.233518	1,027,520.21	103.649934	1,052,046.83	24,526.62	0.92
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
	370,000.000	Local		99.996454	369,986.88	102.145840	377,939.61	7,952.73	0.33
	Original Face: 370,000.000	Base		99.996454	369,986.88	102.145840	377,939.61	7,952.73	0.33
44891LAB9	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 A A2					1.510000	17 Apr 2023		
	545,000.000	Local		100.799009	549,354.60	100.806450	549,395.15	40.55	0.48
	Original Face: 545,000.000	Base		100.799009	549,354.60	100.806450	549,395.15	40.55	0.48
44891RAB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A2					0.260000	15 Sep 2023		
	400,000.000	Local		99.998025	399,992.10	99.999160	399,996.64	4.54	0.35
	Original Face: 400,000.000	Base		99.998025	399,992.10	99.999160	399,996.64	4.54	0.35
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
	124,464.540	Local		99.839368	124,264.61	100.103150	124,592.93	328.32	0.11
	Original Face: 1,897,000.000	Base		99.839368	124,264.61	100.103150	124,592.93	328.32	0.11
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR					0.478380	20 Jan 2021		
	578,000.000	Local		100.035339	578,204.26	100.053711	578,310.45	106.19	0.51
		Base		100.035339	578,204.26	100.053711	578,310.45	106.19	0.51
458140AJ9	INTEL CORP SR UNSECURED 10/21 3.3					3.300000	01 Oct 2021		
	500,000.000	Local		102.596218	512,981.09	102.720243	513,601.22	620.13	0.45
		Base		102.596218	512,981.09	102.720243	513,601.22	620.13	0.45
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
	500,000.000	Local		104.417604	522,088.02	104.864202	524,321.01	2,232.99	0.46
		Base		104.417604	522,088.02	104.864202	524,321.01	2,232.99	0.46
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.602500	11 May 2022		
	1,500,000.000	Local		100.072854	1,501,092.81	100.460788	1,506,911.82	5,819.01	1.32
		Base		100.072854	1,501,092.81	100.460788	1,506,911.82	5,819.01	1.32

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
459200JX0	IBM CORP SR UNSECURED 05/22 2.85				2.850000	13 May 2022		
		500,000.000	Local 101.268070	506,340.35	103.817943	519,089.72	12,749.37	0.46
			Base 101.268070	506,340.35	103.817943	519,089.72	12,749.37	0.46
46124HAA4	INTUIT INC SR UNSECURED 07/23 0.65				0.650000	15 Jul 2023		
		440,000.000	Local 100.066382	440,292.08	100.693371	443,050.83	2,758.75	0.39
			Base 100.066382	440,292.08	100.693371	443,050.83	2,758.75	0.39
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35				4.350000	15 Aug 2021		
		500,000.000	Local 103.088010	515,440.05	103.168849	515,844.25	404.20	0.45
			Base 103.088010	515,440.05	103.168849	515,844.25	404.20	0.45
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		500,000.000	Local 105.337554	526,687.77	105.371518	526,857.59	169.82	0.46
			Base 105.337554	526,687.77	105.371518	526,857.59	169.82	0.46
47787NAB5	JOHN DEERE OWNER TRUST JDOT 2020 B A2				0.410000	15 Mar 2023		
		400,000.000	Local 100.038918	400,155.67	100.084800	400,339.20	183.53	0.35
Original Face:		400,000.000	Base 100.038918	400,155.67	100.084800	400,339.20	183.53	0.35
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4				2.110000	15 Jul 2024		
		1,000,000.000	Local 98.831460	988,314.60	100.268180	1,002,681.80	14,367.20	0.88
Original Face:		1,000,000.000	Base 98.831460	988,314.60	100.268180	1,002,681.80	14,367.20	0.88
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45				2.450000	05 Dec 2021		
		440,000.000	Local 100.561175	442,469.17	102.417530	450,637.13	8,167.96	0.40
			Base 100.561175	442,469.17	102.417530	450,637.13	8,167.96	0.40
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65				1.650000	01 Mar 2021		
		1,300,000.000	Local 99.967699	1,299,580.09	100.337542	1,304,388.05	4,807.96	1.14
			Base 99.967699	1,299,580.09	100.337542	1,304,388.05	4,807.96	1.14
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
		641,000.000	Local 102.129699	654,651.37	102.446421	656,681.56	2,030.19	0.58
			Base 102.129699	654,651.37	102.446421	656,681.56	2,030.19	0.58
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95				1.950000	10 Nov 2020		
		135,000.000	Local 99.999119	134,998.81	100.034329	135,046.34	47.53	0.12
			Base 99.999119	134,998.81	100.034329	135,046.34	47.53	0.12

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
49327M2Q6	KEY BANK NA SR UNSECURED 11/21 2.5						2.500000	22 Nov 2021		
	350,000.000	Local		102.337666	358,181.83	102.309408	358,082.93	-98.90	0.31	
		Base		102.337666	358,181.83	102.309408	358,082.93	-98.90	0.31	
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR						1.066130	22 Nov 2021		
	990,000.000	Local		100.377987	993,742.07	100.749510	997,420.15	3,678.08	0.87	
		Base		100.377987	993,742.07	100.749510	997,420.15	3,678.08	0.87	
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3						2.300000	14 Sep 2022		
	500,000.000	Local		99.952986	499,764.93	103.653363	518,266.82	18,501.89	0.45	
		Base		99.952986	499,764.93	103.653363	518,266.82	18,501.89	0.45	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25						1.250000	10 Mar 2023		
	305,000.000	Local		99.963128	304,887.54	102.044881	311,236.89	6,349.35	0.27	
		Base		99.963128	304,887.54	102.044881	311,236.89	6,349.35	0.27	
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4						2.400000	01 Mar 2022		
	1,000,000.000	Local		102.281570	1,022,815.70	102.810491	1,028,104.91	5,289.21	0.90	
		Base		102.281570	1,022,815.70	102.810491	1,028,104.91	5,289.21	0.90	
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR						0.880380	18 May 2022		
	1,800,000.000	Local		100.000000	1,800,000.00	100.647181	1,811,649.26	11,649.26	1.59	
		Base		100.000000	1,800,000.00	100.647181	1,811,649.26	11,649.26	1.59	
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625						2.625000	25 Jan 2021		
	550,000.000	Local		100.063633	550,349.98	100.335185	551,843.52	1,493.54	0.48	
		Base		100.063633	550,349.98	100.335185	551,843.52	1,493.54	0.48	
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3						1.940000	15 Mar 2024		
	1,175,000.000	Local		100.041787	1,175,491.00	102.081990	1,199,463.38	23,972.38	1.05	
	Original Face:	1,175,000.000	Base	100.041787	1,175,491.00	102.081990	1,199,463.38	23,972.38	1.05	
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3						3.030000	17 Jan 2023		
	462,755.870	Local		100.750789	466,230.19	101.290440	468,727.46	2,497.27	0.41	
	Original Face:	800,000.000	Base	100.750789	466,230.19	101.290440	468,727.46	2,497.27	0.41	
61746BEE2	MORGAN STANLEY SR UNSECURED 01/22 VAR						1.000000	20 Jan 2022		
	1,000,000.000	Local		100.228000	1,002,280.00	100.214400	1,002,144.00	-136.00	0.88	
		Base		100.228000	1,002,280.00	100.214400	1,002,144.00	-136.00	0.88	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
	485,000.000	Local		99.587538	482,999.56	104.710145	507,844.20	24,844.64	0.45
		Base		99.587538	482,999.56	104.710145	507,844.20	24,844.64	0.45
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					0.595380	30 Jun 2021		
	500,000.000	Local		100.120120	500,600.60	100.237000	501,185.00	584.40	0.44
		Base		100.120120	500,600.60	100.237000	501,185.00	584.40	0.44
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
	455,000.000	Local		99.945185	454,750.59	101.788957	463,139.75	8,389.16	0.41
		Base		99.945185	454,750.59	101.788957	463,139.75	8,389.16	0.41
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
	1,000,000.000	Local		102.988212	1,029,882.12	104.282106	1,042,821.06	12,938.94	0.91
		Base		102.988212	1,029,882.12	104.282106	1,042,821.06	12,938.94	0.91
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
	0.000	Local		0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
	122,690.760	Local		99.735057	122,365.70	100.125180	122,844.34	478.64	0.11
	Original Face: 1,887,000.000	Base		99.735057	122,365.70	100.125180	122,844.34	478.64	0.11
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
	87,141.950	Local		99.995525	87,138.05	100.393430	87,484.79	346.74	0.08
	Original Face: 335,000.000	Base		99.995525	87,138.05	100.393430	87,484.79	346.74	0.08
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
	220,786.610	Local		99.999207	220,784.86	100.640310	222,200.33	1,415.47	0.19
	Original Face: 335,000.000	Base		99.999207	220,784.86	100.640310	222,200.33	1,415.47	0.19
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
	1,001,000.000	Local		100.003854	1,001,038.58	100.008672	1,001,086.81	48.23	0.88
		Base		100.003854	1,001,038.58	100.008672	1,001,086.81	48.23	0.88
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	700,000.000	Local		99.616643	697,316.50	102.944151	720,609.06	23,292.56	0.63
		Base		99.616643	697,316.50	102.944151	720,609.06	23,292.56	0.63

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES  
FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
	500,000.000	Local		100.020564	500,102.82	101.255546	506,277.73	6,174.91	0.44
		Base		100.020564	500,102.82	101.255546	506,277.73	6,174.91	0.44
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
	700,000.000	Local		101.394426	709,760.98	104.780725	733,465.08	23,704.10	0.64
		Base		101.394426	709,760.98	104.780725	733,465.08	23,704.10	0.64
69353REY0	PNC BANK NA SR UNSECURED 12/21 2.55					2.550000	09 Dec 2021		
	422,000.000	Local		102.121346	430,952.08	102.316000	431,773.52	821.44	0.38
		Base		102.121346	430,952.08	102.316000	431,773.52	821.44	0.38
69353RFE3	PNC BANK NA SR UNSECURED 07/22 2.45					2.450000	28 Jul 2022		
	500,000.000	Local		103.325856	516,629.28	103.431968	517,159.84	530.56	0.45
		Base		103.325856	516,629.28	103.431968	517,159.84	530.56	0.45
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
	850,000.000	Local		99.890591	849,070.02	100.314000	852,669.00	3,598.98	0.75
		Base		99.890591	849,070.02	100.314000	852,669.00	3,598.98	0.75
69353RFU7	PNC BANK NA SR UNSECURED 02/23 VAR					0.581130	24 Feb 2023		
	500,000.000	Local		99.706234	498,531.17	100.197741	500,988.71	2,457.54	0.44
		Base		99.706234	498,531.17	100.197741	500,988.71	2,457.54	0.44
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
	250,000.000	Local		100.150892	250,377.23	103.476067	258,690.17	8,312.94	0.23
		Base		100.150892	250,377.23	103.476067	258,690.17	8,312.94	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.503250	10 May 2021		
	2,080,000.000	Local		100.003564	2,080,074.13	100.134282	2,082,793.07	2,718.94	1.83
		Base		100.003564	2,080,074.13	100.134282	2,082,793.07	2,718.94	1.83
69371RQ90	PACCAR FINANCIAL CORP SR UNSECURED 08/23 0.35					0.350000	11 Aug 2023		
	335,000.000	Local		99.878809	334,594.01	99.904027	334,678.49	84.48	0.29
		Base		99.878809	334,594.01	99.904027	334,678.49	84.48	0.29
713448BR8	PEPSICO INC SR UNSECURED 11/20 3.125					3.125000	01 Nov 2020		
	500,000.000	Local		100.000000	500,000.00	100.000000	500,000.00	0.00	0.44
		Base		100.000000	500,000.00	100.000000	500,000.00	0.00	0.44

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
713448DL9	PEPSICO INC SR UNSECURED 10/21 1.7					1.700000	06 Oct 2021		
	470,000.000	Local	101.231470	475,787.91	101.253414	475,891.05	103.14	0.42	
		Base	101.231470	475,787.91	101.253414	475,891.05	103.14	0.42	
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.616000	02 May 2022		
	525,000.000	Local	100.285177	526,497.18	100.325396	526,708.33	211.15	0.46	
		Base	100.285177	526,497.18	100.325396	526,708.33	211.15	0.46	
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	490,000.000	Local	99.835271	489,192.83	101.002407	494,911.79	5,718.96	0.43	
		Base	99.835271	489,192.83	101.002407	494,911.79	5,718.96	0.43	
713448FB9	PEPSICO INC SR UNSECURED 10/23 0.4					0.400000	07 Oct 2023		
	280,000.000	Local	99.944300	279,844.04	100.243757	280,682.52	838.48	0.25	
		Base	99.944300	279,844.04	100.243757	280,682.52	838.48	0.25	
742718EN5	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85					1.850000	02 Feb 2021		
	900,000.000	Local	100.089991	900,809.92	100.414011	903,726.10	2,916.18	0.79	
		Base	100.089991	900,809.92	100.414011	903,726.10	2,916.18	0.79	
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
	1,431,000.000	Local	100.129377	1,432,851.38	100.940226	1,444,454.63	11,603.25	1.27	
		Base	100.129377	1,432,851.38	100.940226	1,444,454.63	11,603.25	1.27	
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR					3.502000	02 Aug 2022		
	450,000.000	Local	101.050256	454,726.15	102.268016	460,206.07	5,479.92	0.40	
		Base	101.050256	454,726.15	102.268016	460,206.07	5,479.92	0.40	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	600,000.000	Local	99.973848	599,843.09	103.634846	621,809.08	21,965.99	0.55	
		Base	99.973848	599,843.09	103.634846	621,809.08	21,965.99	0.55	
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75					2.750000	12 Mar 2021		
	1,111,000.000	Local	100.256207	1,113,846.46	100.698441	1,118,759.68	4,913.22	0.98	
		Base	100.256207	1,113,846.46	100.698441	1,118,759.68	4,913.22	0.98	
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
	1,335,000.000	Local	100.093351	1,336,246.23	103.239451	1,378,246.67	42,000.44	1.21	
		Base	100.093351	1,336,246.23	103.239451	1,378,246.67	42,000.44	1.21	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75				1.750000	14 Feb 2023			
		755,000.000	Local 99.752366	753,130.36	103.122000	778,571.10	25,440.74		0.68
			Base 99.752366	753,130.36	103.122000	778,571.10	25,440.74		0.68
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2				1.670000	15 Nov 2022			
		538,757.860	Local 99.999092	538,752.97	100.719630	542,634.92	3,881.95		0.48
Original Face:		600,000.000	Base 99.999092	538,752.97	100.719630	542,634.92	3,881.95		0.48
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3				1.920000	16 Jan 2024			
		345,000.000	Local 99.994687	344,981.67	102.109470	352,277.67	7,296.00		0.31
Original Face:		345,000.000	Base 99.994687	344,981.67	102.109470	352,277.67	7,296.00		0.31
89236XAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A2				0.230000	15 May 2023			
		1,000,000.000	Local 99.996481	999,964.81	100.003330	1,000,033.30	68.49		0.88
Original Face:		1,000,000.000	Base 99.996481	999,964.81	100.003330	1,000,033.30	68.49		0.88
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3				1.780000	15 Nov 2021			
		166,460.710	Local 99.636485	165,855.60	100.131390	166,679.42	823.82		0.15
Original Face:		1,645,000.000	Base 99.636485	165,855.60	100.131390	166,679.42	823.82		0.15
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3				2.910000	17 Jul 2023			
		550,000.000	Local 99.988853	549,938.69	101.956950	560,763.23	10,824.54		0.49
Original Face:		550,000.000	Base 99.988853	549,938.69	101.956950	560,763.23	10,824.54		0.49
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25				1.250000	09 Mar 2023			
		1,000,000.000	Local 99.945548	999,455.48	101.859530	1,018,595.30	19,139.82		0.89
			Base 99.945548	999,455.48	101.859530	1,018,595.30	19,139.82		0.89
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05				2.050000	01 Apr 2021			
		1,100,000.000	Local 99.664251	1,096,306.76	100.725430	1,107,979.73	11,672.97		0.97
			Base 99.664251	1,096,306.76	100.725430	1,107,979.73	11,672.97		0.97
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125				2.125000	15 Mar 2021			
		500,000.000	Local 100.079086	500,395.43	100.682000	503,410.00	3,014.57		0.44
			Base 100.079086	500,395.43	100.682000	503,410.00	3,014.57		0.44
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375				2.375000	15 Oct 2022			
		500,000.000	Local 100.637178	503,185.89	103.917318	519,586.59	16,400.70		0.46
			Base 100.637178	503,185.89	103.917318	519,586.59	16,400.70		0.46

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted



# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					0.510380	15 Jun 2021		
	500,000.000	Local	100.043338	500,216.69	100.159500	500,797.50	580.81	0.44	
		Base	100.043338	500,216.69	100.159500	500,797.50	580.81	0.44	
92826CAB8	VISA INC SR UNSECURED 12/20 2.2					2.200000	14 Dec 2020		
	450,000.000	Local	100.070878	450,318.95	100.148353	450,667.59	348.64	0.40	
		Base	100.070878	450,318.95	100.148353	450,667.59	348.64	0.40	
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					0.453250	23 Jun 2021		
	625,000.000	Local	100.000000	625,000.00	100.161572	626,009.83	1,009.83	0.55	
		Base	100.000000	625,000.00	100.161572	626,009.83	1,009.83	0.55	
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	1,000,000.000	Local	107.033926	1,070,339.26	107.857117	1,078,571.17	8,231.91	0.95	
		Base	107.033926	1,070,339.26	107.857117	1,078,571.17	8,231.91	0.95	
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					1.591250	04 Mar 2021		
	500,000.000	Local	100.228378	501,141.89	100.446880	502,234.40	1,092.51	0.44	
		Base	100.228378	501,141.89	100.446880	502,234.40	1,092.51	0.44	
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					0.546880	15 Jan 2021		
	600,000.000	Local	100.000000	600,000.00	100.055612	600,333.67	333.67	0.53	
		Base	100.000000	600,000.00	100.055612	600,333.67	333.67	0.53	
94988J5R4	WELLS FARGO BANK NA SR UNSECURED 08/23 3.55					3.550000	14 Aug 2023		
	500,000.000	Local	107.816216	539,081.08	108.174664	540,873.32	1,792.24	0.47	
		Base	107.816216	539,081.08	108.174664	540,873.32	1,792.24	0.47	
94988J5U7	WELLS FARGO BANK NA SR UNSECURED 10/21 VAR					0.725750	22 Oct 2021		
	500,000.000	Local	100.376858	501,884.29	100.399254	501,996.27	111.98	0.44	
		Base	100.376858	501,884.29	100.399254	501,996.27	111.98	0.44	
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
	400,000.000	Local	100.430785	401,723.14	101.416352	405,665.41	3,942.27	0.36	
		Base	100.430785	401,723.14	101.416352	405,665.41	3,942.27	0.36	
<b>US DOLLAR Total</b>									
	110,905,568.640	Local		111,346,776.07		112,397,553.91	1,050,777.84	98.55	
Original Face:	47,563,000.000	Base		111,346,776.07		112,397,553.91	1,050,777.84	98.55	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES  
FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## FIXED INCOME Total

	110,905,568.640	Base		111,346,776.07		112,397,553.91	1,050,777.84	98.55
Original Face:	47,563,000.000							

# Holdings

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES  
FUND: ATZD



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		111,340,455.570	Base	111,782,327.60		112,833,105.43	1,050,777.83	100.00
Original Face:		47,563,000.000						

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	1.000000	0.01	0.00	0.00

<b>US DOLLAR Total</b>		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00

<b>CASH Total</b>		0.010	Base		0.01		0.01	0.00	0.00
-------------------	--	-------	------	--	------	--	------	------	------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

091995001	BLACKROCK INVT QUALITY				0.000000	02 Nov 2020			
	10,002,831.120	Local	100.000000	10,002,831.12	100.000000	10,002,831.12	0.00	0.96	
		Base	100.000000	10,002,831.12	100.000000	10,002,831.12	0.00	0.96	

138994009	CANTOR FITZGERALD REPO REPO				0.300000	09 Nov 2020			
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96	

138994009	CANTOR FITZGERALD REPO REPO				0.400000	19 Jan 2021			
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96	
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.96	

9127962Q1	TREASURY BILL 04/21 0.00000				0.141000	22 Apr 2021			
	25,000,000.000	Local	99.932633	24,983,158.33	99.932633	24,983,158.33	0.00	2.39	
		Base	99.932633	24,983,158.33	99.932633	24,983,158.33	0.00	2.39	

9127963H0	TREASURY BILL 06/21 0.00000				0.093700	17 Jun 2021			
	25,000,000.000	Local	99.940657	24,985,164.16	99.940657	24,985,164.16	0.00	2.39	
		Base	99.940657	24,985,164.16	99.940657	24,985,164.16	0.00	2.39	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
9127963T4	TREASURY BILL 01/21 0.00000				0.151500	07 Jan 2021			
	40,000,000.000	Local	99.971804	39,988,721.67	99.971804	39,988,721.67	0.00		3.83
		Base	99.971804	39,988,721.67	99.971804	39,988,721.67	0.00		3.83
9127963U1	TREASURY BILL 01/21 0.00000				0.127500	14 Jan 2021			
	25,000,000.000	Local	99.973792	24,993,447.92	99.973792	24,993,447.92	0.00		2.39
		Base	99.973792	24,993,447.92	99.973792	24,993,447.92	0.00		2.39
9127963V9	TREASURY BILL 01/21 0.00000				0.126000	21 Jan 2021			
	25,000,000.000	Local	99.971650	24,992,912.50	99.971650	24,992,912.50	0.00		2.39
		Base	99.971650	24,992,912.50	99.971650	24,992,912.50	0.00		2.39
9127964C0	TREASURY BILL 02/21 0.00000				0.110000	11 Feb 2021			
	30,000,000.000	Local	99.968833	29,990,650.00	99.968833	29,990,650.00	0.00		2.87
		Base	99.968833	29,990,650.00	99.968833	29,990,650.00	0.00		2.87
9127964L0	TREASURY BILL 09/21 0.00000				0.112500	09 Sep 2021			
	40,000,000.000	Local	99.902500	39,961,000.00	99.902500	39,961,000.00	0.00		3.83
		Base	99.902500	39,961,000.00	99.902500	39,961,000.00	0.00		3.83
912796TY5	TREASURY BILL 12/20 0.00000				0.094000	31 Dec 2020			
	25,000,000.000	Local	99.984333	24,996,083.34	99.984333	24,996,083.34	0.00		2.40
		Base	99.984333	24,996,083.34	99.984333	24,996,083.34	0.00		2.40
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.090000	19 Nov 2020			
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		1.44
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		1.44
926NKW009	AMHERST PIERPONT 04/15 VAR				0.090000	09 Nov 2020			
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		1.44
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		1.44
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	02 Nov 2020			
	10,045,589.160	Local	100.000000	10,045,589.16	100.000000	10,045,589.16	0.00		0.96
		Base	100.000000	10,045,589.16	100.000000	10,045,589.16	0.00		0.96
966VMM002	JP MORGAN MONEY MARKET				0.000000	02 Nov 2020			
	10,041,319.270	Local	100.000000	10,041,319.27	100.000000	10,041,319.27	0.00		0.96
		Base	100.000000	10,041,319.27	100.000000	10,041,319.27	0.00		0.96

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
979QHR003	SOUTH STREET REPO				0.120000	02 Nov 2020		
	189,768,527.720	Local	100.000000	189,768,527.72	100.000000	189,768,527.72	0.00	18.18
		Base	100.000000	189,768,527.72	100.000000	189,768,527.72	0.00	18.18
<b>US DOLLAR Total</b>								
	504,858,267.270	Local		504,749,405.19		504,749,405.19	0.00	48.37
		Base		504,749,405.19		504,749,405.19	0.00	48.37
<b>CASH EQUIVALENT Total</b>								
	504,858,267.270	Base		504,749,405.19		504,749,405.19	0.00	48.37

## FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	5,468,036.380	Local	101.058043	5,525,890.54	105.330262	5,759,497.05	233,606.51	0.55
Original Face:	20,540,000.000	Base	101.058043	5,525,890.54	105.330262	5,759,497.05	233,606.51	0.55
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.979539	19,995,907.84	102.684607	20,536,921.40	541,013.56	1.97
		Base	99.979539	19,995,907.84	102.684607	20,536,921.40	541,013.56	1.97
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75				1.750000	18 Oct 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.338272	5,016,913.60	16,913.60	0.48
		Base	100.000000	5,000,000.00	100.338272	5,016,913.60	16,913.60	0.48
3130AK5X0	FEDERAL HOME LOAN BANK BONDS 09/22 VAR				0.180000	15 Sep 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000444	10,000,044.40	44.40	0.96
		Base	100.000000	10,000,000.00	100.000444	10,000,044.40	44.40	0.96
3130AK7G5	FEDERAL HOME LOAN BANK BONDS 12/21 VAR				0.155000	21 Dec 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.007997	5,000,399.85	399.85	0.48
		Base	100.000000	5,000,000.00	100.007997	5,000,399.85	399.85	0.48
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	8,330,119.510	Local	104.575555	8,711,268.70	110.910146	9,238,947.71	527,679.01	0.89
Original Face:	24,487,993.000	Base	104.575555	8,711,268.70	110.910146	9,238,947.71	527,679.01	0.89

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		2,681,777.400	Local	104.489073	2,802,164.34	108.654308	2,913,866.68	111,702.34	0.28
	Original Face:	10,000,000.000	Base	104.489073	2,802,164.34	108.654308	2,913,866.68	111,702.34	0.28
3132X0NX5	FARMER MAC NOTES 01/22 VAR					0.314000	03 Jan 2022		
		5,000,000.000	Local	100.093109	5,004,655.44	100.131942	5,006,597.10	1,941.66	0.48
			Base	100.093109	5,004,655.44	100.131942	5,006,597.10	1,941.66	0.48
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.485750	22 Jan 2021		
		10,000,000.000	Local	99.999102	9,999,910.23	100.079728	10,007,972.80	8,062.57	0.96
			Base	99.999102	9,999,910.23	100.079728	10,007,972.80	8,062.57	0.96
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		5,000,000.000	Local	99.966457	4,998,322.85	103.014591	5,150,729.55	152,406.70	0.49
			Base	99.966457	4,998,322.85	103.014591	5,150,729.55	152,406.70	0.49
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					0.210000	18 Mar 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.034932	5,001,746.60	1,746.60	0.48
			Base	100.000000	5,000,000.00	100.034932	5,001,746.60	1,746.60	0.48
3133EL2B9	FEDERAL FARM CREDIT BANK BONDS 07/22 VAR					0.235000	28 Jul 2022		
		5,000,000.000	Local	100.000000	5,000,000.00	100.114301	5,005,715.05	5,715.05	0.48
			Base	100.000000	5,000,000.00	100.114301	5,005,715.05	5,715.05	0.48
3133EL2W3	FEDERAL FARM CREDIT BANK BONDS 05/23 0.35					0.350000	04 May 2023		
		10,000,000.000	Local	100.000000	10,000,000.00	99.876151	9,987,615.10	-12,384.90	0.96
			Base	100.000000	10,000,000.00	99.876151	9,987,615.10	-12,384.90	0.96
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
		10,000,000.000	Local	100.000000	10,000,000.00	100.055686	10,005,568.60	5,568.60	0.96
			Base	100.000000	10,000,000.00	100.055686	10,005,568.60	5,568.60	0.96
3133ELMJ0	FEDERAL FARM CREDIT BANK BONDS 02/24 1.69					1.690000	12 Feb 2024		
		3,610,000.000	Local	100.089306	3,613,223.96	100.306925	3,621,079.99	7,856.03	0.35
			Base	100.089306	3,613,223.96	100.306925	3,621,079.99	7,856.03	0.35
3133ELQ56	FEDERAL FARM CREDIT BANK BONDS 07/24 0.57					0.570000	02 Jul 2024		
		10,000,000.000	Local	99.932687	9,993,268.70	99.593974	9,959,397.40	-33,871.30	0.95
			Base	99.932687	9,993,268.70	99.593974	9,959,397.40	-33,871.30	0.95

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
	10,000,000.000	Local		100.008943	10,000,894.25	100.301538	10,030,153.80	29,259.55	0.96
		Base		100.008943	10,000,894.25	100.301538	10,030,153.80	29,259.55	0.96
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	99.679406	4,983,970.30	-16,029.70	0.48
		Base		100.000000	5,000,000.00	99.679406	4,983,970.30	-16,029.70	0.48
3134GUH60	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.189866	5,009,493.30	9,493.30	0.48
		Base		100.000000	5,000,000.00	100.189866	5,009,493.30	9,493.30	0.48
3134GUH78	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	100.268969	10,026,896.90	26,896.90	0.96
		Base		100.000000	10,000,000.00	100.268969	10,026,896.90	26,896.90	0.96
3134GUS92	FREDDIE MAC NOTES 01/25 1.8					1.800000	16 Jan 2025		
	5,000,000.000	Local		100.000000	5,000,000.00	100.915395	5,045,769.75	45,769.75	0.48
		Base		100.000000	5,000,000.00	100.915395	5,045,769.75	45,769.75	0.48
3134GWAR7	FREDDIE MAC NOTES 07/25 0.75					0.750000	21 Jul 2025		
	10,000,000.000	Local		100.000000	10,000,000.00	100.099302	10,009,930.20	9,930.20	0.96
		Base		100.000000	10,000,000.00	100.099302	10,009,930.20	9,930.20	0.96
3134GWQC3	FREDDIE MAC NOTES 11/22 0.25					0.250000	18 Nov 2022		
	10,000,000.000	Local		100.000000	10,000,000.00	99.937630	9,993,763.00	-6,237.00	0.96
		Base		100.000000	10,000,000.00	99.937630	9,993,763.00	-6,237.00	0.96
3134GWSR8	FREDDIE MAC NOTES 09/24 0.44					0.440000	24 Sep 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	99.571387	9,957,138.70	-42,861.30	0.95
		Base		100.000000	10,000,000.00	99.571387	9,957,138.70	-42,861.30	0.95
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
	10,000,000.000	Local		99.995097	9,999,509.70	101.664149	10,166,414.90	166,905.20	0.97
		Base		99.995097	9,999,509.70	101.664149	10,166,414.90	166,905.20	0.97
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
	16,000,000.000	Local		99.971358	15,995,417.22	102.919975	16,467,196.00	471,778.78	1.58
		Base		99.971358	15,995,417.22	102.919975	16,467,196.00	471,778.78	1.58

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042			
	2,941,575.160	Local	99.773653	2,934,916.99	102.271030	3,008,379.21	73,462.22	0.29	
Original Face:	11,452,445.000	Base	99.773653	2,934,916.99	102.271030	3,008,379.21	73,462.22	0.29	
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042			
	3,851,509.240	Local	100.279139	3,862,260.29	102.129850	3,933,540.61	71,280.32	0.38	
Original Face:	11,058,708.000	Base	100.279139	3,862,260.29	102.129850	3,933,540.61	71,280.32	0.38	
3136G4A78	FANNIE MAE NOTES 07/24 0.58				0.580000	22 Jul 2024			
	10,000,000.000	Local	100.000000	10,000,000.00	99.767435	9,976,743.50	-23,256.50	0.96	
		Base	100.000000	10,000,000.00	99.767435	9,976,743.50	-23,256.50	0.96	
3136G4YH0	FANNIE MAE NOTES 07/25 0.7				0.700000	14 Jul 2025			
	5,000,000.000	Local	100.000000	5,000,000.00	100.008822	5,000,441.10	441.10	0.48	
		Base	100.000000	5,000,000.00	100.008822	5,000,441.10	441.10	0.48	
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.500000	15 Apr 2038			
	159,607.330	Local	98.661904	157,471.63	100.404010	160,252.16	2,780.53	0.02	
Original Face:	5,000,000.000	Base	98.661904	157,471.63	100.404010	160,252.16	2,780.53	0.02	
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
	1,672,399.600	Local	99.978171	1,672,034.54	102.776990	1,718,841.97	46,807.43	0.16	
Original Face:	10,000,000.000	Base	99.978171	1,672,034.54	102.776990	1,718,841.97	46,807.43	0.16	
3137APS27	FREDDIE MAC FHR 4053 PA				3.000000	15 Apr 2040			
	312,089.910	Local	102.818265	320,885.43	100.418660	313,396.51	-7,488.92	0.03	
Original Face:	10,000,000.000	Base	102.818265	320,885.43	100.418660	313,396.51	-7,488.92	0.03	
3137AQT6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041			
	1,815,885.570	Local	100.715104	1,828,871.04	102.364510	1,858,822.37	29,951.33	0.18	
Original Face:	12,022,600.000	Base	100.715104	1,828,871.04	102.364510	1,858,822.37	29,951.33	0.18	
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
	2,803,890.850	Local	100.354662	2,813,835.19	102.286400	2,867,999.01	54,163.82	0.27	
Original Face:	15,363,692.000	Base	100.354662	2,813,835.19	102.286400	2,867,999.01	54,163.82	0.27	
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027			
	4,824,023.520	Local	101.239536	4,883,819.02	103.159910	4,976,458.32	92,639.30	0.48	
Original Face:	24,000,000.000	Base	101.239536	4,883,819.02	103.159910	4,976,458.32	92,639.30	0.48	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
	100,295.850	Local		100.732044	101,030.06	99.977220	100,273.00	-757.06	0.01
Original Face:	29,723,368.000	Base		100.732044	101,030.06	99.977220	100,273.00	-757.06	0.01
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
	958,573.720	Local		101.602601	973,935.83	103.572360	992,817.42	18,881.59	0.10
Original Face:	9,815,000.000	Base		101.602601	973,935.83	103.572360	992,817.42	18,881.59	0.10
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	2,384,082.000	Local		101.715382	2,424,978.12	100.653650	2,399,665.55	-25,312.57	0.23
Original Face:	10,000,000.000	Base		101.715382	2,424,978.12	100.653650	2,399,665.55	-25,312.57	0.23
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
	3,048,315.090	Local		99.896920	3,045,172.90	100.722320	3,070,333.68	25,160.78	0.29
Original Face:	14,712,277.000	Base		99.896920	3,045,172.90	100.722320	3,070,333.68	25,160.78	0.29
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
	768,097.400	Local		101.604485	780,421.41	104.248970	800,733.63	20,312.22	0.08
Original Face:	10,000,000.000	Base		101.604485	780,421.41	104.248970	800,733.63	20,312.22	0.08
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
	879,978.690	Local		108.542458	955,150.50	112.378620	988,907.91	33,757.41	0.09
Original Face:	12,777,000.000	Base		108.542458	955,150.50	112.378620	988,907.91	33,757.41	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	304,858.000	Local		105.719154	322,293.30	117.426740	357,984.81	35,691.51	0.03
Original Face:	10,000,000.000	Base		105.719154	322,293.30	117.426740	357,984.81	35,691.51	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
	275,421.750	Local		104.065369	286,618.66	111.533500	307,187.52	20,568.86	0.03
Original Face:	5,000,000.000	Base		104.065369	286,618.66	111.533500	307,187.52	20,568.86	0.03
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
	237,902.400	Local		102.435036	243,695.41	102.969670	244,967.32	1,271.91	0.02
Original Face:	16,000,000.000	Base		102.435036	243,695.41	102.969670	244,967.32	1,271.91	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	182,058.650	Local		104.893681	190,968.02	108.793540	198,068.05	7,100.03	0.02
Original Face:	5,000,000.000	Base		104.893681	190,968.02	108.793540	198,068.05	7,100.03	0.02

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
31422BW89	FARMER MAC NOTES 03/22 0.13					0.130000	29 Mar 2022		
	20,000,000.000	Local		99.961758	19,992,351.65	99.870043	19,974,008.60	-18,343.05	1.91
		Base		99.961758	19,992,351.65	99.870043	19,974,008.60	-18,343.05	1.91
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.875000	20 Apr 2042		
	723,660.950	Local		102.655864	742,880.40	103.881455	751,749.52	8,869.12	0.07
	Original Face: 9,875,825.000	Base		102.655864	742,880.40	103.881455	751,749.52	8,869.12	0.07
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
	711,885.750	Local		99.945671	711,498.99	105.012064	747,565.92	36,066.93	0.07
	Original Face: 5,000,000.000	Base		99.945671	711,498.99	105.012064	747,565.92	36,066.93	0.07
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
	2,424,428.000	Local		100.963245	2,447,781.18	103.048010	2,498,324.81	50,543.63	0.24
	Original Face: 10,000,000.000	Base		100.963245	2,447,781.18	103.048010	2,498,324.81	50,543.63	0.24
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
	209,301.820	Local		99.691570	208,656.27	100.547720	210,448.21	1,791.94	0.02
	Original Face: 2,000,000.000	Base		99.691570	208,656.27	100.547720	210,448.21	1,791.94	0.02
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
	1,242,842.170	Local		100.124525	1,244,389.82	102.519620	1,274,157.07	29,767.25	0.12
	Original Face: 5,000,000.000	Base		100.124525	1,244,389.82	102.519620	1,274,157.07	29,767.25	0.12
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	2,808,182.000	Local		95.533027	2,682,741.28	100.635310	2,826,022.66	143,281.38	0.27
	Original Face: 10,000,000.000	Base		95.533027	2,682,741.28	100.635310	2,826,022.66	143,281.38	0.27
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	6,274,122.500	Local		94.546994	5,931,994.20	101.859660	6,390,799.85	458,805.65	0.61
	Original Face: 10,000,000.000	Base		94.546994	5,931,994.20	101.859660	6,390,799.85	458,805.65	0.61
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.500000	20 Apr 2043		
	1,873,017.800	Local		100.000000	1,873,017.80	100.539330	1,883,119.55	10,101.75	0.18
	Original Face: 11,635,033.000	Base		100.000000	1,873,017.80	100.539330	1,883,119.55	10,101.75	0.18
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	3,607,488.900	Local		97.765322	3,526,873.14	104.463610	3,768,513.14	241,640.00	0.36
	Original Face: 5,000,000.000	Base		97.765322	3,526,873.14	104.463610	3,768,513.14	241,640.00	0.36

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	2,112,067.760	Local	100.805673	2,129,084.12	104.650000	2,210,278.91	81,194.79	0.21
Original Face:	10,000,000.000	Base	100.805673	2,129,084.12	104.650000	2,210,278.91	81,194.79	0.21
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	2,196,327.770	Local	100.222255	2,201,209.22	103.562180	2,274,564.92	73,355.70	0.22
Original Face:	10,000,000.000	Base	100.222255	2,201,209.22	103.562180	2,274,564.92	73,355.70	0.22
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	2,991,520.120	Local	95.914130	2,869,290.51	102.120210	3,054,946.63	185,656.12	0.29
Original Face:	4,000,000.000	Base	95.914130	2,869,290.51	102.120210	3,054,946.63	185,656.12	0.29
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	4,077,121.500	Local	96.454280	3,932,558.17	102.252940	4,168,976.60	236,418.43	0.40
Original Face:	5,000,000.000	Base	96.454280	3,932,558.17	102.252940	4,168,976.60	236,418.43	0.40
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP				2.250000	20 Dec 2042		
	994,223.240	Local	98.944709	983,731.29	101.210410	1,006,257.42	22,526.13	0.10
Original Face:	5,000,000.000	Base	98.944709	983,731.29	101.210410	1,006,257.42	22,526.13	0.10
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	3,301,276.600	Local	99.902408	3,298,054.82	102.427420	3,381,412.45	83,357.63	0.32
Original Face:	10,000,000.000	Base	99.902408	3,298,054.82	102.427420	3,381,412.45	83,357.63	0.32
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD				2.250000	20 Dec 2042		
	285,212.680	Local	99.251022	283,076.50	100.194930	285,768.65	2,692.15	0.03
Original Face:	5,000,000.000	Base	99.251022	283,076.50	100.194930	285,768.65	2,692.15	0.03
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
	797,097.240	Local	99.283086	791,382.74	100.894130	804,224.33	12,841.59	0.08
Original Face:	5,000,000.000	Base	99.283086	791,382.74	100.894130	804,224.33	12,841.59	0.08
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
	1,859,280.070	Local	100.068067	1,860,545.63	102.514420	1,906,030.18	45,484.55	0.18
Original Face:	5,000,000.000	Base	100.068067	1,860,545.63	102.514420	1,906,030.18	45,484.55	0.18
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
	3,713,470.200	Local	99.620856	3,699,390.80	106.059940	3,938,504.27	239,113.47	0.38
Original Face:	5,000,000.000	Base	99.620856	3,699,390.80	106.059940	3,938,504.27	239,113.47	0.38

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
	2,482,977.540	Local	99.870028	2,479,750.37	104.485440	2,594,350.01	114,599.64	0.25	
Original Face:	9,953,662.330	Base	99.870028	2,479,750.37	104.485440	2,594,350.01	114,599.64	0.25	
6903534B0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	7,000,000.000	Local	106.820881	7,477,461.67	107.415655	7,519,095.85	41,634.18	0.72	
		Base	106.820881	7,477,461.67	107.415655	7,519,095.85	41,634.18	0.72	
6903536G7	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/24 0.00000						16 Aug 2024		
	5,000,000.000	Local	110.959677	5,547,983.84	109.956080	5,497,804.00	-50,179.84	0.53	
		Base	110.959677	5,547,983.84	109.956080	5,497,804.00	-50,179.84	0.53	
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
	1,730,000.000	Local	100.367028	1,736,349.59	102.926000	1,780,619.80	44,270.21	0.17	
		Base	100.367028	1,736,349.59	102.926000	1,780,619.80	44,270.21	0.17	
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
	5,000,000.000	Local	99.733954	4,986,697.70	101.159392	5,057,969.60	71,271.90	0.48	
		Base	99.733954	4,986,697.70	101.159392	5,057,969.60	71,271.90	0.48	
9127965C9	TREASURY BILL 12/20 0.00000						15 Dec 2020		
	20,000,000.000	Local	99.987167	19,997,433.33	99.989847	19,997,969.40	536.07	1.92	
		Base	99.987167	19,997,433.33	99.989847	19,997,969.40	536.07	1.92	
9127965D7	TREASURY BILL 12/20 0.00000						22 Dec 2020		
	20,000,000.000	Local	99.985125	19,997,025.00	99.987847	19,997,569.40	544.40	1.92	
		Base	99.985125	19,997,025.00	99.987847	19,997,569.40	544.40	1.92	
912796B65	CASH MGMT BILL 02/21 0.00000						02 Feb 2021		
	30,000,000.000	Local	99.975975	29,992,792.50	99.975722	29,992,716.60	-75.90	2.87	
		Base	99.975975	29,992,792.50	99.975722	29,992,716.60	-75.90	2.87	
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 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	
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.44	
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.44	

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
	10,000,000.000	Local		100.001589	10,000,158.88	100.199526	10,019,952.60	19,793.72	0.96
		Base		100.001589	10,000,158.88	100.199526	10,019,952.60	19,793.72	0.96
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	25,000,000.000	Local		99.998993	24,999,748.25	100.571809	25,142,952.25	143,204.00	2.41
		Base		99.998993	24,999,748.25	100.571809	25,142,952.25	143,204.00	2.41
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
	10,000,000.000	Local		100.009698	10,000,969.78	100.773438	10,077,343.80	76,374.02	0.97
		Base		100.009698	10,000,969.78	100.773438	10,077,343.80	76,374.02	0.97
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.940620	4,997,031.00	100.335938	5,016,796.90	19,765.90	0.48
		Base		99.940620	4,997,031.00	100.335938	5,016,796.90	19,765.90	0.48
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
	0.000	Local		0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
		Base		0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828WY2	US TREASURY N/B 07/21 2.25					2.250000	31 Jul 2021		
	20,000,000.000	Local		101.587109	20,317,421.88	101.566406	20,313,281.20	-4,140.68	1.95
		Base		101.587109	20,317,421.88	101.566406	20,313,281.20	-4,140.68	1.95
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
	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
912828Z60	US TREASURY N/B 01/22 1.375					1.375000	31 Jan 2022		
	20,000,000.000	Local		99.900094	19,980,018.81	101.531250	20,306,250.00	326,231.19	1.95
		Base		99.900094	19,980,018.81	101.531250	20,306,250.00	326,231.19	1.95
912828ZX1	US TREASURY N/B 06/22 0.125					0.125000	30 Jun 2022		
	20,000,000.000	Local		99.967720	19,993,544.03	99.945312	19,989,062.40	-4,481.63	1.92
		Base		99.967720	19,993,544.03	99.945312	19,989,062.40	-4,481.63	1.92
<b>US DOLLAR Total</b>									
	532,026,002.630	Local			533,296,143.02		538,838,960.88	5,542,817.86	51.63
Original Face:	419,417,603.330	Base			533,296,143.02		538,838,960.88	5,542,817.86	51.63

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.  
STATE OF ARIZONA  
FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## FIXED INCOME Total

	532,026,002.630	Base		533,296,143.02		538,838,960.88	5,542,817.86	51.63
Original Face:	419,417,603.330							

# Holdings

ST OF AZ POOL 4 ST AGCY GOV.  
STATE OF ARIZONA  
FUND: ATZE



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		1,036,884,269.910	Base	1,038,045,548.22		1,043,588,366.08	5,542,817.86	100.00
Original Face:		419,417,603.330						



# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>CASH</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
USD	US DOLLAR							
	-3,469,045.660	Local	1.000000	-3,469,045.66	1.000000	-3,469,045.66	0.00	0.16
		Base	1.000000	-3,469,045.66	1.000000	-3,469,045.66	0.00	0.16
<b>US DOLLAR Total</b>								
	-3,469,045.660	Local		-3,469,045.66		-3,469,045.66	0.00	0.16
		Base		-3,469,045.66		-3,469,045.66	0.00	0.16
<b>CASH Total</b>								
	-3,469,045.660	Base		-3,469,045.66		-3,469,045.66	0.00	0.16
<b>CASH EQUIVALENT</b>								
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
02314PN49	AMAZON COM INC DISC COML				0.100000	04 Jan 2021		
	25,000,000.000	Local	99.982222	24,995,555.56	99.982222	24,995,555.56	0.00	1.15
		Base	99.982222	24,995,555.56	99.982222	24,995,555.56	0.00	1.15
03040LNB1	AMERICAN WATER CAPIT				0.200000	11 Jan 2021		
	10,500,000.000	Local	99.960556	10,495,858.33	99.960556	10,495,858.33	0.00	0.48
		Base	99.960556	10,495,858.33	99.960556	10,495,858.33	0.00	0.48
03785DLW4	APPLE INC				1.680000	30 Nov 2020		
	10,000,000.000	Local	99.864667	9,986,466.66	99.864667	9,986,466.66	0.00	0.46
		Base	99.864667	9,986,466.66	99.864667	9,986,466.66	0.00	0.46
03785DM29	APPLE INC				0.110000	02 Dec 2020		
	15,000,000.000	Local	99.990528	14,998,579.17	99.990528	14,998,579.17	0.00	0.69
		Base	99.990528	14,998,579.17	99.990528	14,998,579.17	0.00	0.69
03785DMJ2	APPLE INC				1.700000	18 Dec 2020		
	10,000,000.000	Local	99.778056	9,977,805.55	99.778056	9,977,805.55	0.00	0.46
		Base	99.778056	9,977,805.55	99.778056	9,977,805.55	0.00	0.46

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
04821TNU5	ATLANTIC ASSET SECUR	10,000,000.000	Local	99.958444	9,995,844.44	99.958444	9,995,844.44	0.00	0.46
			Base	99.958444	9,995,844.44	99.958444	9,995,844.44	0.00	0.46
04821TNU5	ATLANTIC ASSET SECUR	10,000,000.000	Local	99.953556	9,995,355.56	99.953556	9,995,355.56	0.00	0.46
			Base	99.953556	9,995,355.56	99.953556	9,995,355.56	0.00	0.46
06367BQS1	BANK OF MONTREAL-	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.92
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.92
06367BTB5	BANK OF MONTREAL-	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.92
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.92
06367BTJ8	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
07010JLH2	BASIN ELEC PWR COOP	9,500,000.000	Local	99.994222	9,499,451.11	99.994222	9,499,451.11	0.00	0.44
			Base	99.994222	9,499,451.11	99.994222	9,499,451.11	0.00	0.44
07644AM84	BEDFORD ROW FDG CORP	10,000,000.000	Local	99.981500	9,998,150.00	99.981500	9,998,150.00	0.00	0.46
			Base	99.981500	9,998,150.00	99.981500	9,998,150.00	0.00	0.46
07644AQ15	BEDFORD ROW FDG CORP	15,000,000.000	Local	99.940000	14,991,000.00	99.940000	14,991,000.00	0.00	0.69
			Base	99.940000	14,991,000.00	99.940000	14,991,000.00	0.00	0.69
07645RCS3	BEDFORD ROW FDG CORP	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
15060XM17	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.985000	9,998,500.00	99.985000	9,998,500.00	0.00	0.46
			Base	99.985000	9,998,500.00	99.985000	9,998,500.00	0.00	0.46

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
15060XMB5	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	0.69
			Base	99.980000	14,997,000.00	99.980000	14,997,000.00	0.00	0.69
15060XN57	CEDAR SPRING CPTL CO	5,020,000.000	Local	99.965694	5,018,277.86	99.965694	5,018,277.86	0.00	0.23
			Base	99.965694	5,018,277.86	99.965694	5,018,277.86	0.00	0.23
15060XNN8	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.949889	9,994,988.89	99.949889	9,994,988.89	0.00	0.46
			Base	99.949889	9,994,988.89	99.949889	9,994,988.89	0.00	0.46
16677JLW4	CHEVRON CORP	20,000,000.000	Local	99.983083	19,996,616.67	99.983083	19,996,616.67	0.00	0.92
			Base	99.983083	19,996,616.67	99.983083	19,996,616.67	0.00	0.92
16677JQS8	CHEVRON CORP	25,000,000.000	Local	99.935556	24,983,888.89	99.935556	24,983,888.89	0.00	1.14
			Base	99.935556	24,983,888.89	99.935556	24,983,888.89	0.00	1.14
19121ANK3	COCA-COLA COMPANY	20,000,000.000	Local	99.978056	19,995,611.11	99.978056	19,995,611.11	0.00	0.92
			Base	99.978056	19,995,611.11	99.978056	19,995,611.11	0.00	0.92
19121AP13	COCA-COLA COMPANY	5,000,000.000	Local	99.726556	4,986,327.78	99.726556	4,986,327.78	0.00	0.23
			Base	99.726556	4,986,327.78	99.726556	4,986,327.78	0.00	0.23
2063C0LG5	CONCORD MIN CPTL CO	10,000,000.000	Local	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.46
			Base	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	0.46
2063C0LK6	CONCORD MIN CPTL CO	15,000,000.000	Local	99.990000	14,998,500.00	99.990000	14,998,500.00	0.00	0.69
			Base	99.990000	14,998,500.00	99.990000	14,998,500.00	0.00	0.69
2063C0P14	CONCORD MIN CPTL CO	15,000,000.000	Local	99.941222	14,991,183.33	99.941222	14,991,183.33	0.00	0.69
			Base	99.941222	14,991,183.33	99.941222	14,991,183.33	0.00	0.69

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
2284K0NK7	CROWN POINT CAP CO.	2,500,000.000	Local	99.956111	2,498,902.78	99.956111	2,498,902.78	0.00	0.11
			Base	99.956111	2,498,902.78	99.956111	2,498,902.78	0.00	0.11
30229AL31	EXXON MOBIL CORP	15,000,000.000	Local	99.998944	14,999,841.67	99.998944	14,999,841.67	0.00	0.69
			Base	99.998944	14,999,841.67	99.998944	14,999,841.67	0.00	0.69
30229ALW7	EXXON MOBIL CORP	10,000,000.000	Local	99.976639	9,997,663.89	99.976639	9,997,663.89	0.00	0.46
			Base	99.976639	9,997,663.89	99.976639	9,997,663.89	0.00	0.46
30229AT17	EXXON MOBIL CORP	15,000,000.000	Local	99.888111	14,983,216.67	99.888111	14,983,216.67	0.00	0.69
			Base	99.888111	14,983,216.67	99.888111	14,983,216.67	0.00	0.69
30229ATW9	EXXON MOBIL CORP	10,000,000.000	Local	99.872806	9,987,280.55	99.872806	9,987,280.55	0.00	0.46
			Base	99.872806	9,987,280.55	99.872806	9,987,280.55	0.00	0.46
36955DM31	GEN DYNAMICS CORP	13,188,000.000	Local	99.988444	13,186,476.06	99.988444	13,186,476.06	0.00	0.60
			Base	99.988444	13,186,476.06	99.988444	13,186,476.06	0.00	0.60
36955DM31	GEN DYNAMICS CORP	3,300,000.000	Local	99.987556	3,299,589.34	99.987556	3,299,589.34	0.00	0.15
			Base	99.987556	3,299,589.34	99.987556	3,299,589.34	0.00	0.15
36955DMA5	GEN DYNAMICS CORP	10,000,000.000	Local	99.985917	9,998,591.67	99.985917	9,998,591.67	0.00	0.46
			Base	99.985917	9,998,591.67	99.985917	9,998,591.67	0.00	0.46
37829AEW4	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.69
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.69
37829AEY0	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.46

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
38346LN69	GOTHAM FDG CORP	10,000,000.000	Local	99.968833	9,996,883.34	99.968833	9,996,883.34	0.00	0.46
			Base	99.968833	9,996,883.34	99.968833	9,996,883.34	0.00	0.46
38346LNL6	GOTHAM FDG CORP	10,000,000.000	Local	99.960000	9,996,000.00	99.960000	9,996,000.00	0.00	0.46
			Base	99.960000	9,996,000.00	99.960000	9,996,000.00	0.00	0.46
38346LNV4	GOTHAM FDG CORP	10,000,000.000	Local	99.957972	9,995,797.23	99.957972	9,995,797.23	0.00	0.46
			Base	99.957972	9,995,797.23	99.957972	9,995,797.23	0.00	0.46
40588LL49	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.999083	14,999,862.50	99.999083	14,999,862.50	0.00	0.69
			Base	99.999083	14,999,862.50	99.999083	14,999,862.50	0.00	0.69
40588LL98	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.46
			Base	99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.46
40588LM14	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.985000	14,997,750.00	99.985000	14,997,750.00	0.00	0.69
			Base	99.985000	14,997,750.00	99.985000	14,997,750.00	0.00	0.69
45779PNV6	INSTITUTIONAL SECURED	25,000,000.000	Local	99.945611	24,986,402.77	99.945611	24,986,402.77	0.00	1.14
			Base	99.945611	24,986,402.77	99.945611	24,986,402.77	0.00	1.14
47816FLW9	JOHNSON & JOHNSON	25,000,000.000	Local	99.984694	24,996,173.61	99.984694	24,996,173.61	0.00	1.15
			Base	99.984694	24,996,173.61	99.984694	24,996,173.61	0.00	1.15
4820P2NB7	JUPITER SECT CO LLC	10,000,000.000	Local	99.968445	9,996,844.45	99.968445	9,996,844.45	0.00	0.46
			Base	99.968445	9,996,844.45	99.968445	9,996,844.45	0.00	0.46
52952LL59	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.997444	9,999,744.44	99.997444	9,999,744.44	0.00	0.46
			Base	99.997444	9,999,744.44	99.997444	9,999,744.44	0.00	0.46

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
52952LLC4	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.993278	9,999,327.78	99.993278	9,999,327.78	0.00	0.46
			Base	99.993278	9,999,327.78	99.993278	9,999,327.78	0.00	0.46
52952LNR9	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.950417	9,995,041.67	99.950417	9,995,041.67	0.00	0.46
			Base	99.950417	9,995,041.67	99.950417	9,995,041.67	0.00	0.46
53127TN74	LIBERTY FUNDING LLC	10,000,000.000	Local	99.968361	9,996,836.11	99.968361	9,996,836.11	0.00	0.46
			Base	99.968361	9,996,836.11	99.968361	9,996,836.11	0.00	0.46
53245PL48	ELI LILLY & COMPANY	25,000,000.000	Local	99.998750	24,999,687.50	99.998750	24,999,687.50	0.00	1.15
			Base	99.998750	24,999,687.50	99.998750	24,999,687.50	0.00	1.15
56274LM19	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.986667	9,998,666.67	99.986667	9,998,666.67	0.00	0.46
			Base	99.986667	9,998,666.67	99.986667	9,998,666.67	0.00	0.46
56274LN59	MANHATTAN ASSET FDG.	3,703,000.000	Local	99.967500	3,701,796.53	99.967500	3,701,796.53	0.00	0.17
			Base	99.967500	3,701,796.53	99.967500	3,701,796.53	0.00	0.17
56274LP32	MANHATTAN ASSET FDG.	9,902,000.000	Local	99.945167	9,896,570.41	99.945167	9,896,570.41	0.00	0.45
			Base	99.945167	9,896,570.41	99.945167	9,896,570.41	0.00	0.45
57576JL59	MASSACHUSETTS MUT LIFE INS CO	25,000,000.000	Local	99.998889	24,999,722.22	99.998889	24,999,722.22	0.00	1.15
			Base	99.998889	24,999,722.22	99.998889	24,999,722.22	0.00	1.15
59157TLJ0	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.990556	14,998,583.33	99.990556	14,998,583.33	0.00	0.69
			Base	99.990556	14,998,583.33	99.990556	14,998,583.33	0.00	0.69
59157TME0	METLIFE SHORT TERM FDG	25,000,000.000	Local	99.973722	24,993,430.56	99.973722	24,993,430.56	0.00	1.15
			Base	99.973722	24,993,430.56	99.973722	24,993,430.56	0.00	1.15

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
59157TT11	METLIFE SHORT TERM FDG					0.200000	01 Jun 2021		
	12,400,000.000	Local	99.882222	12,385,395.55	99.882222	12,385,395.55	0.00	0.57	
		Base	99.882222	12,385,395.55	99.882222	12,385,395.55	0.00	0.57	
63763PL23	NATIONAL SECS CLEARING					0.100000	02 Nov 2020		
	15,000,000.000	Local	99.999722	14,999,958.33	99.999722	14,999,958.33	0.00	0.69	
		Base	99.999722	14,999,958.33	99.999722	14,999,958.33	0.00	0.69	
63763PN62	NATIONAL SECS CLEARING					0.120000	06 Jan 2021		
	25,000,000.000	Local	99.978000	24,994,500.00	99.978000	24,994,500.00	0.00	1.15	
		Base	99.978000	24,994,500.00	99.978000	24,994,500.00	0.00	1.15	
63763PT33	NATIONAL SECS CLEARING					0.170000	03 Jun 2021		
	10,000,000.000	Local	99.898944	9,989,894.44	99.898944	9,989,894.44	0.00	0.46	
		Base	99.898944	9,989,894.44	99.898944	9,989,894.44	0.00	0.46	
64106GMH3	NESTLE FIN FRANCE S.					0.130000	17 Dec 2020		
	25,000,000.000	Local	99.983389	24,995,847.22	99.983389	24,995,847.22	0.00	1.15	
		Base	99.983389	24,995,847.22	99.983389	24,995,847.22	0.00	1.15	
64951WL28	NEW YORK LFE CAP COR					0.130000	02 Nov 2020		
	1,500,000.000	Local	99.999639	1,499,994.58	99.999639	1,499,994.58	0.00	0.07	
		Base	99.999639	1,499,994.58	99.999639	1,499,994.58	0.00	0.07	
64951WLA0	NEW YORK LFE CAP COR					0.110000	10 Nov 2020		
	1,500,000.000	Local	99.997250	1,499,958.75	99.997250	1,499,958.75	0.00	0.07	
		Base	99.997250	1,499,958.75	99.997250	1,499,958.75	0.00	0.07	
64951WLK8	NEW YORK LFE CAP COR					0.110000	19 Nov 2020		
	15,000,000.000	Local	99.994500	14,999,175.00	99.994500	14,999,175.00	0.00	0.69	
		Base	99.994500	14,999,175.00	99.994500	14,999,175.00	0.00	0.69	
64951WMF8	NEW YORK LFE CAP COR					0.120000	15 Dec 2020		
	9,153,000.000	Local	99.985333	9,151,657.56	99.985333	9,151,657.56	0.00	0.42	
		Base	99.985333	9,151,657.56	99.985333	9,151,657.56	0.00	0.42	
64951WNT7	NEW YORK LFE CAP COR					0.120000	27 Jan 2021		
	20,000,000.000	Local	99.971000	19,994,200.00	99.971000	19,994,200.00	0.00	0.92	
		Base	99.971000	19,994,200.00	99.971000	19,994,200.00	0.00	0.92	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
6698M4LG5	NOVARTIS FNC CRP	15,500,000.000	Local	99.995000	15,499,225.00	99.995000	15,499,225.00	0.00	0.71
			Base	99.995000	15,499,225.00	99.995000	15,499,225.00	0.00	0.71
6698M4LP5	NOVARTIS FNC CRP	15,000,000.000	Local	99.986556	14,997,983.33	99.986556	14,997,983.33	0.00	0.69
			Base	99.986556	14,997,983.33	99.986556	14,997,983.33	0.00	0.69
6698M4M17	NOVARTIS FNC CRP	10,000,000.000	Local	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.46
			Base	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.46
6698M4RC8	NOVARTIS FNC CRP	10,000,000.000	Local	99.919000	9,991,900.00	99.919000	9,991,900.00	0.00	0.46
			Base	99.919000	9,991,900.00	99.919000	9,991,900.00	0.00	0.46
67983TNL6	OLD LINE FUNDING LLC	18,000,000.000	Local	99.962222	17,993,200.00	99.962222	17,993,200.00	0.00	0.82
			Base	99.962222	17,993,200.00	99.962222	17,993,200.00	0.00	0.82
67983TPR1	OLD LINE FUNDING LLC	10,000,000.000	Local	99.938778	9,993,877.77	99.938778	9,993,877.77	0.00	0.46
			Base	99.938778	9,993,877.77	99.938778	9,993,877.77	0.00	0.46
71708EL37	PFIZER INC	15,000,000.000	Local	99.998722	14,999,808.33	99.998722	14,999,808.33	0.00	0.69
			Base	99.998722	14,999,808.33	99.998722	14,999,808.33	0.00	0.69
71708ELK9	PFIZER INC	6,000,000.000	Local	99.994000	5,999,640.00	99.994000	5,999,640.00	0.00	0.27
			Base	99.994000	5,999,640.00	99.994000	5,999,640.00	0.00	0.27
71708ELR4	PFIZER INC	10,000,000.000	Local	99.992000	9,999,200.00	99.992000	9,999,200.00	0.00	0.46
			Base	99.992000	9,999,200.00	99.992000	9,999,200.00	0.00	0.46
71708ELW3	PFIZER INC	20,000,000.000	Local	99.989528	19,997,905.56	99.989528	19,997,905.56	0.00	0.92
			Base	99.989528	19,997,905.56	99.989528	19,997,905.56	0.00	0.92

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
74271TM83	PROCTOR GAMBLE AND CO				0.100000	08 Dec 2020			
	25,000,000.000	Local	99.989722	24,997,430.56	99.989722	24,997,430.56	0.00		1.15
		Base	99.989722	24,997,430.56	99.989722	24,997,430.56	0.00		1.15
74271TNC3	PROCTOR GAMBLE AND CO				0.100000	12 Jan 2021			
	25,000,000.000	Local	99.980000	24,995,000.00	99.980000	24,995,000.00	0.00		1.15
		Base	99.980000	24,995,000.00	99.980000	24,995,000.00	0.00		1.15
8225X2QV9	SHELL INTNL FNC B.V				0.190000	29 Mar 2021			
	1,253,000.000	Local	99.921889	1,252,021.27	99.921889	1,252,021.27	0.00		0.06
		Base	99.921889	1,252,021.27	99.921889	1,252,021.27	0.00		0.06
8225X2SR6	SHELL INTNL FNC B.V				0.190000	25 May 2021			
	2,165,000.000	Local	99.891806	2,162,657.59	99.891806	2,162,657.59	0.00		0.10
		Base	99.891806	2,162,657.59	99.891806	2,162,657.59	0.00		0.10
8225X2TE4	SHELL INTNL FNC B.V				0.210000	14 Jun 2021			
	9,500,000.000	Local	99.868750	9,487,531.25	99.868750	9,487,531.25	0.00		0.43
		Base	99.868750	9,487,531.25	99.868750	9,487,531.25	0.00		0.43
8225X2UC6	SHELL INTNL FNC B.V				0.400000	12 Jul 2021			
	10,000,000.000	Local	99.718889	9,971,888.89	99.718889	9,971,888.89	0.00		0.46
		Base	99.718889	9,971,888.89	99.718889	9,971,888.89	0.00		0.46
8225X2W18	SHELL INTNL FNC B.V				0.260000	01 Sep 2021			
	10,000,000.000	Local	99.780444	9,978,044.44	99.780444	9,978,044.44	0.00		0.46
		Base	99.780444	9,978,044.44	99.780444	9,978,044.44	0.00		0.46
86562KNE0	SUMITOMO MTSU BKG CORP				0.185000	14 Jan 2021			
	10,000,000.000	Local	99.961972	9,996,197.22	99.961972	9,996,197.22	0.00		0.46
		Base	99.961972	9,996,197.22	99.961972	9,996,197.22	0.00		0.46
86562KPB4	SUMITOMO MTSU BKG CORP				0.205000	11 Feb 2021			
	10,450,000.000	Local	99.941917	10,443,930.29	99.941917	10,443,930.29	0.00		0.48
		Base	99.941917	10,443,930.29	99.941917	10,443,930.29	0.00		0.48
88602TLL5	THUNDER BAY FNDNG LLC				0.240000	20 Nov 2020			
	20,000,000.000	Local	99.987333	19,997,466.67	99.987333	19,997,466.67	0.00		0.92
		Base	99.987333	19,997,466.67	99.987333	19,997,466.67	0.00		0.92

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
88602TMG5	THUNDER BAY FNDNG LLC				0.150000	16 Dec 2020			
		5,000,000.000	Local	99.981250	4,999,062.50	99.981250	4,999,062.50	0.00	0.23
			Base	99.981250	4,999,062.50	99.981250	4,999,062.50	0.00	0.23
88602TN74	THUNDER BAY FNDNG LLC				0.160000	07 Jan 2021			
		10,022,000.000	Local	99.970222	10,019,015.67	99.970222	10,019,015.67	0.00	0.46
			Base	99.970222	10,019,015.67	99.970222	10,019,015.67	0.00	0.46
88602TQ97	THUNDER BAY FNDNG LLC				0.200000	09 Mar 2021			
		1,500,000.000	Local	99.928889	1,498,933.34	99.928889	1,498,933.34	0.00	0.07
			Base	99.928889	1,498,933.34	99.928889	1,498,933.34	0.00	0.07
89114NR56	TORONTO-DOMINION				0.180000	21 Jan 2021			
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.15
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.15
89119AP10	TORONTO DOMINION BANK				0.170000	01 Feb 2021			
		15,000,000.000	Local	99.956556	14,993,483.33	99.956556	14,993,483.33	0.00	0.69
			Base	99.956556	14,993,483.33	99.956556	14,993,483.33	0.00	0.69
89119ATV0	TORONTO DOMINION BANK				0.210000	29 Jun 2021			
		10,000,000.000	Local	99.860000	9,986,000.00	99.860000	9,986,000.00	0.00	0.46
			Base	99.860000	9,986,000.00	99.860000	9,986,000.00	0.00	0.46
89233GLQ7	TOYOTA MOTOR CREDIT				0.270000	24 Nov 2020			
		15,000,000.000	Local	99.982750	14,997,412.50	99.982750	14,997,412.50	0.00	0.69
			Base	99.982750	14,997,412.50	99.982750	14,997,412.50	0.00	0.69
90328AN66	USAA CAPITAL CORP				0.130000	06 Jan 2021			
		15,000,000.000	Local	99.976167	14,996,425.00	99.976167	14,996,425.00	0.00	0.69
			Base	99.976167	14,996,425.00	99.976167	14,996,425.00	0.00	0.69
91058TLD6	UNITED HEALTHCARE CO				0.150000	13 Nov 2020			
		25,000,000.000	Local	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	1.15
			Base	99.995000	24,998,750.00	99.995000	24,998,750.00	0.00	1.15
912796TY5	TREASURY BILL 12/20 0.00000				0.115000	31 Dec 2020			
		30,000,000.000	Local	99.978694	29,993,608.33	99.978694	29,993,608.33	0.00	1.37
			Base	99.978694	29,993,608.33	99.978694	29,993,608.33	0.00	1.37

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
912796XE4	TREASURY BILL 02/21 0.00000				0.171000	25 Feb 2021			
	10,000,000.000	Local	99.944900	9,994,490.00	99.944900	9,994,490.00	0.00		0.46
		Base	99.944900	9,994,490.00	99.944900	9,994,490.00	0.00		0.46
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.060000	02 Nov 2020			
	24,150,369.000	Local	100.000000	24,150,369.00	100.000000	24,150,369.00	0.00		1.11
		Base	100.000000	24,150,369.00	100.000000	24,150,369.00	0.00		1.11
92646KLJ9	VICTORY RECEIVABLES				0.180000	18 Nov 2020			
	4,753,000.000	Local	99.991500	4,752,596.00	99.991500	4,752,596.00	0.00		0.22
		Base	99.991500	4,752,596.00	99.991500	4,752,596.00	0.00		0.22
92646KM25	VICTORY RECEIVABLES				0.160000	02 Dec 2020			
	10,000,000.000	Local	99.986222	9,998,622.22	99.986222	9,998,622.22	0.00		0.46
		Base	99.986222	9,998,622.22	99.986222	9,998,622.22	0.00		0.46
92646KM25	VICTORY RECEIVABLES				0.180000	02 Dec 2020			
	1,777,000.000	Local	99.984500	1,776,724.57	99.984500	1,776,724.57	0.00		0.08
		Base	99.984500	1,776,724.57	99.984500	1,776,724.57	0.00		0.08
92646KNS7	VICTORY RECEIVABLES				0.190000	26 Jan 2021			
	23,000,000.000	Local	99.954611	22,989,560.56	99.954611	22,989,560.56	0.00		1.05
		Base	99.954611	22,989,560.56	99.954611	22,989,560.56	0.00		1.05
92646KPB2	VICTORY RECEIVABLES				0.190000	11 Feb 2021			
	8,000,000.000	Local	99.946167	7,995,693.34	99.946167	7,995,693.34	0.00		0.37
		Base	99.946167	7,995,693.34	99.946167	7,995,693.34	0.00		0.37
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.050000	02 Nov 2020			
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00		13.75
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00		13.75
979QRC005	BANK OF AMERICA REPO				0.060000	02 Nov 2020			
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		4.58
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00		4.58
<b>US DOLLAR Total</b>									
	1,743,236,369.000	Local		1,742,795,580.62		1,742,795,580.62	0.00		79.85
		Base		1,742,795,580.62		1,742,795,580.62	0.00		79.85

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT Total

	1,743,236,369.000	Base		1,742,795,580.62		1,742,795,580.62	0.00	79.85
--	-------------------	------	--	------------------	--	------------------	------	-------

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

14316HAA0	CARMAX AUTO OWNER TRUST CARMX 2020 4 A1				0.241980	15 Oct 2021		
	12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	0.55
Original Face:	12,000,000.000	Base	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	0.55
3130AJPV5	FEDERAL HOME LOAN BANK BONDS 12/20 VAR				0.210000	11 Dec 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.011270	15,001,690.50	1,690.50	0.69
		Base	100.000000	15,000,000.00	100.011270	15,001,690.50	1,690.50	0.69
313396M91	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 11/20 0.00000					02 Nov 2020		
	15,000,000.000	Local	99.999583	14,999,937.50	100.000000	15,000,000.00	62.50	0.69
		Base	99.999583	14,999,937.50	100.000000	15,000,000.00	62.50	0.69
362569AH8	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 3 A1				0.178140	20 Oct 2021		
	6,263,775.460	Local	100.000000	6,263,775.46	99.997500	6,263,618.87	-156.59	0.29
Original Face:	8,000,000.000	Base	100.000000	6,263,775.46	99.997500	6,263,618.87	-156.59	0.29
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A				1.691300	15 Feb 2021		
	411,862.690	Local	100.000000	411,862.69	100.066040	412,134.68	271.99	0.02
Original Face:	4,250,000.000	Base	100.000000	411,862.69	100.066040	412,134.68	271.99	0.02
43813KAA0	HONDA AUTO RECEIVABLES OWNER T HAROT 2020 3 A1				0.188770	18 Oct 2021		
	8,878,967.400	Local	100.000000	8,878,967.40	99.998770	8,878,858.19	-109.21	0.41
Original Face:	10,500,000.000	Base	100.000000	8,878,967.40	99.998770	8,878,858.19	-109.21	0.41
44891PAA2	HYUNDAI AUTO LEASE SECURITIZAT HALST 2020 B A1 144A				0.200760	15 Oct 2021		
	3,703,892.250	Local	100.000000	3,703,892.25	99.999190	3,703,862.25	-30.00	0.17
Original Face:	5,000,000.000	Base	100.000000	3,703,892.25	99.999190	3,703,862.25	-30.00	0.17
44891RAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2020 C A1				0.185750	15 Nov 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000350	10,000,035.00	35.00	0.46
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	100.000350	10,000,035.00	35.00	0.46

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
45818KR20	IADB DISCOUNT NOTE DISCOUNT NOT 11/20 0.00000					27 Nov 2020			
	20,000,000.000	Local	99.991333	19,998,266.67	99.994444	19,998,888.80	622.13	0.92	
		Base	99.991333	19,998,266.67	99.994444	19,998,888.80	622.13	0.92	
45818LAL4	IADB DISCOUNT NOTE DISCOUNT NOT 01/21 0.00000					11 Jan 2021			
	20,000,000.000	Local	99.980278	19,996,055.56	99.980556	19,996,111.20	55.64	0.92	
		Base	99.980278	19,996,055.56	99.980556	19,996,111.20	55.64	0.92	
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	
89236XAA4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 D A1				0.163750	15 Oct 2021			
	15,000,000.000	Local	100.000000	15,000,000.00	99.996620	14,999,493.00	-507.00	0.69	
Original Face:	15,000,000.000	Base	100.000000	15,000,000.00	99.996620	14,999,493.00	-507.00	0.69	
9127962J7	TREASURY BILL 10/20 0.00000					01 Oct 2020			
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00	
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00	
9127962W8	TREASURY BILL 06/20 0.00000					23 Jun 2020			
	0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00	
		Base	0.000000	-0.07	0.000000	0.00	0.07	0.00	
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020			
	0.000	Local	0.000000	232.81	0.000000	0.00	-232.81	0.00	
		Base	0.000000	232.81	0.000000	0.00	-232.81	0.00	
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020			
	20,000,000.000	Local	99.990756	19,998,151.11	99.994271	19,998,854.20	703.09	0.92	
		Base	99.990756	19,998,151.11	99.994271	19,998,854.20	703.09	0.92	
9127963F4	TREASURY BILL 07/20 0.00000					21 Jul 2020			
	0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00	
		Base	0.000000	-0.04	0.000000	0.00	0.04	0.00	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
9127963J6	TREASURY BILL 12/20 0.00000	30,000,000.000	Local	99.985917	29,995,775.01	99.990500	29,997,150.00	1,374.99	1.37
			Base	99.985917	29,995,775.01	99.990500	29,997,150.00	1,374.99	1.37
9127963K3	TREASURY BILL 12/20 0.00000	20,000,000.000	Local	99.981089	19,996,217.77	99.989062	19,997,812.40	1,594.63	0.92
			Base	99.981089	19,996,217.77	99.989062	19,997,812.40	1,594.63	0.92
9127963L1	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.985646	9,998,564.57	99.987361	9,998,736.10	171.53	0.46
			Base	99.985646	9,998,564.57	99.987361	9,998,736.10	171.53	0.46
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	99.970018	9,997,001.75	99.984417	9,998,441.70	1,439.95	0.46
			Base	99.970018	9,997,001.75	99.984417	9,998,441.70	1,439.95	0.46
9127963U1	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.979054	9,997,905.39	99.982967	9,998,296.70	391.31	0.46
			Base	99.979054	9,997,905.39	99.982967	9,998,296.70	391.31	0.46
9127963V9	TREASURY BILL 01/21 0.00000	10,000,000.000	Local	99.977140	9,997,714.02	99.980778	9,998,077.80	363.78	0.46
			Base	99.977140	9,997,714.02	99.980778	9,998,077.80	363.78	0.46
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	99.962417	9,996,241.67	99.965264	9,996,526.40	284.73	0.46
			Base	99.962417	9,996,241.67	99.965264	9,996,526.40	284.73	0.46

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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		
9127964J5	TREASURY BILL 10/20 0.00000	0.000	Local	0.000000	-0.04	0.000000	20 Oct 2020	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000		0.00	0.04	0.00
9127964M8	TREASURY BILL 03/21 0.00000	10,000,000.000	Local	99.958111	9,995,811.14	99.966585	11 Mar 2021	9,996,658.50	847.36	0.46
			Base	99.958111	9,995,811.14	99.966585		9,996,658.50	847.36	0.46
9127964N6	TREASURY BILL 03/21 0.00000	10,000,000.000	Local	99.953192	9,995,319.19	99.964111	18 Mar 2021	9,996,411.10	1,091.91	0.46
			Base	99.953192	9,995,319.19	99.964111		9,996,411.10	1,091.91	0.46
9127964Q9	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.999050	9,999,905.00	99.999831	03 Nov 2020	9,999,983.10	78.10	0.46
			Base	99.999050	9,999,905.00	99.999831		9,999,983.10	78.10	0.46
9127964R7	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.995500	9,999,550.00	99.998611	10 Nov 2020	9,999,861.10	311.10	0.46
			Base	99.995500	9,999,550.00	99.998611		9,999,861.10	311.10	0.46
9127964Y2	TREASURY BILL 04/21 0.00000	10,000,000.000	Local	99.947292	9,994,729.16	99.955583	15 Apr 2021	9,995,558.30	829.14	0.46
			Base	99.947292	9,994,729.16	99.955583		9,995,558.30	829.14	0.46
9127965C9	TREASURY BILL 12/20 0.00000	30,000,000.000	Local	99.986592	29,995,977.66	99.989847	15 Dec 2020	29,996,954.10	976.44	1.37
			Base	99.986592	29,995,977.66	99.989847		29,996,954.10	976.44	1.37
9127965D7	TREASURY BILL 12/20 0.00000	30,000,000.000	Local	99.983378	29,995,013.33	99.987847	22 Dec 2020	29,996,354.10	1,340.77	1.37
			Base	99.983378	29,995,013.33	99.987847		29,996,354.10	1,340.77	1.37
9127965F2	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.982278	9,998,227.78	99.985750	29 Dec 2020	9,998,575.00	347.22	0.46
			Base	99.982278	9,998,227.78	99.985750		9,998,575.00	347.22	0.46
912796A82	CASH MGMT BILL 01/21 0.00000	10,000,000.000	Local	99.973937	9,997,393.72	99.966944	26 Jan 2021	9,996,694.40	-699.32	0.46
			Base	99.973937	9,997,393.72	99.966944		9,996,694.40	-699.32	0.46

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
912796C98	CASH MGMT BILL 03/21 0.00000						23 Mar 2021		
	10,000,000.000	Local		99.953653	9,995,365.28	99.962792	9,996,279.20	913.92	0.46
		Base		99.953653	9,995,365.28	99.962792	9,996,279.20	913.92	0.46
912796TU3	TREASURY BILL 12/20 0.00000					0.010000	03 Dec 2020		
	20,000,000.000	Local		99.988000	19,997,600.00	99.992681	19,998,536.20	936.20	0.92
		Base		99.988000	19,997,600.00	99.992681	19,998,536.20	936.20	0.92
912796TY5	TREASURY BILL 12/20 0.00000						31 Dec 2020		
	10,000,000.000	Local		99.982917	9,998,291.65	99.984840	9,998,484.00	192.35	0.46
		Base		99.982917	9,998,291.65	99.984840	9,998,484.00	192.35	0.46
912796UC1	TREASURY BILL 01/21 0.00000						28 Jan 2021		
	10,000,000.000	Local		99.965778	9,996,577.77	99.977042	9,997,704.20	1,126.43	0.46
		Base		99.965778	9,996,577.77	99.977042	9,997,704.20	1,126.43	0.46
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		99.961333	9,996,133.31	99.967656	9,996,765.60	632.29	0.46
		Base		99.961333	9,996,133.31	99.967656	9,996,765.60	632.29	0.46
<b>US DOLLAR Total</b>									
	436,258,497.800	Local			436,186,456.16		436,203,406.69	16,950.53	19.99
Original Face:	64,750,000.000	Base			436,186,456.16		436,203,406.69	16,950.53	19.99
<b>FIXED INCOME Total</b>									
	436,258,497.800	Base			436,186,456.16		436,203,406.69	16,950.53	19.99
Original Face:	64,750,000.000								

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

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



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		2,176,025,821.140	Base	2,175,512,991.12		2,175,529,941.65	16,950.53	100.00
Original Face:		64,750,000.000						

# Holdings

ST OF AZ POOL 7 LGIP FF&C  
 STATE OF ARIZONA  
 FUND: ATZG  
 View Date: November 9, 2020



STATE STREET

As of: October 30, 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
----------	-------------------	-------	-----------	------------	-----------------	----------------------------	------------------	---------------

## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-2,590.560	Local	1.000000	-2,590.56	1.000000	-2,590.56	0.00
			Base	1.000000	-2,590.56	1.000000	-2,590.56	0.00

<b>US DOLLAR Total</b>		-2,590.560	Local		-2,590.56		-2,590.56	0.00
			Base		-2,590.56		-2,590.56	0.00

<b>CASH Total</b>		-2,590.560	Base		-2,590.56		-2,590.56	0.00
-------------------	--	------------	------	--	-----------	--	-----------	------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

22599G006	CREDIT AGRICOLE REPO REPO				0.060000	02 Nov 2020		
		60,235,232.460	Local	100.000000	60,235,232.46	100.000000	60,235,232.46	0.00
			Base	100.000000	60,235,232.46	100.000000	60,235,232.46	0.00

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				0.019984	31 Dec 2030		
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00

8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP				0.100000	02 Nov 2020		
		135,499,999.990	Local	100.000000	135,499,999.99	100.000000	135,499,999.99	0.00
			Base	100.000000	135,499,999.99	100.000000	135,499,999.99	0.00

9127963A5	TREASURY BILL 11/20 0.00000				0.115000	19 Nov 2020		
		10,000,000.000	Local	99.994250	9,999,425.00	99.994250	9,999,425.00	0.00
			Base	99.994250	9,999,425.00	99.994250	9,999,425.00	0.00

9127963B3	TREASURY BILL 11/20 0.00000				0.111000	27 Nov 2020		
		10,000,000.000	Local	99.991983	9,999,198.33	99.991983	9,999,198.33	0.00
			Base	99.991983	9,999,198.33	99.991983	9,999,198.33	0.00

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
9127963L1	TREASURY BILL 12/20 0.00000					0.093000	24 Dec 2020		
	10,000,000.000	Local		99.986308	9,998,630.83	99.986308	9,998,630.83	0.00	0.62
		Base		99.986308	9,998,630.83	99.986308	9,998,630.83	0.00	0.62
9127963T4	TREASURY BILL 01/21 0.00000					0.116300	07 Jan 2021		
	10,000,000.000	Local		99.978355	9,997,835.53	99.978355	9,997,835.53	0.00	0.62
		Base		99.978355	9,997,835.53	99.978355	9,997,835.53	0.00	0.62
9127963W7	TREASURY BILL 02/21 0.00000					0.101900	04 Feb 2021		
	10,000,000.000	Local		99.973110	9,997,310.97	99.973110	9,997,310.97	0.00	0.62
		Base		99.973110	9,997,310.97	99.973110	9,997,310.97	0.00	0.62
9127964C0	TREASURY BILL 02/21 0.00000					0.106900	11 Feb 2021		
	10,000,000.000	Local		99.969712	9,996,971.17	99.969712	9,996,971.17	0.00	0.62
		Base		99.969712	9,996,971.17	99.969712	9,996,971.17	0.00	0.62
9127964D8	TREASURY BILL 02/21 0.00000					0.106000	18 Feb 2021		
	10,000,000.000	Local		99.967906	9,996,790.55	99.967906	9,996,790.55	0.00	0.62
		Base		99.967906	9,996,790.55	99.967906	9,996,790.55	0.00	0.62
9127964M8	TREASURY BILL 03/21 0.00000					0.120000	11 Mar 2021		
	10,000,000.000	Local		99.956667	9,995,666.67	99.956667	9,995,666.67	0.00	0.62
		Base		99.956667	9,995,666.67	99.956667	9,995,666.67	0.00	0.62
9127964U0	TREASURY BILL 12/20 0.00000					0.091900	01 Dec 2020		
	10,000,000.000	Local		99.992342	9,999,234.17	99.992342	9,999,234.17	0.00	0.62
		Base		99.992342	9,999,234.17	99.992342	9,999,234.17	0.00	0.62
912796TP4	TREASURY BILL 11/20 0.00000					0.095000	05 Nov 2020		
	20,000,000.000	Local		99.998944	19,999,788.89	99.998944	19,999,788.89	0.00	1.24
		Base		99.998944	19,999,788.89	99.998944	19,999,788.89	0.00	1.24
912796TY5	TREASURY BILL 12/20 0.00000					0.116000	31 Dec 2020		
	50,000,000.000	Local		99.979700	49,989,850.00	99.979700	49,989,850.00	0.00	3.11
		Base		99.979700	49,989,850.00	99.979700	49,989,850.00	0.00	3.11
912796UC1	TREASURY BILL 01/21 0.00000					0.095500	28 Jan 2021		
	10,000,000.000	Local		99.976656	9,997,665.55	99.976656	9,997,665.55	0.00	0.62
		Base		99.976656	9,997,665.55	99.976656	9,997,665.55	0.00	0.62

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
912796XE4	TREASURY BILL 02/21 0.00000				0.167500	25 Feb 2021			
	10,000,000.000	Local	99.946028	9,994,602.78	99.946028	9,994,602.78	0.00		0.62
		Base	99.946028	9,994,602.78	99.946028	9,994,602.78	0.00		0.62
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.060000	02 Nov 2020			
	49,999,999.990	Local	100.000000	49,999,999.99	100.000000	49,999,999.99	0.00		3.11
		Base	100.000000	49,999,999.99	100.000000	49,999,999.99	0.00		3.11
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.090000	19 Nov 2020			
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		0.93
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		0.93
926NKW009	AMHERST PIERPONT 04/15 VAR				0.090000	09 Nov 2020			
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00		0.62
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00		0.62
979QHR003	SOUTH STREET REPO				0.100000	02 Nov 2020			
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00		1.56
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00		1.56
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				1.260000	01 Nov 2020			
	2,535.380	Local	100.000000	2,535.38	100.000000	2,535.38	0.00		0.00
		Base	100.000000	2,535.38	100.000000	2,535.38	0.00		0.00
<b>US DOLLAR Total</b>									
	481,974,470.190	Local		481,937,440.63		481,937,440.63	0.00		29.99
		Base		481,937,440.63		481,937,440.63	0.00		29.99
<b>CASH EQUIVALENT Total</b>									
	481,974,470.190	Base		481,937,440.63		481,937,440.63	0.00		29.99
<b>FIXED INCOME</b>									
<b>US DOLLAR</b>									
							Exchange Rate:	1.000000	
9127962F5	TREASURY BILL 03/21 0.00000					25 Mar 2021			
	10,000,000.000	Local	99.955000	9,995,500.00	99.962264	9,996,226.40	726.40		0.62
		Base	99.955000	9,995,500.00	99.962264	9,996,226.40	726.40		0.62

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
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
9127962Q1	TREASURY BILL 04/21 0.00000					22 Apr 2021		
		10,000,000.000	Local 99.946202	9,994,620.18	99.951629	9,995,162.90	542.72	0.62
			Base 99.946202	9,994,620.18	99.951629	9,995,162.90	542.72	0.62
9127962R9	TREASURY BILL 10/20 0.00000					15 Oct 2020		
		0.000	Local 0.000000	-163.89	0.000000	0.00	163.89	0.00
			Base 0.000000	-163.89	0.000000	0.00	163.89	0.00
9127962Z1	TREASURY BILL 11/20 0.00000				0.010000	12 Nov 2020		
		50,000,000.000	Local 99.996705	49,998,352.42	99.997986	49,998,993.00	640.58	3.11
			Base 99.996705	49,998,352.42	99.997986	49,998,993.00	640.58	3.11
9127963A5	TREASURY BILL 11/20 0.00000				0.010000	19 Nov 2020		
		40,000,000.000	Local 99.994281	39,997,712.48	99.996222	39,998,488.80	776.32	2.49
			Base 99.994281	39,997,712.48	99.996222	39,998,488.80	776.32	2.49
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020		
		40,000,000.000	Local 99.991026	39,996,410.58	99.994271	39,997,708.40	1,297.82	2.49
			Base 99.991026	39,996,410.58	99.994271	39,997,708.40	1,297.82	2.49
9127963C1	TREASURY BILL 07/20 0.00000				0.010000	07 Jul 2020		
		0.000	Local 0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
			Base 0.000000	2,945.91	0.000000	0.00	-2,945.91	0.00
9127963F4	TREASURY BILL 07/20 0.00000				0.010000	21 Jul 2020		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00
9127963G2	TREASURY BILL 07/20 0.00000				0.010000	28 Jul 2020		
		0.000	Local 0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base 0.000000	-0.04	0.000000	0.00	0.04	0.00
9127963J6	TREASURY BILL 12/20 0.00000					10 Dec 2020		
		30,000,000.000	Local 99.985909	29,995,772.83	99.990500	29,997,150.00	1,377.17	1.87
			Base 99.985909	29,995,772.83	99.990500	29,997,150.00	1,377.17	1.87

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
9127963K3	TREASURY BILL 12/20 0.00000				0.010000	17 Dec 2020			
		20,000,000.000	Local	99.981472	19,996,294.48	99.989062	19,997,812.40	1,517.92	1.24
			Base	99.981472	19,996,294.48	99.989062	19,997,812.40	1,517.92	1.24
9127963L1	TREASURY BILL 12/20 0.00000				0.010000	24 Dec 2020			
		50,000,000.000	Local	99.985646	49,992,822.87	99.987361	49,993,680.50	857.63	3.11
			Base	99.985646	49,992,822.87	99.987361	49,993,680.50	857.63	3.11
9127963M9	TREASURY BILL 08/20 0.00000				0.010000	04 Aug 2020			
		0.000	Local	0.000000	3,766.02	0.000000	0.00	-3,766.02	0.00
			Base	0.000000	3,766.02	0.000000	0.00	-3,766.02	0.00
9127963P2	TREASURY BILL 08/20 0.00000				0.010000	18 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
9127963Q0	TREASURY BILL 08/20 0.00000				0.010000	25 Aug 2020			
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
9127963R8	TREASURY BILL 09/20 0.00000				0.010000	01 Sep 2020			
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
9127963T4	TREASURY BILL 01/21 0.00000				0.010000	07 Jan 2021			
		40,000,000.000	Local	99.979593	39,991,837.16	99.984417	39,993,766.80	1,929.64	2.49
			Base	99.979593	39,991,837.16	99.984417	39,993,766.80	1,929.64	2.49
9127963U1	TREASURY BILL 01/21 0.00000				0.010000	14 Jan 2021			
		40,000,000.000	Local	99.977003	39,990,801.35	99.982967	39,993,186.80	2,385.45	2.49
			Base	99.977003	39,990,801.35	99.982967	39,993,186.80	2,385.45	2.49
9127963V9	TREASURY BILL 01/21 0.00000				0.010000	21 Jan 2021			
		50,000,000.000	Local	99.975992	49,987,996.15	99.980778	49,990,389.00	2,392.85	3.11
			Base	99.975992	49,987,996.15	99.980778	49,990,389.00	2,392.85	3.11
9127963W7	TREASURY BILL 02/21 0.00000				0.010000	04 Feb 2021			
		30,000,000.000	Local	99.974667	29,992,399.97	99.974529	29,992,358.70	-41.27	1.87
			Base	99.974667	29,992,399.97	99.974529	29,992,358.70	-41.27	1.87

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
9127963X5	TREASURY BILL 09/20 0.00000					0.010000	08 Sep 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
9127964A4	TREASURY BILL 09/20 0.00000					0.010000	29 Sep 2020		
	0.000	Local		0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964C0	TREASURY BILL 02/21 0.00000					0.010000	11 Feb 2021		
	10,000,000.000	Local		99.967417	9,996,741.66	99.973698	9,997,369.80	628.14	0.62
		Base		99.967417	9,996,741.66	99.973698	9,997,369.80	628.14	0.62
9127964D8	TREASURY BILL 02/21 0.00000					0.010000	18 Feb 2021		
	10,000,000.000	Local		99.964424	9,996,442.35	99.970950	9,997,095.00	652.65	0.62
		Base		99.964424	9,996,442.35	99.970950	9,997,095.00	652.65	0.62
9127964F3	TREASURY BILL 03/21 0.00000					0.010000	04 Mar 2021		
	10,000,000.000	Local		99.962417	9,996,241.67	99.965264	9,996,526.40	284.73	0.62
		Base		99.962417	9,996,241.67	99.965264	9,996,526.40	284.73	0.62
9127964J5	TREASURY BILL 10/20 0.00000						20 Oct 2020		
	0.000	Local		0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
9127964K2	TREASURY BILL 10/20 0.00000						27 Oct 2020		
	0.000	Local		0.000000	-0.06	0.000000	0.00	0.06	0.00
		Base		0.000000	-0.06	0.000000	0.00	0.06	0.00
9127964M8	TREASURY BILL 03/21 0.00000					0.010000	11 Mar 2021		
	10,000,000.000	Local		99.958472	9,995,847.21	99.966585	9,996,658.50	811.29	0.62
		Base		99.958472	9,995,847.21	99.966585	9,996,658.50	811.29	0.62
9127964N6	TREASURY BILL 03/21 0.00000					0.010000	18 Mar 2021		
	10,000,000.000	Local		99.953192	9,995,319.19	99.964111	9,996,411.10	1,091.91	0.62
		Base		99.953192	9,995,319.19	99.964111	9,996,411.10	1,091.91	0.62
9127964P1	TREASURY BILL 04/21 0.00000					0.010000	01 Apr 2021		
	10,000,000.000	Local		99.954910	9,995,490.99	99.960417	9,996,041.70	550.71	0.62
		Base		99.954910	9,995,490.99	99.960417	9,996,041.70	550.71	0.62

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
9127964Q9	TREASURY BILL 11/20 0.00000					0.010000	03 Nov 2020		
	30,000,000.000	Local		99.999296	29,999,788.73	99.999831	29,999,949.30	160.57	1.87
		Base		99.999296	29,999,788.73	99.999831	29,999,949.30	160.57	1.87
9127964R7	TREASURY BILL 11/20 0.00000					0.010000	10 Nov 2020		
	30,000,000.000	Local		99.996800	29,999,039.99	99.998611	29,999,583.30	543.31	1.87
		Base		99.996800	29,999,039.99	99.998611	29,999,583.30	543.31	1.87
9127964S5	TREASURY BILL 11/20 0.00000						17 Nov 2020		
	20,000,000.000	Local		99.995555	19,999,111.09	99.997010	19,999,402.00	290.91	1.24
		Base		99.995555	19,999,111.09	99.997010	19,999,402.00	290.91	1.24
9127964T3	TREASURY BILL 11/20 0.00000					0.010000	24 Nov 2020		
	40,000,000.000	Local		99.993739	39,997,495.56	99.994958	39,997,983.20	487.64	2.49
		Base		99.993739	39,997,495.56	99.994958	39,997,983.20	487.64	2.49
9127964U0	TREASURY BILL 12/20 0.00000						01 Dec 2020		
	20,000,000.000	Local		99.991167	19,998,233.33	99.993354	19,998,670.80	437.47	1.24
		Base		99.991167	19,998,233.33	99.993354	19,998,670.80	437.47	1.24
9127964X4	TREASURY BILL 04/21 0.00000					0.010000	08 Apr 2021		
	10,000,000.000	Local		99.952820	9,995,281.96	99.958024	9,995,802.40	520.44	0.62
		Base		99.952820	9,995,281.96	99.958024	9,995,802.40	520.44	0.62
9127964Y2	TREASURY BILL 04/21 0.00000					0.010000	15 Apr 2021		
	10,000,000.000	Local		99.949354	9,994,935.41	99.955583	9,995,558.30	622.89	0.62
		Base		99.949354	9,994,935.41	99.955583	9,995,558.30	622.89	0.62
9127964Z9	TREASURY BILL 04/21 0.00000					0.010000	29 Apr 2021		
	10,000,000.000	Local		99.944063	9,994,406.25	99.946847	9,994,684.70	278.45	0.62
		Base		99.944063	9,994,406.25	99.946847	9,994,684.70	278.45	0.62
9127965B1	TREASURY BILL 12/20 0.00000						08 Dec 2020		
	30,000,000.000	Local		99.990202	29,997,060.48	99.991250	29,997,375.00	314.52	1.87
		Base		99.990202	29,997,060.48	99.991250	29,997,375.00	314.52	1.87
9127965C9	TREASURY BILL 12/20 0.00000						15 Dec 2020		
	20,000,000.000	Local		99.986556	19,997,311.11	99.989847	19,997,969.40	658.29	1.24
		Base		99.986556	19,997,311.11	99.989847	19,997,969.40	658.29	1.24

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
9127965D7	TREASURY BILL 12/20 0.00000				0.010000	22 Dec 2020		
	40,000,000.000	Local	99.982607	39,993,042.74	99.987847	39,995,138.80	2,096.06	2.49
		Base	99.982607	39,993,042.74	99.987847	39,995,138.80	2,096.06	2.49
9127965F2	TREASURY BILL 12/20 0.00000				0.010000	29 Dec 2020		
	40,000,000.000	Local	99.981045	39,992,418.11	99.985750	39,994,300.00	1,881.89	2.49
		Base	99.981045	39,992,418.11	99.985750	39,994,300.00	1,881.89	2.49
912796A58	TREASURY BILL 01/21 0.00000					05 Jan 2021		
	20,000,000.000	Local	99.982504	19,996,500.84	99.984000	19,996,800.00	299.16	1.24
		Base	99.982504	19,996,500.84	99.984000	19,996,800.00	299.16	1.24
912796A66	CASH MGMT BILL 01/21 0.00000				0.010000	12 Jan 2021		
	20,000,000.000	Local	99.977740	19,995,548.00	99.983236	19,996,647.20	1,099.20	1.24
		Base	99.977740	19,995,548.00	99.983236	19,996,647.20	1,099.20	1.24
912796A74	CASH MGMT BILL 01/21 0.00000				0.010000	19 Jan 2021		
	50,000,000.000	Local	99.978635	49,989,317.46	99.981583	49,990,791.50	1,474.04	3.11
		Base	99.978635	49,989,317.46	99.981583	49,990,791.50	1,474.04	3.11
912796A82	CASH MGMT BILL 01/21 0.00000				0.010000	26 Jan 2021		
	50,000,000.000	Local	99.975437	49,987,718.72	99.966944	49,983,472.00	-4,246.72	3.11
		Base	99.975437	49,987,718.72	99.966944	49,983,472.00	-4,246.72	3.11
912796B65	CASH MGMT BILL 02/21 0.00000					02 Feb 2021		
	20,000,000.000	Local	99.972875	19,994,575.00	99.975722	19,995,144.40	569.40	1.24
		Base	99.972875	19,994,575.00	99.975722	19,995,144.40	569.40	1.24
912796C80	CASH MGMT BILL 03/21 0.00000					16 Mar 2021		
	10,000,000.000	Local	99.958750	9,995,875.00	99.965383	9,996,538.30	663.30	0.62
		Base	99.958750	9,995,875.00	99.965383	9,996,538.30	663.30	0.62
912796C98	CASH MGMT BILL 03/21 0.00000				0.010000	23 Mar 2021		
	20,000,000.000	Local	99.953850	19,990,770.00	99.962792	19,992,558.40	1,788.40	1.24
		Base	99.953850	19,990,770.00	99.962792	19,992,558.40	1,788.40	1.24
912796D22	CASH MGMT BILL 03/21 0.00000				0.010000	30 Mar 2021		
	20,000,000.000	Local	99.954596	19,990,919.28	99.956833	19,991,366.60	447.32	1.24
		Base	99.954596	19,990,919.28	99.956833	19,991,366.60	447.32	1.24

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: October 30, 2020

View Date: November 9, 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		
912796SU4	TREASURY BILL 11/19 0.00000	0.000	Local	0.000000	-3,237.61	0.000000	29 Nov 2019	0.00	3,237.61	0.00
			Base	0.000000	-3,237.61	0.000000	0.00	3,237.61	0.00	
912796SZ3	TREASURY BILL 07/20 0.00000	0.000	Local	0.000000	-0.01	0.010000	16 Jul 2020	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00	
912796TP4	TREASURY BILL 11/20 0.00000	30,000,000.000	Local	99.998794	29,999,638.33	0.010000	05 Nov 2020	29,999,818.80	180.47	1.87
			Base	99.998794	29,999,638.33	99.999396	29,999,818.80	180.47	1.87	
912796TU3	TREASURY BILL 12/20 0.00000	50,000,000.000	Local	99.989947	49,994,973.33	0.010000	03 Dec 2020	49,996,340.50	1,367.17	3.11
			Base	99.989947	49,994,973.33	99.992681	49,996,340.50	1,367.17	3.11	
912796TY5	TREASURY BILL 12/20 0.00000	30,000,000.000	Local	99.983194	29,994,958.29	0.010000	31 Dec 2020	29,995,452.00	493.71	1.87
			Base	99.983194	29,994,958.29	99.984840	29,995,452.00	493.71	1.87	
912796UB3	TREASURY BILL 07/20 0.00000	0.000	Local	0.000000	77,805.00	0.010000	02 Jul 2020	0.00	-77,805.00	0.00
			Base	0.000000	77,805.00	0.000000	0.00	-77,805.00	0.00	
912796UC1	TREASURY BILL 01/21 0.00000	20,000,000.000	Local	99.972500	19,994,500.00	0.010000	28 Jan 2021	19,995,408.40	908.40	1.24
			Base	99.972500	19,994,500.00	99.977042	19,995,408.40	908.40	1.24	
912796VP1	TREASURY BILL 08/19 0.00000	0.000	Local	0.000000	-2,421.88	0.010000	06 Aug 2019	0.00	2,421.88	0.00
			Base	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00	
912796WZ8	TREASURY BILL 08/20 0.00000	0.000	Local	0.000000	5,438.98	0.010000	06 Aug 2020	0.00	-5,438.98	0.00
			Base	0.000000	5,438.98	0.000000	0.00	-5,438.98	0.00	
912796XB0	TREASURY BILL 03/20 0.00000	0.000	Local	0.000000	-646.25	0.010000	17 Mar 2020	0.00	646.25	0.00
			Base	0.000000	-646.25	0.000000	0.00	646.25	0.00	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 7 LGIP FF&C  
STATE OF ARIZONA  
FUND: ATZG



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
912796XE4	TREASURY BILL 02/21 0.00000					25 Feb 2021		
		10,000,000.000	99.962139	9,996,213.87	99.967656	9,996,765.60	551.73	0.62
			99.962139	9,996,213.87	99.967656	9,996,765.60	551.73	0.62
91282CAA9	US TREASURY FRN 07/22 VAR				0.155025	31 Jul 2022		
		5,000,000.000	99.991164	4,999,558.19	99.995585	4,999,779.25	221.06	0.31
			99.991164	4,999,558.19	99.995585	4,999,779.25	221.06	0.31
<b>US DOLLAR Total</b>								
		1,125,000,000.000		1,124,869,280.54		1,124,818,326.35	-50,954.19	70.01
				1,124,869,280.54		1,124,818,326.35	-50,954.19	70.01
<b>FIXED INCOME Total</b>								
		1,125,000,000.000		1,124,869,280.54		1,124,818,326.35	-50,954.19	70.01

# Holdings

ST OF AZ POOL 7 LGIP FF&C  
 STATE OF ARIZONA  
 FUND: ATZG



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		1,606,971,879.630	Base	1,606,804,130.61		1,606,753,176.42	-50,954.19	100.00

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## 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	
		-30,301.200	Local	1.000000	-30,301.20	1.000000	-30,301.20	0.00	0.00
			Base	1.000000	-30,301.20	1.000000	-30,301.20	0.00	0.00

US DOLLAR Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-30,301.200	Local	-30,301.20	0.00	0.00
		Base	-30,301.20	0.00	0.00

CASH Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	-30,301.200	Base	-30,301.20	0.00	0.00

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

919TFTI0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		1,698.550	Local	99.989991	1,698.38	99.990000	1,698.38	0.00	0.00
			Base	99.989991	1,698.38	99.990000	1,698.38	0.00	0.00

US DOLLAR Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,698.550	Local	1,698.38	0.00	0.00
		Base	1,698.38	0.00	0.00

CASH EQUIVALENT Total	Units	Total Cost	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	1,698.550	Base	1,698.38	0.00	0.00

## EQUITY

US DOLLAR Exchange Rate: 1.000000

09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		150,386,891.768	Local	1.000263	150,426,480.63	1.000100	150,401,930.46	-24,550.17	23.72
			Base	1.000263	150,426,480.63	1.000100	150,401,930.46	-24,550.17	23.72

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>US DOLLAR Total</b>								
	150,386,891.768	Local		150,426,480.63		150,401,930.46	-24,550.17	23.72
		Base		150,426,480.63		150,401,930.46	-24,550.17	23.72
<b>EQUITY Total</b>								
	150,386,891.768	Base		150,426,480.63		150,401,930.46	-24,550.17	23.72
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
040507GM1	ARIZONA ST HLTH FACS AUTH AZSMED 07/35 ADJUSTABLE VAR				0.140000	01 Jul 2035		
	15,950,000.000	Local	100.000000	15,950,000.00	100.000000	15,950,000.00	0.00	2.52
		Base	100.000000	15,950,000.00	100.000000	15,950,000.00	0.00	2.52
040507JT3	ARIZONA ST HLTH FACS AUTH AZSMED 07/35 ADJUSTABLE VAR				0.130000	01 Jul 2035		
	5,465,000.000	Local	100.000000	5,465,000.00	100.000000	5,465,000.00	0.00	0.86
		Base	100.000000	5,465,000.00	100.000000	5,465,000.00	0.00	0.86
052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR				0.130000	15 May 2031		
	18,000,000.000	Local	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	2.84
		Base	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	2.84
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4				4.000000	01 Aug 2021		
	1,500,000.000	Local	101.988949	1,529,834.23	102.810000	1,542,150.00	12,315.77	0.24
		Base	101.988949	1,529,834.23	102.810000	1,542,150.00	12,315.77	0.24
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5				5.000000	01 Jan 2021		
	3,500,000.000	Local	100.620860	3,521,730.09	100.769000	3,526,915.00	5,184.91	0.56
		Base	100.620860	3,521,730.09	100.769000	3,526,915.00	5,184.91	0.56
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				0.110000	01 Jul 2029		
	11,775,000.000	Local	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.86
		Base	100.000000	11,775,000.00	100.000000	11,775,000.00	0.00	1.86
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR				0.120000	01 Jul 2040		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.63
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.63

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5					5.000000	01 Jul 2021		
	2,155,000.000	Local	102.535937	2,209,649.44	103.156000	2,223,011.80	13,362.36	0.35	
		Base	102.535937	2,209,649.44	103.156000	2,223,011.80	13,362.36	0.35	
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
	5,000,000.000	Local	102.760746	5,138,037.32	104.590000	5,229,500.00	91,462.68	0.82	
		Base	102.760746	5,138,037.32	104.590000	5,229,500.00	91,462.68	0.82	
25009XNN1	DES MOINES IA DES 06/21 FIXED 5					5.000000	01 Jun 2021		
	4,000,000.000	Local	102.051376	4,082,055.03	102.758000	4,110,320.00	28,264.97	0.65	
		Base	102.051376	4,082,055.03	102.758000	4,110,320.00	28,264.97	0.65	
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					0.120000	01 Apr 2038		
	9,680,000.000	Local	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.53	
		Base	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.53	
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					0.120000	01 Nov 2045		
	6,535,000.000	Local	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03	
		Base	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.03	
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5					5.000000	01 Feb 2021		
	4,425,000.000	Local	100.943362	4,466,743.76	101.130000	4,475,002.50	8,258.74	0.71	
		Base	100.943362	4,466,743.76	101.130000	4,475,002.50	8,258.74	0.71	
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5					5.000000	01 Feb 2022		
	4,825,000.000	Local	104.655758	5,049,640.33	105.743000	5,102,099.75	52,459.42	0.80	
		Base	104.655758	5,049,640.33	105.743000	5,102,099.75	52,459.42	0.80	
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR					0.110000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81	
		Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.81	
34153QPX8	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5					5.000000	01 Jun 2021		
	11,785,000.000	Local	102.387263	12,066,338.94	102.746000	12,108,616.10	42,277.16	1.91	
		Base	102.387263	12,066,338.94	102.746000	12,108,616.10	42,277.16	1.91	
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5					5.000000	01 Mar 2021		
	4,535,000.000	Local	101.184243	4,588,705.40	101.548000	4,605,201.80	16,496.40	0.73	
		Base	101.184243	4,588,705.40	101.548000	4,605,201.80	16,496.40	0.73	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3733846Q4	GEORGIA ST GAS 12/21 FIXED 5					5.000000	01 Dec 2021		
	5,000,000.000	Local	103.660249	5,183,012.44	105.154000	5,257,700.00	74,687.56	0.83	
		Base	103.660249	5,183,012.44	105.154000	5,257,700.00	74,687.56	0.83	
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5					5.000000	01 Jul 2021		
	550,000.000	Local	102.252145	562,386.80	103.163000	567,396.50	5,009.70	0.09	
		Base	102.252145	562,386.80	103.163000	567,396.50	5,009.70	0.09	
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR					0.120000	15 May 2034		
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42	
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42	
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.130000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15	
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	3.15	
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR					0.120000	01 Mar 2036		
	4,650,000.000	Local	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.73	
		Base	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.73	
4637773G5	IRVING TX IRV 09/21 FIXED 4					4.000000	15 Sep 2021		
	4,255,000.000	Local	102.414213	4,357,724.75	103.262000	4,393,798.10	36,073.35	0.69	
		Base	102.414213	4,357,724.75	103.262000	4,393,798.10	36,073.35	0.69	
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5					5.000000	01 Dec 2020		
	2,250,000.000	Local	100.313817	2,257,060.89	100.372000	2,258,370.00	1,309.11	0.36	
		Base	100.313817	2,257,060.89	100.372000	2,258,370.00	1,309.11	0.36	
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3					3.000000	01 Dec 2020		
	1,200,000.000	Local	100.151618	1,201,819.42	100.217000	1,202,604.00	784.58	0.19	
		Base	100.151618	1,201,819.42	100.217000	1,202,604.00	784.58	0.19	
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
	1,000,000.000	Local	101.042424	1,010,424.24	101.350000	1,013,500.00	3,075.76	0.16	
		Base	101.042424	1,010,424.24	101.350000	1,013,500.00	3,075.76	0.16	
494656U33	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,000,000.000	Local	100.229921	2,004,598.41	100.295000	2,005,900.00	1,301.59	0.32	
		Base	100.229921	2,004,598.41	100.295000	2,005,900.00	1,301.59	0.32	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4					4.000000	01 Dec 2021		
	3,000,000.000	Local		102.992005	3,089,760.16	104.078000	3,122,340.00	32,579.84	0.49
		Base		102.992005	3,089,760.16	104.078000	3,122,340.00	32,579.84	0.49
494890C38	KING CNTY WA SCH DIST 210 FED KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,700,000.000	Local		100.224093	2,706,050.52	100.292000	2,707,884.00	1,833.48	0.43
		Base		100.224093	2,706,050.52	100.292000	2,707,884.00	1,833.48	0.43
4952244N4	KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	3,750,000.000	Local		100.220714	3,758,276.79	100.295000	3,761,062.50	2,785.71	0.59
		Base		100.220714	3,758,276.79	100.295000	3,761,062.50	2,785.71	0.59
495278W90	KING CNTY WA SCH DIST 415 KEN KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,500,000.000	Local		100.231513	2,505,787.82	100.294000	2,507,350.00	1,562.18	0.40
		Base		100.231513	2,505,787.82	100.294000	2,507,350.00	1,562.18	0.40
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5					5.000000	01 Jun 2022		
	3,795,000.000	Local		105.774813	4,014,154.17	107.425000	4,076,778.75	62,624.58	0.64
		Base		105.774813	4,014,154.17	107.425000	4,076,778.75	62,624.58	0.64
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5					5.000000	15 Aug 2021		
	1,175,000.000	Local		102.899089	1,209,064.29	103.731000	1,218,839.25	9,774.96	0.19
		Base		102.899089	1,209,064.29	103.731000	1,218,839.25	9,774.96	0.19
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					0.120000	15 Feb 2038		
	19,825,000.000	Local		100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.13
		Base		100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.13
546398C71	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR					0.120000	01 Jul 2047		
	8,505,000.000	Local		100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.34
		Base		100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.34
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					0.110000	01 Oct 2039		
	900,000.000	Local		100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
		Base		100.000000	900,000.00	100.000000	900,000.00	0.00	0.14
574193SR0	MARYLAND ST MDS 08/21 FIXED 5					5.000000	01 Aug 2021		
	19,000,000.000	Local		103.233497	19,614,364.43	103.561000	19,676,590.00	62,225.57	3.10
		Base		103.233497	19,614,364.43	103.561000	19,676,590.00	62,225.57	3.10

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022			
		6,250,000.000	Local	107.059900	6,691,243.75	109.091000	6,818,187.50	126,943.75	1.08
			Base	107.059900	6,691,243.75	109.091000	6,818,187.50	126,943.75	1.08
574215RD3	MARYLAND ST HLTH HGR EDUCTNL MDSMED 04/35 ADJUSTABLE VAR				0.110000	01 Apr 2035			
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.37
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.37
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR				0.120000	01 Jul 2043			
		4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
			Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.64
574217G74	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/34 ADJUSTABLE VAR				0.100000	01 Jul 2034			
		11,340,000.000	Local	100.000000	11,340,000.00	100.000000	11,340,000.00	0.00	1.79
			Base	100.000000	11,340,000.00	100.000000	11,340,000.00	0.00	1.79
57582RWK8	MASSACHUSETTS ST MAS 01/21 FIXED 5				5.000000	01 Jan 2021			
		14,000,000.000	Local	100.720689	14,100,896.43	100.769000	14,107,660.00	6,763.57	2.22
			Base	100.720689	14,100,896.43	100.769000	14,107,660.00	6,763.57	2.22
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021			
		4,000,000.000	Local	101.779264	4,071,170.57	102.361000	4,094,440.00	23,269.43	0.65
			Base	101.779264	4,071,170.57	102.361000	4,094,440.00	23,269.43	0.65
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR				0.100000	01 Oct 2039			
		4,830,000.000	Local	100.000000	4,830,000.00	100.000000	4,830,000.00	0.00	0.76
		Original Face: 4,830,000.000	Base	100.000000	4,830,000.00	100.000000	4,830,000.00	0.00	0.76
59333NJB0	MIAMI DADE CNTY FL SPL OBLIG MIAGEN 04/43 ADJUSTABLE VAR				0.110000	01 Apr 2043			
		22,550,000.000	Local	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.56
			Base	100.000000	22,550,000.00	100.000000	22,550,000.00	0.00	3.56
594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR				0.120000	15 Oct 2052			
		3,900,000.000	Local	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.61
			Base	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.61
603695FQ5	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/34 ADJUSTABLE VAR				0.110000	15 Nov 2034			
		5,700,000.000	Local	100.000000	5,700,000.00	100.000000	5,700,000.00	0.00	0.90
			Base	100.000000	5,700,000.00	100.000000	5,700,000.00	0.00	0.90

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5					5.000000	01 Aug 2021		
	5,650,000.000	Local	103.110366	5,825,735.66	103.561000	5,851,196.50	25,460.84	0.92	
		Base	103.110366	5,825,735.66	103.561000	5,851,196.50	25,460.84	0.92	
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5					5.000000	01 Jul 2021		
	3,000,000.000	Local	102.396486	3,071,894.58	103.156000	3,094,680.00	22,785.42	0.49	
		Base	102.396486	3,071,894.58	103.156000	3,094,680.00	22,785.42	0.49	
64966L4X6	NEW YORK NY NYC 08/21 FIXED 5					5.000000	01 Aug 2021		
	9,850,000.000	Local	103.018107	10,147,283.51	103.461000	10,190,908.50	43,624.99	1.61	
		Base	103.018107	10,147,283.51	103.461000	10,190,908.50	43,624.99	1.61	
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR					0.110000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52	
		Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.52	
66702RXC1	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
	2,175,000.000	Local	101.098410	2,198,890.41	101.350000	2,204,362.50	5,472.09	0.35	
		Base	101.098410	2,198,890.41	101.350000	2,204,362.50	5,472.09	0.35	
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5					5.000000	15 Feb 2022		
	2,715,000.000	Local	104.851300	2,846,712.79	106.109000	2,880,859.35	34,146.56	0.45	
		Base	104.851300	2,846,712.79	106.109000	2,880,859.35	34,146.56	0.45	
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR					0.090000	01 Jun 2035		
	500,000.000	Local	100.000000	500,000.00	100.000000	500,000.00	0.00	0.08	
		Base	100.000000	500,000.00	100.000000	500,000.00	0.00	0.08	
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4					4.000000	01 Jun 2021		
	2,000,000.000	Local	101.563617	2,031,272.34	102.187000	2,043,740.00	12,467.66	0.32	
		Base	101.563617	2,031,272.34	102.187000	2,043,740.00	12,467.66	0.32	
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4					4.000000	01 Dec 2021		
	2,350,000.000	Local	102.893306	2,417,992.70	104.078000	2,445,833.00	27,840.30	0.39	
		Base	102.893306	2,417,992.70	104.078000	2,445,833.00	27,840.30	0.39	
6817125C5	OMAHA NE OMA 04/21 FIXED 4					4.000000	15 Apr 2021		
	1,420,000.000	Local	101.273392	1,438,082.16	101.699000	1,444,125.80	6,043.64	0.23	
		Base	101.273392	1,438,082.16	101.699000	1,444,125.80	6,043.64	0.23	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.110000	01 Jan 2039			
		8,475,000.000	Local	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.34
			Base	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.34
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.100000	01 Dec 2038			
		9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
			Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.42
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021			
		660,000.000	Local	102.888882	679,066.62	104.011000	686,472.60	7,405.98	0.11
			Base	102.888882	679,066.62	104.011000	686,472.60	7,405.98	0.11
720611XS6	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4				4.000000	01 Dec 2020			
		2,000,000.000	Local	100.216589	2,004,331.77	100.294000	2,005,880.00	1,548.23	0.32
			Base	100.216589	2,004,331.77	100.294000	2,005,880.00	1,548.23	0.32
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021			
		2,000,000.000	Local	102.805178	2,056,103.55	104.067000	2,081,340.00	25,236.45	0.33
			Base	102.805178	2,056,103.55	104.067000	2,081,340.00	25,236.45	0.33
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				0.120000	01 Dec 2044			
		25,250,000.000	Local	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.98
			Base	100.000000	25,250,000.00	100.000000	25,250,000.00	0.00	3.98
762243MY6	RHODE ISLAND ST HLTH EDUCTNL RISMED 05/35 ADJUSTABLE VAR				0.120000	01 May 2035			
		6,475,000.000	Local	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.02
			Base	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.02
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5				5.000000	01 Feb 2021			
		2,315,000.000	Local	100.933023	2,336,599.48	101.147000	2,341,553.05	4,953.57	0.37
			Base	100.933023	2,336,599.48	101.147000	2,341,553.05	4,953.57	0.37
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022			
		2,535,000.000	Local	104.604147	2,651,715.13	105.833000	2,682,866.55	31,151.42	0.42
			Base	104.604147	2,651,715.13	105.833000	2,682,866.55	31,151.42	0.42
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				0.120000	15 Nov 2035			
		20,185,000.000	Local	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18
			Base	100.000000	20,185,000.00	100.000000	20,185,000.00	0.00	3.18

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR				0.100000	01 Jul 2037		
	6,785,000.000	Local	100.000000	6,785,000.00	100.000000	6,785,000.00	0.00	1.07
		Base	100.000000	6,785,000.00	100.000000	6,785,000.00	0.00	1.07
910678A68	UNITED TX INDEP SCH DIST UNDS CD 08/21 FIXED 4				4.000000	15 Aug 2021		
	3,185,000.000	Local	102.067136	3,250,838.28	102.949000	3,278,925.65	28,087.37	0.52
		Base	102.067136	3,250,838.28	102.949000	3,278,925.65	28,087.37	0.52
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSE DU 12/30 ADJUSTABLE VAR				0.110000	01 Dec 2030		
	4,170,000.000	Local	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
		Base	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.66
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5				5.000000	01 Feb 2021		
	4,250,000.000	Local	100.912170	4,288,767.24	101.155000	4,299,087.50	10,320.26	0.68
		Base	100.912170	4,288,767.24	101.155000	4,299,087.50	10,320.26	0.68
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021		
	1,250,000.000	Local	102.994229	1,287,427.86	103.951000	1,299,387.50	11,959.64	0.20
		Base	102.994229	1,287,427.86	103.951000	1,299,387.50	11,959.64	0.20
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5				5.000000	01 Jan 2021		
	1,750,000.000	Local	100.615497	1,760,771.19	100.769000	1,763,457.50	2,686.31	0.28
		Base	100.615497	1,760,771.19	100.769000	1,763,457.50	2,686.31	0.28
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022		
	1,420,000.000	Local	104.267793	1,480,602.66	105.504000	1,498,156.80	17,554.14	0.24
		Base	104.267793	1,480,602.66	105.504000	1,498,156.80	17,554.14	0.24
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.120000	01 Jun 2034		
	7,150,000.000	Local	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.13
		Base	100.000000	7,150,000.00	100.000000	7,150,000.00	0.00	1.13
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4				4.000000	01 Dec 2020		
	1,000,000.000	Local	100.214110	1,002,141.10	100.294000	1,002,940.00	798.90	0.16
		Base	100.214110	1,002,141.10	100.294000	1,002,940.00	798.90	0.16
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5				5.000000	01 May 2021		
	10,530,000.000	Local	101.903146	10,730,401.30	102.356000	10,778,086.80	47,685.50	1.70
		Base	101.903146	10,730,401.30	102.356000	10,778,086.80	47,685.50	1.70

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>US DOLLAR Total</b>								
		478,335,000.000	Local	482,627,160.75		483,717,077.15	1,089,916.40	76.28
Original Face:		4,830,000.000	Base	482,627,160.75		483,717,077.15	1,089,916.40	76.28
<b>FIXED INCOME Total</b>								
		478,335,000.000	Base	482,627,160.75		483,717,077.15	1,089,916.40	76.28
Original Face:		4,830,000.000						

# Holdings

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		628,693,289.118	Base	633,025,038.56		634,090,404.79	1,065,366.23	100.00
Original Face:		4,830,000.000						

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM  
STATE OF ARIZONA  
FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## 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
		227,136.350	Local 1.000000	227,136.35	1.000000	227,136.35	0.00	0.05
			Base 1.000000	227,136.35	1.000000	227,136.35	0.00	0.05

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	227,136.350	Local	227,136.35		227,136.35	0.00	0.05
		Base	227,136.35		227,136.35	0.00	0.05

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	227,136.350	Base	227,136.35		227,136.35	0.00	0.05

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

11563VMU8	BROWN-FORMAN CORP.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.941417	4,997,070.83	0.370000	28 Dec 2020	4,997,070.83	0.00
			Base 99.941417	4,997,070.83	99.941417	4,997,070.83	0.00	1.02

11563VPC5	BROWN-FORMAN CORP.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local 99.939917	9,993,991.66	0.210000	12 Feb 2021	9,993,991.66	0.00
			Base 99.939917	9,993,991.66	99.939917	9,993,991.66	0.00	2.03

316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.990937	4,999,546.87	2.600000	15 Jun 2022	4,999,546.87	0.00
			Base 99.990937	4,999,546.87	99.990937	4,999,546.87	0.00	1.02

41282JL90	HARLEY-DAVIDSON FND CP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.994444	4,999,722.22	0.250000	09 Nov 2020	4,999,722.22	0.00
			Base 99.994444	4,999,722.22	99.994444	4,999,722.22	0.00	1.02

41282JQC8	HARLEY-DAVIDSON FND CP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,500,000.000	Local 99.796222	7,484,716.66	0.560000	12 Mar 2021	7,484,716.66	0.00
			Base 99.796222	7,484,716.66	99.796222	7,484,716.66	0.00	1.52



# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
45856WLD9	INTERCONTINENTAL EXCHANGE				0.310000	13 Nov 2020			
		10,000,000.000	Local	99.989667	9,998,966.67	99.989667	9,998,966.67	0.00	2.03
			Base	99.989667	9,998,966.67	99.989667	9,998,966.67	0.00	2.03
85520LPA7	STARBIRD FDG. CORP				0.220000	10 Feb 2021			
		4,850,000.000	Local	99.938278	4,847,006.47	99.938278	4,847,006.47	0.00	0.99
			Base	99.938278	4,847,006.47	99.938278	4,847,006.47	0.00	0.99
93142WL50	WALGREENS BOOTS				0.230000	05 Nov 2020			
		5,000,000.000	Local	99.997444	4,999,872.22	99.997444	4,999,872.22	0.00	1.02
			Base	99.997444	4,999,872.22	99.997444	4,999,872.22	0.00	1.02
94107MRP3	WASTE MANAGEMENT INC				0.310000	23 Apr 2021			
		10,000,000.000	Local	99.851028	9,985,102.78	99.851028	9,985,102.78	0.00	2.03
			Base	99.851028	9,985,102.78	99.851028	9,985,102.78	0.00	2.03
979QHR003	SOUTH STREET REPO				0.120000	02 Nov 2020			
		26,265,516.670	Local	100.000000	26,265,516.67	100.000000	26,265,516.67	0.00	5.34
			Base	100.000000	26,265,516.67	100.000000	26,265,516.67	0.00	5.34
<b>US DOLLAR Total</b>		88,615,516.670	Local		88,571,513.05		88,571,513.05	0.00	18.02
			Base		88,571,513.05		88,571,513.05	0.00	18.02
<b>CASH EQUIVALENT Total</b>		88,615,516.670	Base		88,571,513.05		88,571,513.05	0.00	18.02

## FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000	
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030			
		5,000,000.000	Local	99.552409	4,977,620.45	99.284066	4,964,203.30	-13,417.15	1.01
			Base	99.552409	4,977,620.45	99.284066	4,964,203.30	-13,417.15	1.01
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027			
		7,500,000.000	Local	99.671944	7,475,395.81	98.945362	7,420,902.15	-54,493.66	1.51
			Base	99.671944	7,475,395.81	98.945362	7,420,902.15	-54,493.66	1.51

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
	2,000,000.000	Local	99.994766	1,999,895.32	100.832643	2,016,652.86	16,757.54	0.41	
		Base	99.994766	1,999,895.32	100.832643	2,016,652.86	16,757.54	0.41	
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local	99.802302	4,990,115.09	113.215393	5,660,769.65	670,654.56	1.15	
		Base	99.802302	4,990,115.09	113.215393	5,660,769.65	670,654.56	1.15	
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local	99.574098	3,485,093.44	105.638197	3,697,336.90	212,243.46	0.75	
		Base	99.574098	3,485,093.44	105.638197	3,697,336.90	212,243.46	0.75	
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					0.875000	25 Jun 2022		
	5,500,000.000	Local	100.157110	5,508,641.06	100.339050	5,518,647.75	10,006.69	1.12	
		Base	100.157110	5,508,641.06	100.339050	5,518,647.75	10,006.69	1.12	
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.214750	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	99.818329	4,990,916.45	-9,083.55	1.02	
		Base	100.000000	5,000,000.00	99.818329	4,990,916.45	-9,083.55	1.02	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local	99.979535	4,998,976.75	103.348117	5,167,405.85	168,429.10	1.05	
		Base	99.979535	4,998,976.75	103.348117	5,167,405.85	168,429.10	1.05	
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local	99.886761	4,994,338.06	113.545377	5,677,268.85	682,930.79	1.16	
		Base	99.886761	4,994,338.06	113.545377	5,677,268.85	682,930.79	1.16	
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local	99.926105	2,498,152.62	107.495675	2,687,391.88	189,239.26	0.55	
		Base	99.926105	2,498,152.62	107.495675	2,687,391.88	189,239.26	0.55	
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local	99.896992	4,994,849.62	94.834032	4,741,701.60	-253,148.02	0.96	
		Base	99.896992	4,994,849.62	94.834032	4,741,701.60	-253,148.02	0.96	
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.063250	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.730991	5,036,549.55	36,549.55	1.02	
		Base	100.000000	5,000,000.00	100.730991	5,036,549.55	36,549.55	1.02	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
	5,000,000.000	Local		99.490287	4,974,514.37	108.383201	5,419,160.05	444,645.68	1.10
		Base		99.490287	4,974,514.37	108.383201	5,419,160.05	444,645.68	1.10
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65					0.650000	07 Jul 2023		
	5,000,000.000	Local		99.949938	4,997,496.89	100.606000	5,030,300.00	32,803.11	1.02
		Base		99.949938	4,997,496.89	100.606000	5,030,300.00	32,803.11	1.02
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	5,000,000.000	Local		100.273485	5,013,674.25	100.984000	5,049,200.00	35,525.75	1.03
		Base		100.273485	5,013,674.25	100.984000	5,049,200.00	35,525.75	1.03
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR					0.606880	12 Feb 2021		
	5,000,000.000	Local		99.717500	4,985,875.00	100.066000	5,003,300.00	17,425.00	1.02
		Base		99.717500	4,985,875.00	100.066000	5,003,300.00	17,425.00	1.02
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					0.853000	20 May 2022		
	4,900,000.000	Local		100.106396	4,905,213.41	100.232140	4,911,374.86	6,161.45	1.00
		Base		100.106396	4,905,213.41	100.232140	4,911,374.86	6,161.45	1.00
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
	2,500,000.000	Local		99.153176	2,478,829.39	101.822288	2,545,557.20	66,727.81	0.52
		Base		99.153176	2,478,829.39	101.822288	2,545,557.20	66,727.81	0.52
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					0.748380	15 Dec 2026		
	4,000,000.000	Local		100.000000	4,000,000.00	100.469350	4,018,774.00	18,774.00	0.82
	Original Face: 4,000,000.000	Base		100.000000	4,000,000.00	100.469350	4,018,774.00	18,774.00	0.82
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
	3,000,000.000	Local		99.531865	2,985,955.96	105.450308	3,163,509.24	177,553.28	0.64
		Base		99.531865	2,985,955.96	105.450308	3,163,509.24	177,553.28	0.64
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	1,500,000.000	Local		100.000000	1,500,000.00	100.491732	1,507,375.98	7,375.98	0.31
		Base		100.000000	1,500,000.00	100.491732	1,507,375.98	7,375.98	0.31
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
	2,500,000.000	Local		100.000000	2,500,000.00	106.667136	2,666,678.40	166,678.40	0.54
		Base		100.000000	2,500,000.00	106.667136	2,666,678.40	166,678.40	0.54

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3128HXS7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	1,423,371.400	Local	101.238808	1,441,004.24	102.122658	1,453,584.71	12,580.47	0.30	
Original Face:	5,000,000.000	Base	101.238808	1,441,004.24	102.122658	1,453,584.71	12,580.47	0.30	
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
	2,515,546.600	Local	102.699899	2,583,463.81	106.391968	2,676,339.53	92,875.72	0.54	
Original Face:	5,000,000.000	Base	102.699899	2,583,463.81	106.391968	2,676,339.53	92,875.72	0.54	
3133EEU0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
	6,000,000.000	Local	125.632485	7,537,949.07	123.893475	7,433,608.50	-104,340.57	1.51	
		Base	125.632485	7,537,949.07	123.893475	7,433,608.50	-104,340.57	1.51	
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
	4,000,000.000	Local	123.013119	4,920,524.77	123.067587	4,922,703.48	2,178.71	1.00	
		Base	123.013119	4,920,524.77	123.067587	4,922,703.48	2,178.71	1.00	
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
	2,070,000.000	Local	128.567186	2,661,340.74	127.207875	2,633,203.01	-28,137.73	0.54	
		Base	128.567186	2,661,340.74	127.207875	2,633,203.01	-28,137.73	0.54	
3133EM7C0	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					0.472750	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.097282	5,004,864.10	4,864.10	1.02	
		Base	100.000000	5,000,000.00	100.097282	5,004,864.10	4,864.10	1.02	
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
	2,500,000.000	Local	99.858287	2,496,457.18	99.377605	2,484,440.13	-12,017.05	0.51	
		Base	99.858287	2,496,457.18	99.377605	2,484,440.13	-12,017.05	0.51	
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
	1,236,583.850	Local	102.519030	1,267,733.77	106.572510	1,317,858.45	50,124.68	0.27	
Original Face:	5,100,000.000	Base	102.519030	1,267,733.77	106.572510	1,317,858.45	50,124.68	0.27	
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.648130	25 Jun 2022		
	1,152,978.930	Local	100.000000	1,152,978.93	100.255530	1,155,925.14	2,946.21	0.24	
Original Face:	3,000,000.000	Base	100.000000	1,152,978.93	100.255530	1,155,925.14	2,946.21	0.24	
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.750000	25 Mar 2040		
	977,366.790	Local	100.374989	981,031.81	100.571040	982,947.95	1,916.14	0.20	
Original Face:	7,000,000.000	Base	100.374989	981,031.81	100.571040	982,947.95	1,916.14	0.20	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.000000	25 Mar 2039		
	451,550.500	Local		100.200239	452,454.68	100.335530	453,065.59	610.91	0.09
Original Face:	5,000,000.000	Base		100.200239	452,454.68	100.335530	453,065.59	610.91	0.09
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.500000	25 Jun 2042		
	286,547.480	Local		102.081219	292,511.16	100.788160	288,805.93	-3,705.23	0.06
Original Face:	1,445,000.000	Base		102.081219	292,511.16	100.788160	288,805.93	-3,705.23	0.06
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
	1,026,185.290	Local		98.735606	1,013,210.26	103.224070	1,059,270.22	46,059.96	0.22
Original Face:	2,025,000.000	Base		98.735606	1,013,210.26	103.224070	1,059,270.22	46,059.96	0.22
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	2,801,891.070	Local		98.729792	2,766,301.23	104.259100	2,921,226.41	154,925.18	0.59
Original Face:	5,000,000.000	Base		98.729792	2,766,301.23	104.259100	2,921,226.41	154,925.18	0.59
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
	4,111,952.350	Local		101.595432	4,177,555.77	100.902500	4,149,062.72	-28,493.05	0.84
Original Face:	5,000,000.000	Base		101.595432	4,177,555.77	100.902500	4,149,062.72	-28,493.05	0.84
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
	1,827,424.080	Local		101.280476	1,850,823.80	106.269900	1,942,001.74	91,177.94	0.40
Original Face:	3,000,000.000	Base		101.280476	1,850,823.80	106.269900	1,942,001.74	91,177.94	0.40
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	1,827,424.080	Local		99.866610	1,824,986.48	105.420480	1,926,479.24	101,492.76	0.39
Original Face:	3,000,000.000	Base		99.866610	1,824,986.48	105.420480	1,926,479.24	101,492.76	0.39
3136B72Q3	FANNIE MAE FNR 2019 79 CA					3.000000	25 Jan 2043		
	2,696,434.200	Local		101.520633	2,737,437.08	101.812370	2,745,303.56	7,866.48	0.56
Original Face:	5,000,000.000	Base		101.520633	2,737,437.08	101.812370	2,745,303.56	7,866.48	0.56
3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
	2,696,434.200	Local		101.749584	2,743,610.59	101.812370	2,745,303.56	1,692.97	0.56
Original Face:	5,000,000.000	Base		101.749584	2,743,610.59	101.812370	2,745,303.56	1,692.97	0.56
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
	4,686,167.450	Local		102.742636	4,814,691.98	104.132160	4,879,807.39	65,115.41	0.99
Original Face:	5,000,000.000	Base		102.742636	4,814,691.98	104.132160	4,879,807.39	65,115.41	0.99

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
	1,579,152.320	Local	101.701372	1,606,019.57	102.586560	1,619,998.04	13,978.47	0.33	
Original Face:	2,500,000.000	Base	101.701372	1,606,019.57	102.586560	1,619,998.04	13,978.47	0.33	
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
	4,009,944.960	Local	104.940905	4,208,072.54	104.309100	4,182,737.50	-25,335.04	0.85	
Original Face:	4,036,000.000	Base	104.940905	4,208,072.54	104.309100	4,182,737.50	-25,335.04	0.85	
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
	4,967,705.250	Local	105.303277	5,231,156.40	104.800660	5,206,187.89	-24,968.51	1.06	
Original Face:	5,000,000.000	Base	105.303277	5,231,156.40	104.800660	5,206,187.89	-24,968.51	1.06	
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
	5,000,000.000	Local	99.908172	4,995,408.59	98.178461	4,908,923.05	-86,485.54	1.00	
		Base	99.908172	4,995,408.59	98.178461	4,908,923.05	-86,485.54	1.00	
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
	159,607.330	Local	98.661904	157,471.63	100.404010	160,252.16	2,780.53	0.03	
Original Face:	5,000,000.000	Base	98.661904	157,471.63	100.404010	160,252.16	2,780.53	0.03	
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
	1,363,430.850	Local	101.342900	1,381,740.36	101.212730	1,379,965.58	-1,774.78	0.28	
Original Face:	40,000,000.000	Base	101.342900	1,381,740.36	101.212730	1,379,965.58	-1,774.78	0.28	
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	515,435.400	Local	98.302127	506,683.96	102.943020	530,604.77	23,920.81	0.11	
Original Face:	5,000,000.000	Base	98.302127	506,683.96	102.943020	530,604.77	23,920.81	0.11	
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
	1,365.680	Local	100.008055	1,365.79	99.967350	1,365.23	-0.56	0.00	
Original Face:	4,000,000.000	Base	100.008055	1,365.79	99.967350	1,365.23	-0.56	0.00	
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	353,501.760	Local	101.645367	359,318.16	105.039300	371,315.77	11,997.61	0.08	
Original Face:	2,000,000.000	Base	101.645367	359,318.16	105.039300	371,315.77	11,997.61	0.08	
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.000000	15 Mar 2024		
	73,625.710	Local	101.363695	74,629.74	99.971100	73,604.43	-1,025.31	0.01	
Original Face:	4,750,000.000	Base	101.363695	74,629.74	99.971100	73,604.43	-1,025.31	0.01	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	235,174.960	Local		99.419828	233,810.54	102.174960	240,289.92	6,479.38	0.05
Original Face:	2,000,000.000	Base		99.419828	233,810.54	102.174960	240,289.92	6,479.38	0.05
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	1,470,810.400	Local		102.672060	1,510,111.33	106.373090	1,564,546.47	54,435.14	0.32
Original Face:	2,000,000.000	Base		102.672060	1,510,111.33	106.373090	1,564,546.47	54,435.14	0.32
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	365,743.340	Local		100.186407	366,425.11	105.763440	386,822.74	20,397.63	0.08
Original Face:	2,000,000.000	Base		100.186407	366,425.11	105.763440	386,822.74	20,397.63	0.08
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	1,514,524.200	Local		102.594773	1,553,822.67	104.337570	1,580,217.75	26,395.08	0.32
Original Face:	5,000,000.000	Base		102.594773	1,553,822.67	104.337570	1,580,217.75	26,395.08	0.32
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	3,110,785.640	Local		98.696383	3,070,232.92	102.755120	3,196,491.52	126,258.60	0.65
Original Face:	5,500,000.000	Base		98.696383	3,070,232.92	102.755120	3,196,491.52	126,258.60	0.65
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
	2,851,111.940	Local		102.547484	2,923,743.55	100.308010	2,859,893.65	-63,849.90	0.58
Original Face:	5,000,000.000	Base		102.547484	2,923,743.55	100.308010	2,859,893.65	-63,849.90	0.58
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
	4,270,765.700	Local		104.203900	4,450,304.42	103.674040	4,427,675.34	-22,629.08	0.90
Original Face:	5,000,000.000	Base		104.203900	4,450,304.42	103.674040	4,427,675.34	-22,629.08	0.90
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	2,279,201.450	Local		102.970818	2,346,912.37	103.998010	2,370,324.15	23,411.78	0.48
Original Face:	2,500,000.000	Base		102.970818	2,346,912.37	103.998010	2,370,324.15	23,411.78	0.48
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
	2,614,954.760	Local		101.810368	2,662,295.06	101.805220	2,662,160.45	-134.61	0.54
Original Face:	5,000,000.000	Base		101.810368	2,662,295.06	101.805220	2,662,160.45	-134.61	0.54
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
	76,839.640	Local		101.247494	77,798.21	106.201287	81,604.69	3,806.48	0.02
Original Face:	500,000.000	Base		101.247494	77,798.21	106.201287	81,604.69	3,806.48	0.02

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
		2,275,281.250	Local 100.554924	2,287,907.34	104.356781	2,374,410.27	86,502.93	0.48
Original Face:		5,000,000.000	Base 100.554924	2,287,907.34	104.356781	2,374,410.27	86,502.93	0.48
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
		2,486,944.390	Local 104.383405	2,595,957.23	110.138042	2,739,071.86	143,114.63	0.56
Original Face:		7,000,000.000	Base 104.383405	2,595,957.23	110.138042	2,739,071.86	143,114.63	0.56
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
		3,374,705.220	Local 102.342678	3,453,763.71	110.148040	3,717,171.66	263,407.95	0.76
Original Face:		7,000,000.000	Base 102.342678	3,453,763.71	110.148040	3,717,171.66	263,407.95	0.76
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040		
		160,840.590	Local 99.246390	159,628.48	102.278210	164,504.88	4,876.40	0.03
Original Face:		3,000,000.000	Base 99.246390	159,628.48	102.278210	164,504.88	4,876.40	0.03
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
		182,058.650	Local 104.893681	190,968.02	108.793540	198,068.05	7,100.03	0.04
Original Face:		5,000,000.000	Base 104.893681	190,968.02	108.793540	198,068.05	7,100.03	0.04
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
		1,956,723.020	Local 102.307541	2,001,875.21	107.989312	2,113,051.73	111,176.52	0.43
Original Face:		7,000,000.000	Base 102.307541	2,001,875.21	107.989312	2,113,051.73	111,176.52	0.43
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027		
		5,000,000.000	Local 97.542796	4,877,139.80	101.046600	5,052,330.00	175,190.20	1.03
Original Face:		5,000,000.000	Base 97.542796	4,877,139.80	101.046600	5,052,330.00	175,190.20	1.03
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
		6,000,000.000	Local 103.160281	6,189,616.84	109.140110	6,548,406.60	358,789.76	1.33
Original Face:		6,000,000.000	Base 103.160281	6,189,616.84	109.140110	6,548,406.60	358,789.76	1.33
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021		
		36.510	Local 100.109559	36.55	100.092632	36.54	-0.01	0.00
Original Face:		1,808,277.000	Base 100.109559	36.55	100.092632	36.54	-0.01	0.00
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
		5,000,000.000	Local 99.914115	4,995,705.77	99.498258	4,974,912.90	-20,792.87	1.01
			Base 99.914115	4,995,705.77	99.498258	4,974,912.90	-20,792.87	1.01

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
377373AL9	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 10/23 0.534				0.534000	01 Oct 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	99.914079	4,995,703.95	-4,296.05	1.02
			Base 100.000000	5,000,000.00	99.914079	4,995,703.95	-4,296.05	1.02
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
		1,200,000.000	Local 106.325082	1,275,900.98	105.584703	1,267,016.44	-8,884.54	0.26
			Base 106.325082	1,275,900.98	105.584703	1,267,016.44	-8,884.54	0.26
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				1.080130	15 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	98.976857	4,948,842.85	-51,157.15	1.01
			Base 100.000000	5,000,000.00	98.976857	4,948,842.85	-51,157.15	1.01
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
		367,357.900	Local 99.968870	367,243.54	102.690150	377,240.38	9,996.84	0.08
Original Face:		5,000,000.000	Base 99.968870	367,243.54	102.690150	377,240.38	9,996.84	0.08
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		274,287.060	Local 99.831006	273,823.53	105.383290	289,052.73	15,229.20	0.06
Original Face:		3,000,000.000	Base 99.831006	273,823.53	105.383290	289,052.73	15,229.20	0.06
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
		375,656.010	Local 96.359097	361,978.74	101.269750	380,425.90	18,447.16	0.08
Original Face:		675,000.000	Base 96.359097	361,978.74	101.269750	380,425.90	18,447.16	0.08
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB				1.780000	16 Jun 2040		
		77,108.160	Local 101.660551	78,388.58	100.150270	77,224.03	-1,164.55	0.02
Original Face:		2,289,667.000	Base 101.660551	78,388.58	100.150270	77,224.03	-1,164.55	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,056,033.880	Local 100.805672	1,064,542.05	104.650000	1,105,139.46	40,597.41	0.22
Original Face:		5,000,000.000	Base 100.805672	1,064,542.05	104.650000	1,105,139.46	40,597.41	0.22
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
		1,184,534.740	Local 96.059179	1,137,854.35	102.708270	1,216,615.14	78,760.79	0.25
Original Face:		1,600,000.000	Base 96.059179	1,137,854.35	102.708270	1,216,615.14	78,760.79	0.25
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
		4,648,962.220	Local 101.351995	4,711,815.94	105.074072	4,884,853.91	173,037.97	0.99
Original Face:		5,000,000.000	Base 101.351995	4,711,815.94	105.074072	4,884,853.91	173,037.97	0.99

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM  
STATE OF ARIZONA  
FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
	1,723,449.840	Local	101.687542	1,752,533.78	101.154371	1,743,344.85	-9,188.93	0.35	
Original Face:	1,758,829.000	Base	101.687542	1,752,533.78	101.154371	1,743,344.85	-9,188.93	0.35	
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					1.151380	20 Aug 2070		
	5,005,780.700	Local	103.833416	5,197,673.09	104.007840	5,206,404.38	8,731.29	1.06	
Original Face:	5,000,000.000	Base	103.833416	5,197,673.09	104.007840	5,206,404.38	8,731.29	1.06	
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					1.301380	20 Aug 2070		
	5,006,526.850	Local	104.897955	5,251,744.29	105.028700	5,258,290.07	6,545.78	1.07	
Original Face:	5,000,000.000	Base	104.897955	5,251,744.29	105.028700	5,258,290.07	6,545.78	1.07	
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
	5,248,919.180	Local	100.777095	5,289,708.29	105.852030	5,556,087.51	266,379.22	1.13	
Original Face:	6,180,040.000	Base	100.777095	5,289,708.29	105.852030	5,556,087.51	266,379.22	1.13	
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
	6,406,648.700	Local	100.554320	6,442,162.04	101.878680	6,527,009.13	84,847.09	1.33	
Original Face:	6,993,000.000	Base	100.554320	6,442,162.04	101.878680	6,527,009.13	84,847.09	1.33	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local	99.830769	1,497,461.53	101.034485	1,515,517.28	18,055.75	0.31	
		Base	99.830769	1,497,461.53	101.034485	1,515,517.28	18,055.75	0.31	
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
	5,000,000.000	Local	99.554859	4,977,742.96	108.288759	5,414,437.95	436,694.99	1.10	
		Base	99.554859	4,977,742.96	108.288759	5,414,437.95	436,694.99	1.10	
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
	1,000,000.000	Local	148.395673	1,483,956.73	143.276021	1,432,760.21	-51,196.52	0.29	
		Base	148.395673	1,483,956.73	143.276021	1,432,760.21	-51,196.52	0.29	
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	5,000,000.000	Local	99.341344	4,967,067.20	97.287011	4,864,350.55	-102,716.65	0.99	
		Base	99.341344	4,967,067.20	97.287011	4,864,350.55	-102,716.65	0.99	
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local	99.649990	4,982,499.51	105.049653	5,252,482.65	269,983.14	1.07	
		Base	99.649990	4,982,499.51	105.049653	5,252,482.65	269,983.14	1.07	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM  
STATE OF ARIZONA  
FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022			
		1,000,000.000	Local	99.798603	997,986.03	102.810491	1,028,104.91	30,118.88	0.21
			Base	99.798603	997,986.03	102.810491	1,028,104.91	30,118.88	0.21
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050			
		5,000,000.000	Local	98.784791	4,939,239.56	93.255503	4,662,775.15	-276,464.41	0.95
			Base	98.784791	4,939,239.56	93.255503	4,662,775.15	-276,464.41	0.95
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.641341	4,982,067.06	107.413213	5,370,660.65	388,593.59	1.09
			Base	99.641341	4,982,067.06	107.413213	5,370,660.65	388,593.59	1.09
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				0.874130	13 Jul 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	98.131300	4,906,565.00	-93,435.00	1.00
			Base	100.000000	5,000,000.00	98.131300	4,906,565.00	-93,435.00	1.00
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.640572	3,487,420.03	103.094536	3,608,308.76	120,888.73	0.73
			Base	99.640572	3,487,420.03	103.094536	3,608,308.76	120,888.73	0.73
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030			
		5,000,000.000	Local	110.561950	5,528,097.49	111.194860	5,559,743.00	31,645.51	1.13
			Base	110.561950	5,528,097.49	111.194860	5,559,743.00	31,645.51	1.13
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030			
		10,000,000.000	Local	99.712485	9,971,248.47	93.897200	9,389,720.00	-581,528.47	1.91
			Base	99.712485	9,971,248.47	93.897200	9,389,720.00	-581,528.47	1.91
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.877930	4,993,896.48	104.314876	5,215,743.80	221,847.32	1.06
			Base	99.877930	4,993,896.48	104.314876	5,215,743.80	221,847.32	1.06
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR				1.050000	15 Nov 2022			
		2,000,000.000	Local	100.000000	2,000,000.00	100.852000	2,017,040.00	17,040.00	0.41
			Base	100.000000	2,000,000.00	100.852000	2,017,040.00	17,040.00	0.41
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR				1.150000	22 May 2023			
		2,500,000.000	Local	100.000000	2,500,000.00	100.709000	2,517,725.00	17,725.00	0.51
			Base	100.000000	2,500,000.00	100.709000	2,517,725.00	17,725.00	0.51

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030			
		5,000,000.000	Local	99.879293	4,993,964.63	103.899637	5,194,981.85	201,017.22	1.06
			Base	99.879293	4,993,964.63	103.899637	5,194,981.85	201,017.22	1.06
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		5,000,000.000	Local	99.973849	4,998,692.43	103.634846	5,181,742.30	183,049.87	1.05
			Base	99.973849	4,998,692.43	103.634846	5,181,742.30	183,049.87	1.05
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030			
		3,000,000.000	Local	99.672957	2,990,188.72	101.639467	3,049,184.01	58,995.29	0.62
			Base	99.672957	2,990,188.72	101.639467	3,049,184.01	58,995.29	0.62
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358				2.358000	02 Jul 2024			
		4,000,000.000	Local	100.000000	4,000,000.00	106.162890	4,246,515.60	246,515.60	0.86
			Base	100.000000	4,000,000.00	106.162890	4,246,515.60	246,515.60	0.86
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024			
		3,000,000.000	Local	99.935025	2,998,050.76	105.954577	3,178,637.31	180,586.55	0.65
			Base	99.935025	2,998,050.76	105.954577	3,178,637.31	180,586.55	0.65
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022			
		2,500,000.000	Local	99.957706	2,498,942.66	102.630819	2,565,770.48	66,827.82	0.52
			Base	99.957706	2,498,942.66	102.630819	2,565,770.48	66,827.82	0.52
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				0.854750	24 Jan 2022			
		2,500,000.000	Local	100.000000	2,500,000.00	100.612509	2,515,312.73	15,312.73	0.51
			Base	100.000000	2,500,000.00	100.612509	2,515,312.73	15,312.73	0.51
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020			
		10,000,000.000	Local	100.000000	10,000,000.01	100.000000	10,000,000.00	-0.01	2.03
			Base	100.000000	10,000,000.01	100.000000	10,000,000.00	-0.01	2.03
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021			
		5,000,000.000	Local	100.298447	5,014,922.35	102.765625	5,138,281.25	123,358.90	1.05
			Base	100.298447	5,014,922.35	102.765625	5,138,281.25	123,358.90	1.05
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020			
		7,500,000.000	Local	99.997855	7,499,839.15	100.376472	7,528,235.40	28,396.25	1.53
			Base	99.997855	7,499,839.15	100.376472	7,528,235.40	28,396.25	1.53

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
912828MP2	US TREASURY N/B 02/20 3.625	0.000	Local	0.000000	-0.04	3.625000	15 Feb 2020	0.00	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912828NT3	US TREASURY N/B 08/20 2.625	0.000	Local	0.000000	-0.02	2.625000	15 Aug 2020	0.00	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5	2,000,000.000	Local	99.890372	1,997,807.44	1.500000	18 Sep 2030	1,963,751.98	-34,055.46
			Base	99.890372	1,997,807.44	98.187599	1,963,751.98	1,963,751.98	-34,055.46
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A	2,500,000.000	Local	99.987252	2,499,681.29	2.930000	20 Sep 2023	2,557,856.25	58,174.96
		Original Face:	Base	99.987252	2,499,681.29	102.314250	2,557,856.25	2,557,856.25	58,174.96
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A	5,000,000.000	Local	99.983770	4,999,188.50	0.010000	21 Apr 2025	4,998,269.50	-919.00
		Original Face:	Base	99.983770	4,999,188.50	99.965390	4,998,269.50	4,998,269.50	-919.00
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B	2,000,000.000	Local	99.982780	1,999,655.60	1.980000	22 Jul 2024	2,062,666.80	63,011.20
		Original Face:	Base	99.982780	1,999,655.60	103.133340	2,062,666.80	2,062,666.80	63,011.20
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A	1,871,493.960	Local	98.960440	1,852,038.65	2.820000	20 Sep 2022	1,885,412.82	33,374.17
		Original Face:	Base	98.960440	1,852,038.65	100.743730	1,885,412.82	1,885,412.82	33,374.17
92826CAM4	VISA INC SR UNSECURED 04/30 2.05	5,000,000.000	Local	104.872603	5,243,630.13	2.050000	15 Apr 2030	5,271,212.95	27,582.82
			Base	104.872603	5,243,630.13	105.424259	5,271,212.95	5,271,212.95	27,582.82
92826CAP7	VISA INC SR UNSECURED 08/27 0.75	5,000,000.000	Local	99.894323	4,994,716.15	0.750000	15 Aug 2027	4,925,997.25	-68,718.90
			Base	99.894323	4,994,716.15	98.519945	4,925,997.25	4,925,997.25	-68,718.90
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR	3,000,000.000	Local	100.000000	3,000,000.00	1.182500	11 Feb 2022	3,006,187.17	6,187.17
			Base	100.000000	3,000,000.00	100.206239	3,006,187.17	3,006,187.17	6,187.17

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM  
STATE OF ARIZONA  
FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.871000	27 May 2022		
		5,000,000.000	Local 100.134054	5,006,702.71	100.275600	5,013,780.00	7,077.29	1.02
			Base 100.134054	5,006,702.71	100.275600	5,013,780.00	7,077.29	1.02
<b>US DOLLAR Total</b>								
		389,884,888.390	Local	396,052,700.08		402,630,704.76	6,578,004.68	81.93
Original Face:		284,160,813.000	Base	396,052,700.08		402,630,704.76	6,578,004.68	81.93
<b>FIXED INCOME Total</b>								
		389,884,888.390	Base	396,052,700.08		402,630,704.76	6,578,004.68	81.93
Original Face:		284,160,813.000						

# Holdings

ST OF AZ POOL 12 CAWCD MED TRM  
STATE OF ARIZONA  
FUND: ATZI



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		478,727,541.410	Base	484,851,349.48		491,429,354.16	6,578,004.68	100.00
Original Face:		284,160,813.000						

# Holdings

ST OF AZ POOL 15 ST OPER FUND  
 STATE OF ARIZONA  
 FUND: ATZJ



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
<b>CASH</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
USD	US DOLLAR								
		1,445.480	Local	1.000000	1,445.48	1.000000	1,445.48	0.00	100.00
			Base	1.000000	1,445.48	1.000000	1,445.48	0.00	100.00
<b>US DOLLAR Total</b>									
		1,445.480	Local		1,445.48		1,445.48	0.00	100.00
			Base		1,445.48		1,445.48	0.00	100.00
<b>CASH Total</b>									
		1,445.480	Base		1,445.48		1,445.48	0.00	100.00



# Holdings

ST OF AZ POOL 15 ST OPER FUND  
STATE OF ARIZONA  
FUND: ATZJ



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<hr/>								
<b>FUND Total</b>		1,445.480	Base	1,445.48		1,445.48	0.00	100.00

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## 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
		180,422.240	Local 1.000000	180,422.24	1.000000	180,422.24	0.00	0.06
			Base 1.000000	180,422.24	1.000000	180,422.24	0.00	0.06

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	180,422.240	Local	180,422.24		180,422.24	0.00	0.06
		Base	180,422.24		180,422.24	0.00	0.06

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	180,422.240	Base	180,422.24		180,422.24	0.00	0.06

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.990937	4,999,546.87	99.990937	4,999,546.87	0.00	1.59
			Base 99.990937	4,999,546.87	99.990937	4,999,546.87	0.00	1.59

41282JL58	HARLEY-DAVIDSON FND CP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.995000	4,999,750.00	99.995000	4,999,750.00	0.00	1.59
			Base 99.995000	4,999,750.00	99.995000	4,999,750.00	0.00	1.59

41282JQC8	HARLEY-DAVIDSON FND CP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		7,500,000.000	Local 99.796222	7,484,716.66	99.796222	7,484,716.66	0.00	2.38
			Base 99.796222	7,484,716.66	99.796222	7,484,716.66	0.00	2.38

45856WLD9	INTERCONTINENTAL EXCHANGE	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		4,000,000.000	Local 99.989667	3,999,586.67	99.989667	3,999,586.67	0.00	1.27
			Base 99.989667	3,999,586.67	99.989667	3,999,586.67	0.00	1.27

94107MRP3	WASTE MANAGEMENT INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local 99.851028	9,985,102.78	99.851028	9,985,102.78	0.00	3.17
			Base 99.851028	9,985,102.78	99.851028	9,985,102.78	0.00	3.17

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
979QHR003	SOUTH STREET REPO				0.120000	02 Nov 2020		
	7,265,516.670	Local	100.000000	7,265,516.67	100.000000	7,265,516.67	0.00	2.31
		Base	100.000000	7,265,516.67	100.000000	7,265,516.67	0.00	2.31
<b>US DOLLAR Total</b>								
	38,765,516.670	Local		38,734,219.65		38,734,219.65	0.00	12.31
		Base		38,734,219.65		38,734,219.65	0.00	12.31
<b>CASH EQUIVALENT Total</b>								
	38,765,516.670	Base		38,734,219.65		38,734,219.65	0.00	12.31
<b>FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	5,000,000.000	Local	99.671944	4,983,597.20	98.945362	4,947,268.10	-36,329.10	1.57
		Base	99.671944	4,983,597.20	98.945362	4,947,268.10	-36,329.10	1.57
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	3,000,000.000	Local	99.994766	2,999,842.98	100.832643	3,024,979.29	25,136.31	0.96
		Base	99.994766	2,999,842.98	100.832643	3,024,979.29	25,136.31	0.96
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021		
	5,000,000.000	Local	99.994458	4,999,722.92	100.500796	5,025,039.80	25,316.88	1.60
		Base	99.994458	4,999,722.92	100.500796	5,025,039.80	25,316.88	1.60
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.802302	4,990,115.09	113.215393	5,660,769.65	670,654.56	1.80
		Base	99.802302	4,990,115.09	113.215393	5,660,769.65	670,654.56	1.80
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.574098	3,485,093.44	105.638197	3,697,336.90	212,243.46	1.18
		Base	99.574098	3,485,093.44	105.638197	3,697,336.90	212,243.46	1.18
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.875000	25 Jun 2022		
	5,395,000.000	Local	100.157110	5,403,476.09	100.339050	5,413,291.75	9,815.66	1.72
		Base	100.157110	5,403,476.09	100.339050	5,413,291.75	9,815.66	1.72

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	5,000,000.000	Local		99.945739	4,997,286.94	107.735040	5,386,752.00	389,465.06	1.71
		Base		99.945739	4,997,286.94	107.735040	5,386,752.00	389,465.06	1.71
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					1.214750	24 Jul 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	99.818329	4,990,916.45	-9,083.55	1.59
		Base		100.000000	5,000,000.00	99.818329	4,990,916.45	-9,083.55	1.59
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local		99.979535	4,998,976.75	103.348117	5,167,405.85	168,429.10	1.64
		Base		99.979535	4,998,976.75	103.348117	5,167,405.85	168,429.10	1.64
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local		99.886761	4,994,338.06	113.545377	5,677,268.85	682,930.79	1.80
		Base		99.886761	4,994,338.06	113.545377	5,677,268.85	682,930.79	1.80
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.200000	15 Mar 2021		
	3,000,000.000	Local		99.987501	2,999,625.04	100.565288	3,016,958.64	17,333.60	0.96
		Base		99.987501	2,999,625.04	100.565288	3,016,958.64	17,333.60	0.96
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
	2,500,000.000	Local		99.926105	2,498,152.62	107.495675	2,687,391.88	189,239.26	0.85
		Base		99.926105	2,498,152.62	107.495675	2,687,391.88	189,239.26	0.85
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local		99.896992	4,994,849.62	94.834032	4,741,701.60	-253,148.02	1.51
		Base		99.896992	4,994,849.62	94.834032	4,741,701.60	-253,148.02	1.51
110122CM8	BRISTOL MYERS SQUIBB CO SR UNSECURED 07/24 2.9					2.900000	26 Jul 2024		
	5,000,000.000	Local		99.722580	4,986,129.01	107.915480	5,395,774.00	409,644.99	1.71
		Base		99.722580	4,986,129.01	107.915480	5,395,774.00	409,644.99	1.71
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
	3,522,266.000	Local		103.563915	3,647,796.56	102.795550	3,620,732.71	-27,063.85	1.15
	Original Face:	3,522,266.000	Base	103.563915	3,647,796.56	102.795550	3,620,732.71	-27,063.85	1.15
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					1.063250	08 Aug 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	100.730991	5,036,549.55	36,549.55	1.60
		Base		100.000000	5,000,000.00	100.730991	5,036,549.55	36,549.55	1.60

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
14913R2D8	CATERPILLAR FINL SERVICE SR UNSECURED 07/23 0.65				0.650000	07 Jul 2023			
		5,000,000.000	Local 99.949938	4,997,496.89	100.606000	5,030,300.00	32,803.11	1.60	
			Base 99.949938	4,997,496.89	100.606000	5,030,300.00	32,803.11	1.60	
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021			
		2,200,000.000	Local 100.273485	2,206,016.67	100.984000	2,221,648.00	15,631.33	0.71	
			Base 100.273485	2,206,016.67	100.984000	2,221,648.00	15,631.33	0.71	
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.606880	12 Feb 2021			
		5,000,000.000	Local 99.717500	4,985,875.00	100.066000	5,003,300.00	17,425.00	1.59	
			Base 99.717500	4,985,875.00	100.066000	5,003,300.00	17,425.00	1.59	
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030			
		2,500,000.000	Local 99.153176	2,478,829.39	101.822288	2,545,557.20	66,727.81	0.81	
			Base 99.153176	2,478,829.39	101.822288	2,545,557.20	66,727.81	0.81	
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.748380	15 Dec 2026			
		4,725,000.000	Local 100.000000	4,725,000.00	100.469350	4,747,176.79	22,176.79	1.51	
Original Face:		4,725,000.000	Base 100.000000	4,725,000.00	100.469350	4,747,176.79	22,176.79	1.51	
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021			
		1,500,000.000	Local 100.000000	1,500,000.00	100.491732	1,507,375.98	7,375.98	0.48	
			Base 100.000000	1,500,000.00	100.491732	1,507,375.98	7,375.98	0.48	
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026			
		2,500,000.000	Local 100.000000	2,500,000.00	106.667136	2,666,678.40	166,678.40	0.85	
			Base 100.000000	2,500,000.00	106.667136	2,666,678.40	166,678.40	0.85	
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.498380	15 May 2036			
		271,799.520	Local 99.918050	271,576.78	100.213715	272,380.40	803.62	0.09	
Original Face:		16,000,000.000	Base 99.918050	271,576.78	100.213715	272,380.40	803.62	0.09	
3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042			
		1,423,371.400	Local 101.238808	1,441,004.24	102.122658	1,453,584.71	12,580.47	0.46	
Original Face:		5,000,000.000	Base 101.238808	1,441,004.24	102.122658	1,453,584.71	12,580.47	0.46	
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042			
		2,920,712.420	Local 104.401516	3,049,268.04	106.213364	3,102,186.91	52,918.87	0.99	
Original Face:		10,000,000.000	Base 104.401516	3,049,268.04	106.213364	3,102,186.91	52,918.87	0.99	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
		2,500,000.000	Local 110.899175	2,772,479.38	128.258474	3,206,461.85	433,982.47	1.02
			Base 110.899175	2,772,479.38	128.258474	3,206,461.85	433,982.47	1.02
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
		2,500,000.000	Local 110.397581	2,759,939.52	128.518306	3,212,957.65	453,018.13	1.02
			Base 110.397581	2,759,939.52	128.518306	3,212,957.65	453,018.13	1.02
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
		4,000,000.000	Local 123.013119	4,920,524.77	123.067587	4,922,703.48	2,178.71	1.56
			Base 123.013119	4,920,524.77	123.067587	4,922,703.48	2,178.71	1.56
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
		2,500,000.000	Local 99.858287	2,496,457.18	99.377605	2,484,440.13	-12,017.05	0.79
			Base 99.858287	2,496,457.18	99.377605	2,484,440.13	-12,017.05	0.79
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.648130	25 Jun 2022		
		1,152,978.930	Local 100.000000	1,152,978.93	100.255530	1,155,925.14	2,946.21	0.37
Original Face:		3,000,000.000	Base 100.000000	1,152,978.93	100.255530	1,155,925.14	2,946.21	0.37
3136A6UL6	FANNIE MAE FNR 2012 63 BT				3.000000	25 Mar 2039		
		2,634,809.800	Local 101.018594	2,661,647.81	100.420650	2,645,893.13	-15,754.68	0.84
Original Face:		5,000,000.000	Base 101.018594	2,661,647.81	100.420650	2,645,893.13	-15,754.68	0.84
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301000	25 Sep 2022		
		1,115,723.820	Local 100.239099	1,118,391.51	102.458820	1,143,157.46	24,765.95	0.36
Original Face:		2,000,000.000	Base 100.239099	1,118,391.51	102.458820	1,143,157.46	24,765.95	0.36
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
		4,111,952.350	Local 101.595432	4,177,555.77	100.902500	4,149,062.72	-28,493.05	1.32
Original Face:		5,000,000.000	Base 101.595432	4,177,555.77	100.902500	4,149,062.72	-28,493.05	1.32
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
		1,218,282.720	Local 99.866609	1,216,657.64	105.420480	1,284,319.49	67,661.85	0.41
Original Face:		2,000,000.000	Base 99.866609	1,216,657.64	105.420480	1,284,319.49	67,661.85	0.41
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
		1,579,152.320	Local 101.701372	1,606,019.57	102.586560	1,619,998.04	13,978.47	0.51
Original Face:		2,500,000.000	Base 101.701372	1,606,019.57	102.586560	1,619,998.04	13,978.47	0.51

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030			
		2,700,000.000	Local	99.908172	2,697,520.64	98.178461	2,650,818.45	-46,702.19	0.84
			Base	99.908172	2,697,520.64	98.178461	2,650,818.45	-46,702.19	0.84
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041			
		722,099.000	Local	100.721340	727,307.79	103.071410	744,277.62	16,969.83	0.24
Original Face:		5,000,000.000	Base	100.721340	727,307.79	103.071410	744,277.62	16,969.83	0.24
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021			
		4,568,746.700	Local	100.680472	4,599,835.75	101.833410	4,652,510.56	52,674.81	1.48
Original Face:		5,000,000.000	Base	100.680472	4,599,835.75	101.833410	4,652,510.56	52,674.81	1.48
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
		2,206,215.600	Local	102.674499	2,265,220.82	106.373090	2,346,819.71	81,598.89	0.75
Original Face:		3,000,000.000	Base	102.674499	2,265,220.82	106.373090	2,346,819.71	81,598.89	0.75
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032			
		4,065,185.480	Local	101.209054	4,114,335.75	107.612600	4,374,651.79	260,316.04	1.39
Original Face:		5,565,000.000	Base	101.209054	4,114,335.75	107.612600	4,374,651.79	260,316.04	1.39
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040			
		4,494,000.000	Local	105.406522	4,736,969.12	105.755460	4,752,650.37	15,681.25	1.51
Original Face:		4,494,000.000	Base	105.406522	4,736,969.12	105.755460	4,752,650.37	15,681.25	1.51
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		365,743.340	Local	100.186407	366,425.11	105.763440	386,822.74	20,397.63	0.12
Original Face:		2,000,000.000	Base	100.186407	366,425.11	105.763440	386,822.74	20,397.63	0.12
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
		740,095.100	Local	100.357441	742,740.50	102.858160	761,248.20	18,507.70	0.24
Original Face:		5,000,000.000	Base	100.357441	742,740.50	102.858160	761,248.20	18,507.70	0.24
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
		1,482,721.170	Local	100.360855	1,488,071.64	101.307370	1,502,105.82	14,034.18	0.48
Original Face:		14,878,168.000	Base	100.360855	1,488,071.64	101.307370	1,502,105.82	14,034.18	0.48
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
		5,000,000.000	Local	99.138395	4,956,919.77	106.788350	5,339,417.50	382,497.73	1.70
Original Face:		5,000,000.000	Base	99.138395	4,956,919.77	106.788350	5,339,417.50	382,497.73	1.70

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	905,455.300	Local		99.639004	902,186.64	101.997690	923,543.49	21,356.85	0.29
Original Face:	5,000,000.000	Base		99.639004	902,186.64	101.997690	923,543.49	21,356.85	0.29
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	1,514,524.200	Local		102.594773	1,553,822.67	104.337570	1,580,217.75	26,395.08	0.50
Original Face:	5,000,000.000	Base		102.594773	1,553,822.67	104.337570	1,580,217.75	26,395.08	0.50
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.000000	15 Apr 2042		
	0.040	Local		-9,225.000000	-3.69	100.000000	0.04	3.73	0.00
Original Face:	5,000,000.000	Base		-9,225.000000	-3.69	100.000000	0.04	3.73	0.00
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
	83,487.300	Local		101.966503	85,129.08	99.946020	83,442.23	-1,686.85	0.03
Original Face:	5,000,000.000	Base		101.966503	85,129.08	99.946020	83,442.23	-1,686.85	0.03
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	2,279,201.450	Local		102.970818	2,346,912.37	103.998010	2,370,324.15	23,411.78	0.75
Original Face:	2,500,000.000	Base		102.970818	2,346,912.37	103.998010	2,370,324.15	23,411.78	0.75
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.000000	15 Dec 2038		
	233,139.210	Local		101.162469	235,849.38	100.227500	233,669.60	-2,179.78	0.07
Original Face:	5,000,000.000	Base		101.162469	235,849.38	100.227500	233,669.60	-2,179.78	0.07
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.500000	15 Dec 2038		
	233,139.210	Local		102.811046	239,692.86	100.310010	233,861.96	-5,830.90	0.07
Original Face:	5,000,000.000	Base		102.811046	239,692.86	100.310010	233,861.96	-5,830.90	0.07
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	1,695,334.100	Local		103.487026	1,754,450.84	109.266907	1,852,439.13	97,988.29	0.59
Original Face:	5,000,000.000	Base		103.487026	1,754,450.84	109.266907	1,852,439.13	97,988.29	0.59
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	2,275,281.250	Local		100.554924	2,287,907.34	104.356781	2,374,410.27	86,502.93	0.75
Original Face:	5,000,000.000	Base		100.554924	2,287,907.34	104.356781	2,374,410.27	86,502.93	0.75
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	304,858.000	Local		105.718725	322,291.99	117.426740	357,984.81	35,692.82	0.11
Original Face:	10,000,000.000	Base		105.718725	322,291.99	117.426740	357,984.81	35,692.82	0.11

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	3,823,257.180	Local	106.768112	4,082,019.50	106.570020	4,074,445.94	-7,573.56	1.29	
Original Face:	6,000,000.000	Base	106.768112	4,082,019.50	106.570020	4,074,445.94	-7,573.56	1.29	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	182,058.650	Local	104.893681	190,968.02	108.793540	198,068.05	7,100.03	0.06	
Original Face:	5,000,000.000	Base	104.893681	190,968.02	108.793540	198,068.05	7,100.03	0.06	
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
	5,000,000.000	Local	97.542796	4,877,139.80	101.046600	5,052,330.00	175,190.20	1.61	
Original Face:	5,000,000.000	Base	97.542796	4,877,139.80	101.046600	5,052,330.00	175,190.20	1.61	
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.080130	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	98.976857	4,948,842.85	-51,157.15	1.57	
		Base	100.000000	5,000,000.00	98.976857	4,948,842.85	-51,157.15	1.57	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	3,137,061.250	Local	94.546995	2,965,997.13	101.859660	3,195,399.92	229,402.79	1.02	
Original Face:	5,000,000.000	Base	94.546995	2,965,997.13	101.859660	3,195,399.92	229,402.79	1.02	
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
	562,141.620	Local	99.949892	561,859.94	103.950300	584,347.90	22,487.96	0.19	
Original Face:	1,238,000.000	Base	99.949892	561,859.94	103.950300	584,347.90	22,487.96	0.19	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	1,056,033.880	Local	100.805672	1,064,542.05	104.650000	1,105,139.46	40,597.41	0.35	
Original Face:	5,000,000.000	Base	100.805672	1,064,542.05	104.650000	1,105,139.46	40,597.41	0.35	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	3,719,169.780	Local	101.351995	3,769,452.77	105.074072	3,907,883.13	138,430.36	1.24	
Original Face:	4,000,000.000	Base	101.351995	3,769,452.77	105.074072	3,907,883.13	138,430.36	1.24	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local	99.830769	1,497,461.53	101.034485	1,515,517.28	18,055.75	0.48	
		Base	99.830769	1,497,461.53	101.034485	1,515,517.28	18,055.75	0.48	
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
	3,000,000.000	Local	100.273369	3,008,201.06	100.681014	3,020,430.42	12,229.36	0.96	
		Base	100.273369	3,008,201.06	100.681014	3,020,430.42	12,229.36	0.96	

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	3,500,000.000	Local		99.927457	3,497,460.98	102.446421	3,585,624.74	88,163.76	1.14
		Base		99.927457	3,497,460.98	102.446421	3,585,624.74	88,163.76	1.14
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
	2,500,000.000	Local		99.341344	2,483,533.60	97.287011	2,432,175.28	-51,358.32	0.77
		Base		99.341344	2,483,533.60	97.287011	2,432,175.28	-51,358.32	0.77
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local		99.649990	4,982,499.51	105.049653	5,252,482.65	269,983.14	1.67
		Base		99.649990	4,982,499.51	105.049653	5,252,482.65	269,983.14	1.67
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
	5,000,000.000	Local		98.784791	4,939,239.56	93.255503	4,662,775.15	-276,464.41	1.48
		Base		98.784791	4,939,239.56	93.255503	4,662,775.15	-276,464.41	1.48
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local		99.641341	4,982,067.06	107.413213	5,370,660.65	388,593.59	1.71
		Base		99.641341	4,982,067.06	107.413213	5,370,660.65	388,593.59	1.71
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					0.874130	13 Jul 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	98.131300	4,906,565.00	-93,435.00	1.56
		Base		100.000000	5,000,000.00	98.131300	4,906,565.00	-93,435.00	1.56
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local		99.640572	3,487,420.03	103.094536	3,608,308.76	120,888.73	1.15
		Base		99.640572	3,487,420.03	103.094536	3,608,308.76	120,888.73	1.15
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
	3,000,000.000	Local		99.976721	2,999,301.63	103.323073	3,099,692.19	100,390.56	0.99
		Base		99.976721	2,999,301.63	103.323073	3,099,692.19	100,390.56	0.99
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
	1,539,000.000	Local		110.561950	1,701,548.41	111.194860	1,711,288.90	9,740.49	0.54
		Base		110.561950	1,701,548.41	111.194860	1,711,288.90	9,740.49	0.54
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
	3,000,000.000	Local		99.910583	2,997,317.49	102.515962	3,075,478.86	78,161.37	0.98
		Base		99.910583	2,997,317.49	102.515962	3,075,478.86	78,161.37	0.98

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local	99.877930	4,993,896.48	104.314876	5,215,743.80	221,847.32	1.66	
		Base	99.877930	4,993,896.48	104.314876	5,215,743.80	221,847.32	1.66	
78014RCV0	ROYAL BANK OF CANADA SR UNSECURED 11/22 VAR					1.050000	15 Nov 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.852000	3,025,560.00	25,560.00	0.96	
		Base	100.000000	3,000,000.00	100.852000	3,025,560.00	25,560.00	0.96	
78014RCX6	ROYAL BANK OF CANADA SR UNSECURED 05/23 VAR					1.150000	22 May 2023		
	2,500,000.000	Local	100.000000	2,500,000.00	100.709000	2,517,725.00	17,725.00	0.80	
		Base	100.000000	2,500,000.00	100.709000	2,517,725.00	17,725.00	0.80	
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
	4,000,000.000	Local	99.980705	3,999,228.21	103.419003	4,136,760.12	137,531.91	1.31	
		Base	99.980705	3,999,228.21	103.419003	4,136,760.12	137,531.91	1.31	
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
	2,500,000.000	Local	99.920734	2,498,018.36	102.630819	2,565,770.48	67,752.12	0.82	
		Base	99.920734	2,498,018.36	102.630819	2,565,770.48	67,752.12	0.82	
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					0.854750	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.612509	2,515,312.73	15,312.73	0.80	
		Base	100.000000	2,500,000.00	100.612509	2,515,312.73	15,312.73	0.80	
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.59	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.59	
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
	2,500,000.000	Local	100.011521	2,500,288.02	100.376472	2,509,411.80	9,123.78	0.80	
		Base	100.011521	2,500,288.02	100.376472	2,509,411.80	9,123.78	0.80	
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 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	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,500,000.000	Local	99.987252	2,499,681.29	102.314250	2,557,856.25	58,174.96	0.81	
	Original Face:	2,500,000.000	Base	99.987252	2,499,681.29	102.314250	2,557,856.25	58,174.96	0.81

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL  
View Date: November 9, 2020



STATE STREET

As of: October 30, 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
92348CAA9	VERIZON OWNER TRUST VZOT 2020 C A					0.010000	21 Apr 2025		
	3,000,000.000	Local		99.983770	2,999,513.10	99.965390	2,998,961.70	-551.40	0.95
Original Face:	3,000,000.000	Base		99.983770	2,999,513.10	99.965390	2,998,961.70	-551.40	0.95
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
	2,000,000.000	Local		99.982780	1,999,655.60	103.133340	2,062,666.80	63,011.20	0.66
Original Face:	2,000,000.000	Base		99.982780	1,999,655.60	103.133340	2,062,666.80	63,011.20	0.66
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
	1,871,493.960	Local		98.960440	1,852,038.65	100.743730	1,885,412.82	33,374.17	0.60
Original Face:	5,000,000.000	Base		98.960440	1,852,038.65	100.743730	1,885,412.82	33,374.17	0.60
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					1.239750	26 Jul 2021		
	5,000,000.000	Local		100.484796	5,024,239.79	100.647000	5,032,350.00	8,110.21	1.60
		Base		100.484796	5,024,239.79	100.647000	5,032,350.00	8,110.21	1.60
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.182500	11 Feb 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.206239	3,006,187.17	6,187.17	0.96
		Base		100.000000	3,000,000.00	100.206239	3,006,187.17	6,187.17	0.96
<b>US DOLLAR Total</b>									
	266,530,492.050	Local			268,894,897.33		275,723,636.49	6,828,739.16	87.63
Original Face:	204,922,434.000	Base			268,894,897.33		275,723,636.49	6,828,739.16	87.63
<b>FIXED INCOME Total</b>									
	266,530,492.050	Base			268,894,897.33		275,723,636.49	6,828,739.16	87.63
Original Face:	204,922,434.000								

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

# Holdings

ST OF AZ POOL 16 ECDHB  
 STATE OF ARIZONA  
 FUND: ATZL



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		305,476,430.960	Base	307,809,539.22		314,638,278.38	6,828,739.16	100.00
Original Face:		204,922,434.000						

# Holdings

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## 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
		239,855.390	Local 1.000000	239,855.39	1.000000	239,855.39	0.00	0.06
			Base 1.000000	239,855.39	1.000000	239,855.39	0.00	0.06

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	239,855.390	Local	239,855.39		239,855.39	0.00	0.06
		Base	239,855.39		239,855.39	0.00	0.06

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	239,855.390	Base	239,855.39		239,855.39	0.00	0.06

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 101.820204	5,091,010.22	101.820204	5,091,010.22	0.00	1.18
			Base 101.820204	5,091,010.22	101.820204	5,091,010.22	0.00	1.18

138994009	CANTOR FITZGERALD REPO REPO	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	0.00	3.49
			Base 100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		30,000,000.000	Local 100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	6.98
			Base 100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	6.98

316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local 99.990937	4,999,546.87	99.990937	4,999,546.87	0.00	1.16
			Base 99.990937	4,999,546.87	99.990937	4,999,546.87	0.00	1.16

41282JL58	HARLEY-DAVIDSON FND CP	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		15,000,000.000	Local 99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	3.49
			Base 99.995000	14,999,250.00	99.995000	14,999,250.00	0.00	3.49

# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
45856WLH0	INTERCONTINENTAL EXCHANGE					0.300000	17 Nov 2020		
	10,000,000.000	Local		99.986667	9,998,666.67	99.986667	9,998,666.67	0.00	2.33
		Base		99.986667	9,998,666.67	99.986667	9,998,666.67	0.00	2.33
56274LLW2	MANHATTAN ASSET FDG.					0.210000	30 Nov 2020		
	10,391,000.000	Local		99.983083	10,389,242.19	99.983083	10,389,242.19	0.00	2.42
		Base		99.983083	10,389,242.19	99.983083	10,389,242.19	0.00	2.42
8225X2U69	SHELL INTNL FNC B.V					0.400000	06 Jul 2021		
	5,000,000.000	Local		99.725556	4,986,277.78	99.725556	4,986,277.78	0.00	1.16
		Base		99.725556	4,986,277.78	99.725556	4,986,277.78	0.00	1.16
912796UC1	TREASURY BILL 01/21 0.00000					0.092500	28 Jan 2021		
	30,000,000.000	Local		99.976778	29,993,033.34	99.976778	29,993,033.34	0.00	6.98
		Base		99.976778	29,993,033.34	99.976778	29,993,033.34	0.00	6.98
926NKW009	AMHERST PIERPONT 04/15 VAR					0.090000	09 Nov 2020		
	15,000,000.000	Local		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	3.49
930ABD003	FIDELITY INVESTMENTS MONEY					0.000000	02 Nov 2020		
	10,011,318.890	Local		100.000000	10,011,318.89	100.000000	10,011,318.89	0.00	2.33
		Base		100.000000	10,011,318.89	100.000000	10,011,318.89	0.00	2.33
966VMM002	JP MORGAN MONEY MARKET					0.000000	02 Nov 2020		
	5,009,401.600	Local		100.000000	5,009,401.60	100.000000	5,009,401.60	0.00	1.17
		Base		100.000000	5,009,401.60	100.000000	5,009,401.60	0.00	1.17
979QHR003	SOUTH STREET REPO					0.120000	02 Nov 2020		
	96,164,889.230	Local		100.000000	96,164,889.23	100.000000	96,164,889.23	0.00	22.37
		Base		100.000000	96,164,889.23	100.000000	96,164,889.23	0.00	22.37
<b>US DOLLAR Total</b>									
	251,576,609.720	Local			251,642,636.79		251,642,636.79	0.00	58.53
		Base			251,642,636.79		251,642,636.79	0.00	58.53
<b>CASH EQUIVALENT Total</b>									
	251,576,609.720	Base			251,642,636.79		251,642,636.79	0.00	58.53

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				0.849000	05 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.467000	5,023,350.00	23,350.00	1.17
		Base	100.000000	5,000,000.00	100.467000	5,023,350.00	23,350.00	1.17
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
	5,000,000.000	Local	99.994766	4,999,738.32	100.832643	5,041,632.15	41,893.83	1.17
		Base	99.994766	4,999,738.32	100.832643	5,041,632.15	41,893.83	1.17
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625				2.625000	19 Apr 2021		
	3,000,000.000	Local	99.997871	2,999,936.13	101.078359	3,032,350.77	32,414.64	0.71
		Base	99.997871	2,999,936.13	101.078359	3,032,350.77	32,414.64	0.71
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR				0.589130	23 Jan 2022		
	5,000,000.000	Local	99.925023	4,996,251.14	100.056501	5,002,825.05	6,573.91	1.16
		Base	99.925023	4,996,251.14	100.056501	5,002,825.05	6,573.91	1.16
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				0.875000	25 Jun 2022		
	10,000,000.000	Local	100.155795	10,015,579.48	100.339050	10,033,905.00	18,325.52	2.33
		Base	100.155795	10,015,579.48	100.339050	10,033,905.00	18,325.52	2.33
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	10,000,000.000	Local	99.979535	9,997,953.50	103.348117	10,334,811.70	336,858.20	2.40
		Base	99.979535	9,997,953.50	103.348117	10,334,811.70	336,858.20	2.40
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.853000	20 May 2022		
	10,000,000.000	Local	100.106396	10,010,639.61	100.232140	10,023,214.00	12,574.39	2.33
		Base	100.106396	10,010,639.61	100.232140	10,023,214.00	12,574.39	2.33
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR				0.648000	07 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.219789	10,021,978.90	21,978.90	2.33
		Base	100.000000	10,000,000.00	100.219789	10,021,978.90	21,978.90	2.33
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2				2.390000	15 Jul 2024		
	10,000,000.000	Local	99.976863	9,997,686.31	102.588830	10,258,883.00	261,196.69	2.39
Original Face:	10,000,000.000	Base	99.976863	9,997,686.31	102.588830	10,258,883.00	261,196.69	2.39

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street



# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3				3.000000	01 Nov 2026		
		344,158.310	Local 101.264267	348,509.39	106.248674	365,663.64	17,154.25	0.09
Original Face:		2,096,032.000	Base 101.264267	348,509.39	106.248674	365,663.64	17,154.25	0.09
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
		2,392,996.100	Local 100.986468	2,416,602.23	105.670570	2,528,692.62	112,090.39	0.59
Original Face:		5,000,000.000	Base 100.986468	2,416,602.23	105.670570	2,528,692.62	112,090.39	0.59
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
		2,940,867.420	Local 104.575553	3,075,428.38	110.910146	3,261,720.35	186,291.97	0.76
Original Face:		8,645,247.000	Base 104.575553	3,075,428.38	110.910146	3,261,720.35	186,291.97	0.76
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
		1,159,231.540	Local 104.489074	1,211,270.30	108.654308	1,259,555.01	48,284.71	0.29
Original Face:		4,322,624.000	Base 104.489074	1,211,270.30	108.654308	1,259,555.01	48,284.71	0.29
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
		86,906.600	Local 102.725386	89,275.14	101.676530	88,363.62	-911.52	0.02
Original Face:		2,161,312.000	Base 102.725386	89,275.14	101.676530	88,363.62	-911.52	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
		732,180.280	Local 101.455448	742,836.78	103.549130	758,166.31	15,329.53	0.18
Original Face:		4,322,624.000	Base 101.455448	742,836.78	103.549130	758,166.31	15,329.53	0.18
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
		648,343.060	Local 101.502131	658,082.02	100.348600	650,603.18	-7,478.84	0.15
Original Face:		8,584,720.000	Base 101.502131	658,082.02	100.348600	650,603.18	-7,478.84	0.15
3136A8YT1	FANNIE MAE FNR 2012 103 LE				1.750000	25 May 2039		
		51,478.610	Local 100.761967	51,870.86	99.974650	51,465.56	-405.30	0.01
Original Face:		5,571,429.000	Base 100.761967	51,870.86	99.974650	51,465.56	-405.30	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
		738,686.490	Local 101.373730	748,834.05	103.639640	765,572.02	16,737.97	0.18
Original Face:		4,322,624.000	Base 101.373730	748,834.05	103.639640	765,572.02	16,737.97	0.18
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
		1,597,788.980	Local 100.780080	1,610,253.01	101.640750	1,624,004.70	13,751.69	0.38
Original Face:		5,111,816.000	Base 100.780080	1,610,253.01	101.640750	1,624,004.70	13,751.69	0.38

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		1,027,431.280	Local	99.765364	1,025,020.56	101.254080	1,040,316.09	15,295.53	0.24
Original Face:		4,322,624.000	Base	99.765364	1,025,020.56	101.254080	1,040,316.09	15,295.53	0.24
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		1,592,310.100	Local	101.480625	1,615,886.24	102.270690	1,628,466.53	12,580.29	0.38
Original Face:		5,326,337.000	Base	101.480625	1,615,886.24	102.270690	1,628,466.53	12,580.29	0.38
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,027,431.280	Local	100.227069	1,029,764.26	101.961250	1,047,581.78	17,817.52	0.24
Original Face:		4,322,624.000	Base	100.227069	1,029,764.26	101.961250	1,047,581.78	17,817.52	0.24
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		1,796,526.080	Local	100.671613	1,808,591.79	102.396140	1,839,573.36	30,981.57	0.43
Original Face:		8,645,247.000	Base	100.671613	1,808,591.79	102.396140	1,839,573.36	30,981.57	0.43
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		390,376.600	Local	100.388366	391,892.69	100.234920	391,293.67	-599.02	0.09
Original Face:		4,322,624.000	Base	100.388366	391,892.69	100.234920	391,293.67	-599.02	0.09
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		1,352,685.710	Local	101.558407	1,373,766.06	103.639640	1,401,918.60	28,152.54	0.33
Original Face:		6,483,935.000	Base	101.558407	1,373,766.06	103.639640	1,401,918.60	28,152.54	0.33
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		888,136.830	Local	99.889052	887,151.46	101.034240	897,322.30	10,170.84	0.21
Original Face:		4,322,624.000	Base	99.889052	887,151.46	101.034240	897,322.30	10,170.84	0.21
3136B15A8	FANNIE MAE FNR 2018 37 CT				3.500000	25 May 2048			
		1,647,357.370	Local	99.648858	1,641,572.81	104.937030	1,728,687.90	87,115.09	0.40
Original Face:		4,507,221.000	Base	99.648858	1,641,572.81	104.937030	1,728,687.90	87,115.09	0.40
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		2,801,891.070	Local	98.729792	2,766,301.23	104.259100	2,921,226.41	154,925.18	0.68
Original Face:		5,000,000.000	Base	98.729792	2,766,301.23	104.259100	2,921,226.41	154,925.18	0.68
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		222,803.350	Local	98.302117	219,020.41	102.943020	229,360.50	10,340.09	0.05
Original Face:		2,161,312.000	Base	98.302117	219,020.41	102.943020	229,360.50	10,340.09	0.05

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		383,634.460	Local	100.128091	384,125.86	101.156230	388,070.16	3,944.30	0.09
Original Face:		4,527,840.000	Base	100.128091	384,125.86	101.156230	388,070.16	3,944.30	0.09
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020			
		0.000	Local	0.000000	-684.24	0.000000	0.00	684.24	0.00
			Base	0.000000	-684.24	0.000000	0.00	684.24	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040			
		453,750.030	Local	101.337737	459,820.01	101.955880	462,624.84	2,804.83	0.11
Original Face:		8,645,247.000	Base	101.337737	459,820.01	101.955880	462,624.84	2,804.83	0.11
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		254,143.230	Local	99.419811	252,668.72	102.174960	259,670.74	7,002.02	0.06
Original Face:		2,161,312.000	Base	99.419811	252,668.72	102.174960	259,670.74	7,002.02	0.06
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		361,457.740	Local	99.978155	361,378.78	102.776990	371,495.39	10,116.61	0.09
Original Face:		2,161,312.000	Base	99.978155	361,378.78	102.776990	371,495.39	10,116.61	0.09
3137AGR00	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
		238,814.900	Local	99.956460	238,710.92	102.897640	245,734.90	7,023.98	0.06
Original Face:		2,472,541.000	Base	99.956460	238,710.92	102.897640	245,734.90	7,023.98	0.06
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		790,485.470	Local	100.186398	791,958.92	105.763440	836,044.63	44,085.71	0.19
Original Face:		4,322,624.000	Base	100.186398	791,958.92	105.763440	836,044.63	44,085.71	0.19
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		1,183,325.330	Local	100.354660	1,187,522.11	102.286400	1,210,380.88	22,858.77	0.28
Original Face:		6,483,935.000	Base	100.354660	1,187,522.11	102.286400	1,210,380.88	22,858.77	0.28
3137AXMZ3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		1,254,380.090	Local	100.061233	1,255,148.18	101.278580	1,270,418.34	15,270.16	0.30
Original Face:		5,619,411.000	Base	100.061233	1,255,148.18	101.278580	1,270,418.34	15,270.16	0.30
3137AYLB5	FREDDIE MAC FHR 4161 CD				2.000000	15 Feb 2043			
		1,622,360.240	Local	101.239069	1,642,462.41	102.577900	1,664,183.06	21,720.65	0.39
Original Face:		4,322,624.000	Base	101.239069	1,642,462.41	102.577900	1,664,183.06	21,720.65	0.39

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,018,180.090	Local	100.023333	1,018,417.66	100.671580	1,025,017.98	6,600.32	0.24	
Original Face:	4,322,624.000	Base	100.023333	1,018,417.66	100.671580	1,025,017.98	6,600.32	0.24	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	2,545,449.810	Local	100.723406	2,563,863.74	101.484470	2,583,236.25	19,372.51	0.60	
Original Face:	10,806,559.000	Base	100.723406	2,563,863.74	101.484470	2,583,236.25	19,372.51	0.60	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	1,956,971.230	Local	100.460941	1,965,991.71	101.997690	1,996,065.45	30,073.74	0.46	
Original Face:	10,806,559.000	Base	100.460941	1,965,991.71	101.997690	1,996,065.45	30,073.74	0.46	
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	1,022,890.650	Local	100.508164	1,028,088.61	101.057260	1,033,705.26	5,616.65	0.24	
Original Face:	4,322,624.000	Base	100.508164	1,028,088.61	101.057260	1,033,705.26	5,616.65	0.24	
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	1,722,598.810	Local	99.906882	1,720,994.76	102.039730	1,757,735.17	36,740.41	0.41	
Original Face:	6,483,935.000	Base	99.906882	1,720,994.76	102.039730	1,757,735.17	36,740.41	0.41	
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
	1,339,662.540	Local	102.314897	1,370,674.35	106.070350	1,420,984.74	50,310.39	0.33	
Original Face:	6,000,000.000	Base	102.314897	1,370,674.35	106.070350	1,420,984.74	50,310.39	0.33	
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	3,029,048.400	Local	102.594772	3,107,645.31	104.337570	3,160,435.49	52,790.18	0.74	
Original Face:	10,000,000.000	Base	102.594772	3,107,645.31	104.337570	3,160,435.49	52,790.18	0.74	
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
	3,029,048.400	Local	102.556865	3,106,497.07	103.712000	3,141,486.68	34,989.61	0.73	
Original Face:	10,000,000.000	Base	102.556865	3,106,497.07	103.712000	3,141,486.68	34,989.61	0.73	
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	1,192,041.000	Local	101.715383	1,212,489.07	100.653650	1,199,832.78	-12,656.29	0.28	
Original Face:	5,000,000.000	Base	101.715383	1,212,489.07	100.653650	1,199,832.78	-12,656.29	0.28	
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
	83,487.300	Local	101.966503	85,129.08	99.946020	83,442.23	-1,686.85	0.02	
Original Face:	5,000,000.000	Base	101.966503	85,129.08	99.946020	83,442.23	-1,686.85	0.02	

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: October 30, 2020

View Date: November 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	6,546,455.590	Local	100.554924	6,582,783.42	104.356781	6,831,670.32		248,886.90	1.59
Original Face:	14,386,036.000	Base	100.554924	6,582,783.42	104.356781	6,831,670.32		248,886.90	1.59
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,859,122.990	Local	102.436165	1,904,414.30	104.101327	1,935,371.70		30,957.40	0.45
Original Face:	6,483,935.000	Base	102.436165	1,904,414.30	104.101327	1,935,371.70		30,957.40	0.45
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	411,988.540	Local	101.128077	416,636.09	108.735090	447,976.11		31,340.02	0.10
Original Face:	33,932,595.000	Base	101.128077	416,636.09	108.735090	447,976.11		31,340.02	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	577,915.220	Local	105.719145	610,967.03	117.426740	678,627.00		67,659.97	0.16
Original Face:	18,956,866.000	Base	105.719145	610,967.03	117.426740	678,627.00		67,659.97	0.16
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	231,751.140	Local	99.246399	230,004.66	102.278210	237,030.92		7,026.26	0.06
Original Face:	4,322,624.000	Base	99.246399	230,004.66	102.278210	237,030.92		7,026.26	0.06
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	236,091.290	Local	104.893675	247,644.83	108.793540	256,852.07		9,207.24	0.06
Original Face:	6,483,935.000	Base	104.893675	247,644.83	108.793540	256,852.07		9,207.24	0.06
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
	10,000,000.000	Local	97.542796	9,754,279.60	101.046600	10,104,660.00		350,380.40	2.35
Original Face:	10,000,000.000	Base	97.542796	9,754,279.60	101.046600	10,104,660.00		350,380.40	2.35
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
	2,050,932.620	Local	102.035943	2,092,688.43	103.470120	2,122,102.44		29,414.01	0.49
Original Face:	7,989,505.000	Base	102.035943	2,092,688.43	103.470120	2,122,102.44		29,414.01	0.49
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	6,274,122.500	Local	94.546994	5,931,994.20	101.859660	6,390,799.85		458,805.65	1.49
Original Face:	10,000,000.000	Base	94.546994	5,931,994.20	101.859660	6,390,799.85		458,805.65	1.49
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	3,607,488.900	Local	97.765322	3,526,873.14	104.463610	3,768,513.14		241,640.00	0.88
Original Face:	5,000,000.000	Base	97.765322	3,526,873.14	104.463610	3,768,513.14		241,640.00	0.88

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045			
		2,112,067.760	Local	100.805673	2,129,084.12	104.650000	2,210,278.91	81,194.79	0.51
Original Face:		10,000,000.000	Base	100.805673	2,129,084.12	104.650000	2,210,278.91	81,194.79	0.51
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057			
		4,077,121.500	Local	96.454280	3,932,558.17	102.252940	4,168,976.60	236,418.43	0.97
Original Face:		5,000,000.000	Base	96.454280	3,932,558.17	102.252940	4,168,976.60	236,418.43	0.97
46513CSW7	ISRAEL ST SVG BD 05/21 2.72				2.720000	01 May 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	99.981201	4,999,060.05	-939.95	1.16
			Base	100.000000	5,000,000.00	99.981201	4,999,060.05	-939.95	1.16
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022			
		3,500,000.000	Local	99.927457	3,497,460.98	102.446421	3,585,624.74	88,163.76	0.83
			Base	99.927457	3,497,460.98	102.446421	3,585,624.74	88,163.76	0.83
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022			
		7,000,000.000	Local	99.994247	6,999,597.27	102.942054	7,205,943.78	206,346.51	1.68
			Base	99.994247	6,999,597.27	102.942054	7,205,943.78	206,346.51	1.68
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.849250	25 Jan 2029			
		662,646.990	Local	100.000002	662,647.00	94.276020	624,717.21	-37,929.79	0.15
Original Face:		2,161,312.000	Base	100.000002	662,647.00	94.276020	624,717.21	-37,929.79	0.15
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021			
		5,000,000.000	Local	100.298447	5,014,922.35	102.765625	5,138,281.25	123,358.90	1.20
			Base	100.298447	5,014,922.35	102.765625	5,138,281.25	123,358.90	1.20
912828WL0	US TREASURY N/B 05/19 1.5				1.500000	31 May 2019			
		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
912828WS5	US TREASURY N/B 06/19 1.625				1.625000	30 Jun 2019			
		0.000	Local	0.000000	-0.08	0.000000	0.00	0.08	0.00
			Base	0.000000	-0.08	0.000000	0.00	0.08	0.00
<b>US DOLLAR Total</b>									
		174,069,021.820	Local		174,017,172.65		178,069,555.78	4,052,383.13	41.42
Original Face:		357,728,931.000	Base		174,017,172.65		178,069,555.78	4,052,383.13	41.42

& Issue has redenominated but Local is not converted  
 # Issue has not been redenominated but Local is converted

# Holdings

ST OF AZ POOL 10 ST OPER INT  
 STATE OF ARIZONA  
 FUND: ATZM



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## FIXED INCOME Total

	174,069,021.820	Base		174,017,172.65		178,069,555.78	4,052,383.13	41.42
Original Face:	357,728,931.000							

# Holdings

ST OF AZ POOL 10 ST OPER INT  
 STATE OF ARIZONA  
 FUND: ATZM



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		425,885,486.930	Base	425,899,664.83		429,952,047.96	4,052,383.13	100.00
Original Face:		357,728,931.000						



# Holdings

ST OF AZ POOL 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.098454	31 Dec 2030		
	50,630,460.910	Local	100.080031	50,670,980.76	100.080000	50,670,965.28	-15.48	10.83
		Base	100.080031	50,670,980.76	100.080000	50,670,965.28	-15.48	10.83
11563VPC5	BROWN-FORMAN CORP.				0.210000	12 Feb 2021		
	11,000,000.000	Local	99.939917	10,993,390.83	99.939917	10,993,390.83	0.00	2.35
		Base	99.939917	10,993,390.83	99.939917	10,993,390.83	0.00	2.35
17177LQB3	CIESCO LLC				0.190000	11 Mar 2021		
	10,000,000.000	Local	99.931389	9,993,138.89	99.931389	9,993,138.89	0.00	2.14
		Base	99.931389	9,993,138.89	99.931389	9,993,138.89	0.00	2.14
2063C0NB4	CONCORD MIN CPTL CO				0.240000	11 Jan 2021		
	10,000,000.000	Local	99.952667	9,995,266.67	99.952667	9,995,266.67	0.00	2.14
		Base	99.952667	9,995,266.67	99.952667	9,995,266.67	0.00	2.14
2546R2TF3	WALT DISNEY CO				0.350000	15 Jun 2021		
	10,000,000.000	Local	99.780278	9,978,027.78	99.780278	9,978,027.78	0.00	2.13
		Base	99.780278	9,978,027.78	99.780278	9,978,027.78	0.00	2.13
2546R2UG9	WALT DISNEY CO				0.350000	16 Jul 2021		
	15,000,000.000	Local	99.750139	14,962,520.83	99.750139	14,962,520.83	0.00	3.20
		Base	99.750139	14,962,520.83	99.750139	14,962,520.83	0.00	3.20
26055AMV5	DOW CHEMICAL COMPANY				0.320000	29 Dec 2020		
	15,000,000.000	Local	99.948444	14,992,266.67	99.948444	14,992,266.67	0.00	3.20
		Base	99.948444	14,992,266.67	99.948444	14,992,266.67	0.00	3.20
26244HNE9	DUKE ENERGY CORP				0.220000	14 Jan 2021		
	15,000,000.000	Local	99.954778	14,993,216.66	99.954778	14,993,216.66	0.00	3.20
		Base	99.954778	14,993,216.66	99.954778	14,993,216.66	0.00	3.20
30229ALR8	EXXON MOBIL CORP				0.350000	25 Nov 2020		
	10,000,000.000	Local	99.976667	9,997,666.67	99.976667	9,997,666.67	0.00	2.14
		Base	99.976667	9,997,666.67	99.976667	9,997,666.67	0.00	2.14

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
30229ART8	EXXON MOBIL CORP	15,000,000.000	Local	99.906583	14,985,987.50	99.906583	14,985,987.50	0.00	3.20
			Base	99.906583	14,985,987.50	99.906583	14,985,987.50	0.00	3.20
40588LPC7	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.919889	9,991,988.89	99.919889	9,991,988.89	0.00	2.13
			Base	99.919889	9,991,988.89	99.919889	9,991,988.89	0.00	2.13
41282JL90	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	2.14
			Base	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	2.14
41282JPR6	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.827500	9,982,750.00	99.827500	9,982,750.00	0.00	2.13
			Base	99.827500	9,982,750.00	99.827500	9,982,750.00	0.00	2.13
45856WLD9	INTERCONTINENTAL EXCHANGE	10,000,000.000	Local	99.989667	9,998,966.67	99.989667	9,998,966.67	0.00	2.14
			Base	99.989667	9,998,966.67	99.989667	9,998,966.67	0.00	2.14
52952LND0	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.953361	9,995,336.11	99.953361	9,995,336.11	0.00	2.14
			Base	99.953361	9,995,336.11	99.953361	9,995,336.11	0.00	2.14
52952LNN8	LEXINGTN PKR CAP CO LL	15,000,000.000	Local	99.947611	14,992,141.67	99.947611	14,992,141.67	0.00	3.20
			Base	99.947611	14,992,141.67	99.947611	14,992,141.67	0.00	3.20
65478JL69	NISOURCE INC	15,000,000.000	Local	99.997778	14,999,666.67	99.997778	14,999,666.67	0.00	3.20
			Base	99.997778	14,999,666.67	99.997778	14,999,666.67	0.00	3.20
8225X2UC6	SHELL INTNL FNC B.V	1,000,000.000	Local	99.789167	997,891.67	99.789167	997,891.67	0.00	0.21
			Base	99.789167	997,891.67	99.789167	997,891.67	0.00	0.21
92646KNB4	VICTORY RECEIVABLES	15,000,000.000	Local	99.962528	14,994,379.17	99.962528	14,994,379.17	0.00	3.20
			Base	99.962528	14,994,379.17	99.962528	14,994,379.17	0.00	3.20

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN



STATE STREET

As of: October 30, 2020

View Date: November 9, 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	
93142WLD3	WALGREENS BOOTS	10,000,000.000	Local	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	2.14
			Base	99.991667	9,999,166.67	99.991667	9,999,166.67	0.00	2.14
93142WLL5	WALGREENS BOOTS	15,000,000.000	Local	99.935083	14,990,262.50	99.935083	14,990,262.50	0.00	3.20
			Base	99.935083	14,990,262.50	99.935083	14,990,262.50	0.00	3.20
94107MVT0	WASTE MANAGEMENT INC	15,000,000.000	Local	99.701000	14,955,150.00	99.701000	14,955,150.00	0.00	3.20
			Base	99.701000	14,955,150.00	99.701000	14,955,150.00	0.00	3.20
94107MWA0	WASTE MANAGEMENT INC	3,700,000.000	Local	99.695694	3,688,740.69	99.695694	3,688,740.69	0.00	0.79
			Base	99.695694	3,688,740.69	99.695694	3,688,740.69	0.00	0.79
96332ULL2	WHIRLPOOL CORP	10,000,000.000	Local	99.991028	9,999,102.78	99.991028	9,999,102.78	0.00	2.14
			Base	99.991028	9,999,102.78	99.991028	9,999,102.78	0.00	2.14
<b>US DOLLAR Total</b>		311,330,460.910	Local		311,147,451.19		311,147,435.71	-15.48	66.48
			Base		311,147,451.19		311,147,435.71	-15.48	66.48
<b>CASH EQUIVALENT Total</b>		311,330,460.910	Base		311,147,451.19		311,147,435.71	-15.48	66.48
<b>EQUITY</b>									
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND	151,867,269.890	Local	0.999980	151,864,241.29	1.000000	151,867,269.89	3,028.60	32.45
			Base	0.999980	151,864,241.29	1.000000	151,867,269.89	3,028.60	32.45
<b>US DOLLAR Total</b>		151,867,269.890	Local		151,864,241.29		151,867,269.89	3,028.60	32.45

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
		Base		151,864,241.29		151,867,269.89	3,028.60	32.45

## EQUITY Total

151,867,269.890	Base		151,864,241.29		151,867,269.89	3,028.60	32.45
-----------------	------	--	----------------	--	----------------	----------	-------

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

375558BU6	GILEAD SCIENCES INC SR UNSECURED 09/21 VAR				0.370380	17 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.059483	5,002,974.15	2,974.15	1.07
		Base	100.000000	5,000,000.00	100.059483	5,002,974.15	2,974.15	1.07

9127963G2	TREASURY BILL 07/20 0.00000					28 Jul 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

## US DOLLAR Total

5,000,000.000	Local		4,999,999.95		5,002,974.15	2,974.20	1.07
	Base		4,999,999.95		5,002,974.15	2,974.20	1.07

## FIXED INCOME Total

5,000,000.000	Base		4,999,999.95		5,002,974.15	2,974.20	1.07
---------------	------	--	--------------	--	--------------	----------	------

& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

# Holdings

ST OF AZ POOL 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		468,197,730.800	Base	468,011,692.43		468,017,679.75	5,987.32	100.00

# Holdings

AZ ENDOW TR POOL 301 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZP



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## 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
		13,710.980	Local	13,710.98	1.000000	13,710.98	0.00	0.38
			Base	13,710.98	1.000000	13,710.98	0.00	0.38

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	13,710.980	Local	13,710.98		13,710.98	0.00	0.38
		Base	13,710.98		13,710.98	0.00	0.38

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	13,710.980	Base	13,710.98		13,710.98	0.00	0.38

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		16,033.420	Local	16,033.42	0.045127	31 Dec 2030 16,033.42	0.00	0.44
			Base	16,033.42	100.000000	16,033.42	0.00	0.44

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	16,033.420	Local	16,033.42		16,033.42	0.00	0.44
		Base	16,033.42		16,033.42	0.00	0.44

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	16,033.420	Base	16,033.42		16,033.42	0.00	0.44

## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		860.000	Local	277,983.22	327.620000	281,753.20	3,769.98	7.71
			Base	277,983.22	327.620000	281,753.20	3,769.98	7.71

# Holdings

AZ ENDOW TR POOL 301 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZP



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
78462F103	SPDR S+P 500 ETF TRUST							
		10,238.000	296.524026	3,035,812.98	326.540000	3,343,116.52	307,303.54	91.47
			296.524026	3,035,812.98	326.540000	3,343,116.52	307,303.54	91.47
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		205.510	0.996205	204.73	1.000000	205.51	0.78	0.01
			0.996205	204.73	1.000000	205.51	0.78	0.01
<b>US DOLLAR Total</b>		11,303.510		3,314,000.93		3,625,075.23	311,074.30	99.19
				3,314,000.93		3,625,075.23	311,074.30	99.19
<b>EQUITY Total</b>		11,303.510		3,314,000.93		3,625,075.23	311,074.30	99.19

# Holdings

AZ ENDOW TR POOL 301 LARGE CAP  
 STATE OF ARIZONA  
 FUND: ATZP



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		41,047.910	Base	3,343,745.33		3,654,819.63	311,074.30	100.00



# Holdings

AZ ENDOW TR POOL 303 MID CAP  
STATE OF ARIZONA  
FUND: ATZQ



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## 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	
		4,479.560	Local	1.000000	4,479.56	1.000000	4,479.56	0.00	0.30
			Base	1.000000	4,479.56	1.000000	4,479.56	0.00	0.30

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,479.560	Local	4,479.56		4,479.56	0.00	0.30
		Base	4,479.56		4,479.56	0.00	0.30

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,479.560	Base	4,479.56		4,479.56	0.00	0.30

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
		6,373.750	Local	100.000000	6,373.75	0.045127	31 Dec 2030	6,373.75	0.00	0.42
			Base	100.000000	6,373.75	100.000000		6,373.75	0.00	0.42

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	6,373.750	Local	6,373.75		6,373.75	0.00	0.42
		Base	6,373.75		6,373.75	0.00	0.42

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	6,373.750	Base	6,373.75		6,373.75	0.00	0.42

## EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,336.000	Local	344.510404	1,493,797.11	346.270000	1,501,426.72	7,629.61	99.27
			Base	344.510404	1,493,797.11	346.270000	1,501,426.72	7,629.61	99.27

# Holdings

AZ ENDOW TR POOL 303 MID CAP  
STATE OF ARIZONA  
FUND: ATZQ



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		148.450	Local 0.996228	147.89	1.000000	148.45	0.56	0.01
			Base 0.996228	147.89	1.000000	148.45	0.56	0.01
<b>US DOLLAR Total</b>								
		4,484.450	Local	1,493,945.00		1,501,575.17	7,630.17	99.28
			Base	1,493,945.00		1,501,575.17	7,630.17	99.28
<b>EQUITY Total</b>								
		4,484.450	Base	1,493,945.00		1,501,575.17	7,630.17	99.28

# Holdings

AZ ENDOW TR POOL 303 MID CAP  
STATE OF ARIZONA  
FUND: ATZQ



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<hr/>								
<b>FUND Total</b>		15,337.760	Base	1,504,798.31		1,512,428.48	7,630.17	100.00

# Holdings

AZ ENDOW TR POOL 304 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZR



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.045128	31 Dec 2030		
		361.690	Local	100.000000				
			Base	100.000000				
				361.69	100.000000	361.69	0.00	0.04
				361.69	100.000000	361.69	0.00	0.04

<b>US DOLLAR Total</b>		361.690	Local			361.69	0.00	0.04
			Base			361.69	0.00	0.04

## CASH EQUIVALENT Total

		361.690	Base			361.69	0.00	0.04
--	--	---------	------	--	--	--------	------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		13,654.000	Local	77.510773				
			Base	77.510773				
				1,058,332.10	72.020000	983,361.08	-74,971.02	99.94
				1,058,332.10	72.020000	983,361.08	-74,971.02	99.94

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		235.520	Local	0.997580				
			Base	0.997580				
				234.95	1.000000	235.52	0.57	0.02
				234.95	1.000000	235.52	0.57	0.02

<b>US DOLLAR Total</b>		13,889.520	Local			1,058,567.05	-74,970.45	99.96
			Base			1,058,567.05	-74,970.45	99.96

## EQUITY Total

		13,889.520	Base			1,058,567.05	-74,970.45	99.96
--	--	------------	------	--	--	--------------	------------	-------

# Holdings

AZ ENDOW TR POOL 304 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZR



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<hr/>								
<b>FUND Total</b>		14,251.210	Base	1,058,928.74		983,958.29	-74,970.45	100.00

# Holdings

AZ ENDOW TR POOL 305 FIXED INC  
STATE OF ARIZONA  
FUND: ATZS



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.045128	31 Dec 2030		
		176.340	Local	100.000000				
			Base	100.000000				
				176.34	100.000000	176.34	0.00	0.00
				176.34		176.34	0.00	0.00

<b>US DOLLAR Total</b>		176.340	Local			176.34	0.00	0.00
			Base			176.34	0.00	0.00

## CASH EQUIVALENT Total

		176.340	Base			176.34	0.00	0.00
--	--	---------	------	--	--	--------	------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
		34,764.000	Local	113.608365		3,949,481.21	117.200000	4,074,340.80
			Base	113.608365		3,949,481.21	117.200000	4,074,340.80
								124,859.59
								124,859.59

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		289.810	Local	0.996239		288.72	1.000000	289.81
			Base	0.996239		288.72	1.000000	289.81
								1.09
								1.09

<b>US DOLLAR Total</b>		35,053.810	Local			3,949,769.93		4,074,630.61
			Base			3,949,769.93		4,074,630.61
								124,860.68
								124,860.68

## EQUITY Total

		35,053.810	Base			3,949,769.93		4,074,630.61
								124,860.68
								100.00

# Holdings

AZ ENDOW TR POOL 305 FIXED INC  
 STATE OF ARIZONA  
 FUND: ATZS



STATE STREET

As of: October 30, 2020

View Date: November 9, 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
<b>FUND Total</b>								
		35,230.150	Base	3,949,946.27		4,074,806.95	124,860.68	100.00

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	15,675,898.880	Local	15,689,180.36	15,688,439.60	1.64	-740.76		-740.76
		Base	15,689,180.36	15,688,439.60	1.64	-740.76	0.00	-740.76
<b>EQUITY</b>								
	21,818,855.000	Local	789,933,516.17	940,514,166.52	98.36	150,580,650.35		150,580,650.35
		Base	789,933,516.17	940,514,166.52	98.36	150,580,650.35	0.00	150,580,650.35
<b>US DOLLAR Total</b>								
	37,494,753.880	Local	805,622,696.53	956,202,606.12	100.00	150,579,909.59		150,579,909.59
		Base	805,622,696.53	956,202,606.12	100.00	150,579,909.59	0.00	150,579,909.59
<b>FUND Total</b>								
	37,494,753.880	Base	805,622,696.53	956,202,606.12	100.00	150,579,909.59	0.00	150,579,909.59



# Holdings

Currency Summary

As of: October 30, 2020

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	1,967.040	Local	1,967.04	1,967.04	0.00	0.00		0.00
		Base	1,967.04	1,967.04	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	13,474,978.030	Local	13,485,872.47	13,485,758.01	2.15	-114.46		-114.46
		Base	13,485,872.47	13,485,758.01	2.15	-114.46	0.00	-114.46
<b>EQUITY</b>								
	27,770,351.000	Local	567,391,507.30	613,078,871.42	97.85	45,687,364.12		45,687,364.12
		Base	567,391,507.30	613,078,871.42	97.85	45,687,364.12	0.00	45,687,364.12
<b>US DOLLAR Total</b>								
	41,247,296.070	Local	580,879,346.81	626,566,596.47	100.00	45,687,249.66		45,687,249.66
		Base	580,879,346.81	626,566,596.47	100.00	45,687,249.66	0.00	45,687,249.66
<b>FUND Total</b>								
	41,247,296.070	Base	580,879,346.81	626,566,596.47	100.00	45,687,249.66	0.00	45,687,249.66

# Holdings

Currency Summary

As of: October 30, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: November 9, 2020



STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
	Units		Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-0.100	Local	-0.10	-0.10	0.00	0.00		0.00
		Base	-0.10	-0.10	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	124,814,761.390	Local	124,736,463.04	124,736,456.95	5.85	-6.09		-6.09
		Base	124,736,463.04	124,736,456.95	5.85	-6.09	0.00	-6.09
<b>EQUITY</b>								
	6,000,000.000	Local	6,000,000.00	6,000,000.00	0.28	0.00		0.00
		Base	6,000,000.00	6,000,000.00	0.28	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	1,832,175,722.570	Local	1,895,257,776.80	2,002,684,360.06	93.87	107,426,583.26		107,426,583.26
Original Face:	2,020,849,606.000	Base	1,895,257,776.80	2,002,684,360.06	93.87	107,426,583.26	0.00	107,426,583.26
<b>US DOLLAR Total</b>								
	1,962,990,483.860	Local	2,025,994,239.74	2,133,420,816.91	100.00	107,426,577.17		107,426,577.17
Original Face:	2,020,849,606.000	Base	2,025,994,239.74	2,133,420,816.91	100.00	107,426,577.17	0.00	107,426,577.17
<b>FUND Total</b>								
	1,962,990,483.860	Base	2,025,994,239.74	2,133,420,816.91	100.00	107,426,577.17	0.00	107,426,577.17
Original Face:	2,020,849,606.000							

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 500 LGIP MED  
STATE OF ARIZONA  
FUND: ATZ7

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	55,377.340	Local	55,377.34	55,377.34	0.01	0.00		0.00
		Base	55,377.34	55,377.34	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	86,720,000.000	Local	86,652,409.04	86,652,409.04	19.79	0.00		0.00
		Base	86,652,409.04	86,652,409.04	19.79	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	344,458,938.680	Local	345,257,231.71	351,126,840.71	80.20	5,869,609.00		5,869,609.00
Original Face:	192,361,032.000	Base	345,257,231.71	351,126,840.71	80.20	5,869,609.00	0.00	5,869,609.00
<b>US DOLLAR Total</b>								
	431,234,316.020	Local	431,965,018.09	437,834,627.09	100.00	5,869,609.00		5,869,609.00
Original Face:	192,361,032.000	Base	431,965,018.09	437,834,627.09	100.00	5,869,609.00	0.00	5,869,609.00
<b>FUND Total</b>								
	431,234,316.020	Base	431,965,018.09	437,834,627.09	100.00	5,869,609.00	0.00	5,869,609.00
Original Face:	192,361,032.000							

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	632,224.570	Local	632,224.57	632,224.57	0.27	0.00		0.00
		Base	632,224.57	632,224.57	0.27	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	71,500,000.000	Local	71,495,110.29	71,495,110.29	30.46	0.00		0.00
		Base	71,495,110.29	71,495,110.29	30.46	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	160,752,478.550	Local	162,114,397.72	162,625,038.74	69.28	510,641.02		510,641.02
Original Face:	100,318,075.000	Base	162,114,397.72	162,625,038.74	69.28	510,641.02	0.00	510,641.02
<b>US DOLLAR Total</b>								
	232,884,703.120	Local	234,241,732.58	234,752,373.60	100.00	510,641.02		510,641.02
Original Face:	100,318,075.000	Base	234,241,732.58	234,752,373.60	100.00	510,641.02	0.00	510,641.02
<b>FUND Total</b>								
	232,884,703.120	Base	234,241,732.58	234,752,373.60	100.00	510,641.02	0.00	510,641.02
Original Face:	100,318,075.000							

# Holdings

Currency Summary

As of: October 30, 2020

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	394,762.160	Local	394,762.16	394,762.16	0.02	0.00		0.00
		Base	394,762.16	394,762.16	0.02	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	2,308,108.220	Local	2,309,967.10	2,309,954.71	0.11	-12.39		-12.39
		Base	2,309,967.10	2,309,954.71	0.11	-12.39	0.00	-12.39
<b>EQUITY</b>								
	22,538,352.000	Local	1,002,845,335.95	2,084,562,749.84	99.87	1,081,717,413.89		1,081,717,413.89
		Base	1,002,845,335.95	2,084,562,749.84	99.87	1,081,717,413.89	0.00	1,081,717,413.89
<b>US DOLLAR Total</b>								
	25,241,222.380	Local	1,005,550,065.21	2,087,267,466.71	100.00	1,081,717,401.50		1,081,717,401.50
		Base	1,005,550,065.21	2,087,267,466.71	100.00	1,081,717,401.50	0.00	1,081,717,401.50
<b>FUND Total</b>								
	25,241,222.380	Base	1,005,550,065.21	2,087,267,466.71	100.00	1,081,717,401.50	0.00	1,081,717,401.50

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	592,008,888.910	Local	591,858,117.38	591,858,117.38	49.68	0.00		0.00
		Base	591,858,117.38	591,858,117.38	49.68	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	593,043,793.490	Local	594,731,706.09	599,442,360.95	50.32	4,710,654.86		4,710,654.86
Original Face:	761,876,263.000	Base	594,731,706.09	599,442,360.95	50.32	4,710,654.86	0.00	4,710,654.86
<b>US DOLLAR Total</b>								
	1,185,052,682.410	Local	1,186,589,823.48	1,191,300,478.34	100.00	4,710,654.86		4,710,654.86
Original Face:	761,876,263.000	Base	1,186,589,823.48	1,191,300,478.34	100.00	4,710,654.86	0.00	4,710,654.86
<b>FUND Total</b>								
	1,185,052,682.410	Base	1,186,589,823.48	1,191,300,478.34	100.00	4,710,654.86	0.00	4,710,654.86
Original Face:	761,876,263.000							

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 3 ST AGCY INT.  
STATE OF ARIZONA  
FUND: ATZB

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	287,886.100	Local	287,886.10	287,886.10	0.01	0.00		0.00
		Base	287,886.10	287,886.10	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	3,658,587,765.200	Local	3,657,831,913.56	3,657,831,913.56	70.44	0.00		0.00
		Base	3,657,831,913.56	3,657,831,913.56	70.44	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	1,514,600,826.770	Local	1,521,878,123.94	1,535,062,692.70	29.56	13,184,568.76		13,184,568.76
Original Face:	560,225,547.000	Base	1,521,878,123.94	1,535,062,692.70	29.56	13,184,568.76	0.00	13,184,568.76
<b>US DOLLAR Total</b>								
	5,173,476,478.070	Local	5,179,997,923.60	5,193,182,492.36	100.00	13,184,568.76		13,184,568.76
Original Face:	560,225,547.000	Base	5,179,997,923.60	5,193,182,492.36	100.00	13,184,568.76	0.00	13,184,568.76
<b>FUND Total</b>								
	5,173,476,478.070	Base	5,179,997,923.60	5,193,182,492.36	100.00	13,184,568.76	0.00	13,184,568.76
Original Face:	560,225,547.000							

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-606,467.200	Local	-606,467.20	-606,467.20	0.53	0.00		0.00
		Base	-606,467.20	-606,467.20	0.53	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,041,354.130	Local	1,042,018.73	1,042,018.72	0.91	-0.01		-0.01
		Base	1,042,018.73	1,042,018.72	0.91	-0.01	0.00	-0.01
<b>FIXED INCOME</b>								
	110,905,568.640	Local	111,346,776.07	112,397,553.91	98.55	1,050,777.84		1,050,777.84
Original Face:	47,563,000.000	Base	111,346,776.07	112,397,553.91	98.55	1,050,777.84	0.00	1,050,777.84
<b>US DOLLAR Total</b>								
	111,340,455.570	Local	111,782,327.60	112,833,105.43	100.00	1,050,777.83		1,050,777.83
Original Face:	47,563,000.000	Base	111,782,327.60	112,833,105.43	100.00	1,050,777.83	0.00	1,050,777.83
<b>FUND Total</b>								
	111,340,455.570	Base	111,782,327.60	112,833,105.43	100.00	1,050,777.83	0.00	1,050,777.83
Original Face:	47,563,000.000							



# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	504,858,267.270	Local	504,749,405.19	504,749,405.19	48.37	0.00		0.00
		Base	504,749,405.19	504,749,405.19	48.37	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	532,026,002.630	Local	533,296,143.02	538,838,960.88	51.63	5,542,817.86		5,542,817.86
Original Face:	419,417,603.330	Base	533,296,143.02	538,838,960.88	51.63	5,542,817.86	0.00	5,542,817.86
<b>US DOLLAR Total</b>								
	1,036,884,269.910	Local	1,038,045,548.22	1,043,588,366.08	100.00	5,542,817.86		5,542,817.86
Original Face:	419,417,603.330	Base	1,038,045,548.22	1,043,588,366.08	100.00	5,542,817.86	0.00	5,542,817.86
<b>FUND Total</b>								
	1,036,884,269.910	Base	1,038,045,548.22	1,043,588,366.08	100.00	5,542,817.86	0.00	5,542,817.86
Original Face:	419,417,603.330							

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-3,469,045.660	Local	-3,469,045.66	-3,469,045.66	0.16	0.00		0.00
		Base	-3,469,045.66	-3,469,045.66	0.16	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,743,236,369.000	Local	1,742,795,580.62	1,742,795,580.62	79.85	0.00		0.00
		Base	1,742,795,580.62	1,742,795,580.62	79.85	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	436,258,497.800	Local	436,186,456.16	436,203,406.69	19.99	16,950.53		16,950.53
Original Face:	64,750,000.000	Base	436,186,456.16	436,203,406.69	19.99	16,950.53	0.00	16,950.53
<b>US DOLLAR Total</b>								
	2,176,025,821.140	Local	2,175,512,991.12	2,175,529,941.65	100.00	16,950.53		16,950.53
Original Face:	64,750,000.000	Base	2,175,512,991.12	2,175,529,941.65	100.00	16,950.53	0.00	16,950.53
<b>FUND Total</b>								
	2,176,025,821.140	Base	2,175,512,991.12	2,175,529,941.65	100.00	16,950.53	0.00	16,950.53
Original Face:	64,750,000.000							

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-2,590.560	Local	-2,590.56	-2,590.56	0.00	0.00		0.00
		Base	-2,590.56	-2,590.56	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	481,974,470.190	Local	481,937,440.63	481,937,440.63	29.99	0.00		0.00
		Base	481,937,440.63	481,937,440.63	29.99	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	1,125,000,000.000	Local	1,124,869,280.54	1,124,818,326.35	70.01	-50,954.19		-50,954.19
		Base	1,124,869,280.54	1,124,818,326.35	70.01	-50,954.19	0.00	-50,954.19
<b>US DOLLAR Total</b>								
	1,606,971,879.630	Local	1,606,804,130.61	1,606,753,176.42	100.00	-50,954.19		-50,954.19
		Base	1,606,804,130.61	1,606,753,176.42	100.00	-50,954.19	0.00	-50,954.19
<b>FUND Total</b>								
	1,606,971,879.630	Base	1,606,804,130.61	1,606,753,176.42	100.00	-50,954.19	0.00	-50,954.19

# Holdings

Currency Summary

As of: October 30, 2020

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-30,301.200	Local	-30,301.20	-30,301.20	0.00	0.00		0.00
		Base	-30,301.20	-30,301.20	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,698.550	Local	1,698.38	1,698.38	0.00	0.00		0.00
		Base	1,698.38	1,698.38	0.00	0.00	0.00	0.00
<b>EQUITY</b>								
	150,386,891.768	Local	150,426,480.63	150,401,930.46	23.72	-24,550.17		-24,550.17
		Base	150,426,480.63	150,401,930.46	23.72	-24,550.17	0.00	-24,550.17
<b>FIXED INCOME</b>								
	478,335,000.000	Local	482,627,160.75	483,717,077.15	76.28	1,089,916.40		1,089,916.40
Original Face:	4,830,000.000	Base	482,627,160.75	483,717,077.15	76.28	1,089,916.40	0.00	1,089,916.40
<b>US DOLLAR Total</b>								
	628,693,289.118	Local	633,025,038.56	634,090,404.79	100.00	1,065,366.23		1,065,366.23
Original Face:	4,830,000.000	Base	633,025,038.56	634,090,404.79	100.00	1,065,366.23	0.00	1,065,366.23
<b>FUND Total</b>								
	628,693,289.118	Base	633,025,038.56	634,090,404.79	100.00	1,065,366.23	0.00	1,065,366.23
Original Face:	4,830,000.000							

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	227,136.350	Local	227,136.35	227,136.35	0.05	0.00		0.00
		Base	227,136.35	227,136.35	0.05	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	88,615,516.670	Local	88,571,513.05	88,571,513.05	18.02	0.00		0.00
		Base	88,571,513.05	88,571,513.05	18.02	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	389,884,888.390	Local	396,052,700.08	402,630,704.76	81.93	6,578,004.68		6,578,004.68
Original Face:	284,160,813.000	Base	396,052,700.08	402,630,704.76	81.93	6,578,004.68	0.00	6,578,004.68
<b>US DOLLAR Total</b>								
	478,727,541.410	Local	484,851,349.48	491,429,354.16	100.00	6,578,004.68		6,578,004.68
Original Face:	284,160,813.000	Base	484,851,349.48	491,429,354.16	100.00	6,578,004.68	0.00	6,578,004.68
<b>FUND Total</b>								
	478,727,541.410	Base	484,851,349.48	491,429,354.16	100.00	6,578,004.68	0.00	6,578,004.68
Original Face:	284,160,813.000							

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: *November 9, 2020*



STATE STREET

Base Currency:USD - US DOLLAR					% Currency			
	Units		Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	1,445.480	Local	1,445.48	1,445.48	100.00	0.00		0.00
		Base	1,445.48	1,445.48	100.00	0.00	0.00	0.00
<b>US DOLLAR Total</b>								
	1,445.480	Local	1,445.48	1,445.48	100.00	0.00		0.00
		Base	1,445.48	1,445.48	100.00	0.00	0.00	0.00
<b>FUND Total</b>								
	1,445.480	Base	1,445.48	1,445.48	100.00	0.00	0.00	0.00

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	180,422.240	Local	180,422.24	180,422.24	0.06	0.00		0.00
		Base	180,422.24	180,422.24	0.06	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	38,765,516.670	Local	38,734,219.65	38,734,219.65	12.31	0.00		0.00
		Base	38,734,219.65	38,734,219.65	12.31	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	266,530,492.050	Local	268,894,897.33	275,723,636.49	87.63	6,828,739.16		6,828,739.16
Original Face:	204,922,434.000	Base	268,894,897.33	275,723,636.49	87.63	6,828,739.16	0.00	6,828,739.16
<b>US DOLLAR Total</b>								
	305,476,430.960	Local	307,809,539.22	314,638,278.38	100.00	6,828,739.16		6,828,739.16
Original Face:	204,922,434.000	Base	307,809,539.22	314,638,278.38	100.00	6,828,739.16	0.00	6,828,739.16
<b>FUND Total</b>								
	305,476,430.960	Base	307,809,539.22	314,638,278.38	100.00	6,828,739.16	0.00	6,828,739.16
Original Face:	204,922,434.000							

# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: *November 9, 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
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>CASH</b>								
	239,855.390	Local	239,855.39	239,855.39	0.06	0.00		0.00
		Base	239,855.39	239,855.39	0.06	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	251,576,609.720	Local	251,642,636.79	251,642,636.79	58.53	0.00		0.00
		Base	251,642,636.79	251,642,636.79	58.53	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	174,069,021.820	Local	174,017,172.65	178,069,555.78	41.42	4,052,383.13		4,052,383.13
Original Face:	357,728,931.000	Base	174,017,172.65	178,069,555.78	41.42	4,052,383.13	0.00	4,052,383.13
<b>US DOLLAR Total</b>								
	425,885,486.930	Local	425,899,664.83	429,952,047.96	100.00	4,052,383.13		4,052,383.13
Original Face:	357,728,931.000	Base	425,899,664.83	429,952,047.96	100.00	4,052,383.13	0.00	4,052,383.13
<b>FUND Total</b>								
	425,885,486.930	Base	425,899,664.83	429,952,047.96	100.00	4,052,383.13	0.00	4,052,383.13
Original Face:	357,728,931.000							



# Holdings

Currency Summary

As of: *October 30, 2020*

ST OF AZ POOL 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN

View Date: *November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	311,330,460.910	Local	311,147,451.19	311,147,435.71	66.48	-15.48		-15.48
		Base	311,147,451.19	311,147,435.71	66.48	-15.48	0.00	-15.48
<b>EQUITY</b>								
	151,867,269.890	Local	151,864,241.29	151,867,269.89	32.45	3,028.60		3,028.60
		Base	151,864,241.29	151,867,269.89	32.45	3,028.60	0.00	3,028.60
<b>FIXED INCOME</b>								
	5,000,000.000	Local	4,999,999.95	5,002,974.15	1.07	2,974.20		2,974.20
		Base	4,999,999.95	5,002,974.15	1.07	2,974.20	0.00	2,974.20
<b>US DOLLAR Total</b>								
	468,197,730.800	Local	468,011,692.43	468,017,679.75	100.00	5,987.32		5,987.32
		Base	468,011,692.43	468,017,679.75	100.00	5,987.32	0.00	5,987.32
<b>FUND Total</b>								
	468,197,730.800	Base	468,011,692.43	468,017,679.75	100.00	5,987.32	0.00	5,987.32

# Holdings

Currency Summary

As of: October 30, 2020

AZ ENDOW TR POOL 301 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZP

View Date: November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	13,710.980	Local	13,710.98	13,710.98	0.38	0.00		0.00
		Base	13,710.98	13,710.98	0.38	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	16,033.420	Local	16,033.42	16,033.42	0.44	0.00		0.00
		Base	16,033.42	16,033.42	0.44	0.00	0.00	0.00
<b>EQUITY</b>								
	11,303.510	Local	3,314,000.93	3,625,075.23	99.19	311,074.30		311,074.30
		Base	3,314,000.93	3,625,075.23	99.19	311,074.30	0.00	311,074.30
<b>US DOLLAR Total</b>								
	41,047.910	Local	3,343,745.33	3,654,819.63	100.00	311,074.30		311,074.30
		Base	3,343,745.33	3,654,819.63	100.00	311,074.30	0.00	311,074.30
<b>FUND Total</b>								
	41,047.910	Base	3,343,745.33	3,654,819.63	100.00	311,074.30	0.00	311,074.30

# Holdings

Currency Summary

As of: October 30, 2020

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	4,479.560	Local	4,479.56	4,479.56	0.30	0.00		0.00
		Base	4,479.56	4,479.56	0.30	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	6,373.750	Local	6,373.75	6,373.75	0.42	0.00		0.00
		Base	6,373.75	6,373.75	0.42	0.00	0.00	0.00
<b>EQUITY</b>								
	4,484.450	Local	1,493,945.00	1,501,575.17	99.28	7,630.17		7,630.17
		Base	1,493,945.00	1,501,575.17	99.28	7,630.17	0.00	7,630.17
<b>US DOLLAR Total</b>								
	15,337.760	Local	1,504,798.31	1,512,428.48	100.00	7,630.17		7,630.17
		Base	1,504,798.31	1,512,428.48	100.00	7,630.17	0.00	7,630.17
<b>FUND Total</b>								
	15,337.760	Base	1,504,798.31	1,512,428.48	100.00	7,630.17	0.00	7,630.17

# Holdings

Currency Summary

As of: October 30, 2020

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	361.690	Local	361.69	361.69	0.04	0.00		0.00
		Base	361.69	361.69	0.04	0.00	0.00	0.00
<b>EQUITY</b>								
	13,889.520	Local	1,058,567.05	983,596.60	99.96	-74,970.45		-74,970.45
		Base	1,058,567.05	983,596.60	99.96	-74,970.45	0.00	-74,970.45
<b>US DOLLAR Total</b>								
	14,251.210	Local	1,058,928.74	983,958.29	100.00	-74,970.45		-74,970.45
		Base	1,058,928.74	983,958.29	100.00	-74,970.45	0.00	-74,970.45
<b>FUND Total</b>								
	14,251.210	Base	1,058,928.74	983,958.29	100.00	-74,970.45	0.00	-74,970.45

# Holdings

Currency Summary

As of: October 30, 2020

AZ ENDOW TR POOL 305 FIXED INC  
STATE OF ARIZONA  
FUND: ATZS

View Date: November 9, 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
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	176.340	Local	176.34	176.34	0.00	0.00		0.00
		Base	176.34	176.34	0.00	0.00	0.00	0.00
<b>EQUITY</b>								
	35,053.810	Local	3,949,769.93	4,074,630.61	100.00	124,860.68		124,860.68
		Base	3,949,769.93	4,074,630.61	100.00	124,860.68	0.00	124,860.68
<b>US DOLLAR Total</b>								
	35,230.150	Local	3,949,946.27	4,074,806.95	100.00	124,860.68		124,860.68
		Base	3,949,946.27	4,074,806.95	100.00	124,860.68	0.00	124,860.68
<b>FUND Total</b>								
	35,230.150	Base	3,949,946.27	4,074,806.95	100.00	124,860.68	0.00	124,860.68

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	15,675,898.880	15,689,180.36	15,688,439.60	1.64	-740.76	0.00	-740.76
<b>CASH EQUIVALENT Total</b>	15,675,898.880	15,689,180.36	15,688,439.60	1.64	-740.76	0.00	-740.76

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4

View Date: *November 9, 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
<b>EQUITY</b>							
US DOLLAR	21,818,855.000	789,933,516.17	940,514,166.52	98.36	150,580,650.35	0.00	150,580,650.35
<b>EQUITY Total</b>	21,818,855.000	789,933,516.17	940,514,166.52	98.36	150,580,650.35	0.00	150,580,650.35

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4

View Date: *November 9, 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
<b>FUND Total</b>	37,494,753.880	805,622,696.53	956,202,606.12	100.00	150,579,909.59	0.00	150,579,909.59



# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 204 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZ5

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	1,967.040	1,967.04	1,967.04	0.00	0.00	0.00	0.00
<b>CASH Total</b>	1,967.040	1,967.04	1,967.04	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 204 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZ5

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	13,474,978.030	13,485,872.47	13,485,758.01	2.15	-114.46	0.00	-114.46
<b>CASH EQUIVALENT Total</b>	13,474,978.030	13,485,872.47	13,485,758.01	2.15	-114.46	0.00	-114.46

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 204 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZ5

View Date: *November 9, 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
<b>EQUITY</b>							
US DOLLAR	27,770,351.000	567,391,507.30	613,078,871.42	97.85	45,687,364.12	0.00	45,687,364.12
<b>EQUITY Total</b>	27,770,351.000	567,391,507.30	613,078,871.42	97.85	45,687,364.12	0.00	45,687,364.12

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 204 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZ5

View Date: *November 9, 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
<b>FUND Total</b>	41,247,296.070	580,879,346.81	626,566,596.47	100.00	45,687,249.66	0.00	45,687,249.66

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	-0.100	-0.10	-0.10	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-0.100	-0.10	-0.10	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	124,814,761.390	124,736,463.04	124,736,456.95	5.85	-6.09	0.00	-6.09
<b>CASH EQUIVALENT Total</b>	124,814,761.390	124,736,463.04	124,736,456.95	5.85	-6.09	0.00	-6.09

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: November 9, 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
<b>EQUITY</b>							
US DOLLAR	6,000,000.000	6,000,000.00	6,000,000.00	0.28	0.00	0.00	0.00
<b>EQUITY Total</b>	6,000,000.000	6,000,000.00	6,000,000.00	0.28	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6

View Date: *November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR							
	1,832,175,722.570	1,895,257,776.80	2,002,684,360.06	93.87	107,426,583.26	0.00	107,426,583.26
<b>FIXED INCOME Total</b>	1,832,175,722.570	1,895,257,776.80	2,002,684,360.06	93.87	107,426,583.26	0.00	107,426,583.26



# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *November 9, 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
<b>FUND Total</b>	1,962,990,483.860	2,025,994,239.74	2,133,420,816.91	100.00	107,426,577.17	0.00	107,426,577.17

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	55,377.340	55,377.34	55,377.34	0.01	0.00	0.00	0.00
<b>CASH Total</b>	55,377.340	55,377.34	55,377.34	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 500 LGIP MED  
STATE OF ARIZONA  
FUND: ATZ7

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	86,720,000.000	86,652,409.04	86,652,409.04	19.79	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	86,720,000.000	86,652,409.04	86,652,409.04	19.79	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 500 LGIP MED  
STATE OF ARIZONA  
FUND: ATZ7

View Date: November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR	344,458,938.680	345,257,231.71	351,126,840.71	80.20	5,869,609.00	0.00	5,869,609.00
<b>FIXED INCOME Total</b>	344,458,938.680	345,257,231.71	351,126,840.71	80.20	5,869,609.00	0.00	5,869,609.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *November 9, 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
<b>FUND Total</b>	431,234,316.020	431,965,018.09	437,834,627.09	100.00	5,869,609.00	0.00	5,869,609.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	632,224.570	632,224.57	632,224.57	0.27	0.00	0.00	0.00
<b>CASH Total</b>	632,224.570	632,224.57	632,224.57	0.27	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	71,500,000.000	71,495,110.29	71,495,110.29	30.46	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	71,500,000.000	71,495,110.29	71,495,110.29	30.46	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR							
	160,752,478.550	162,114,397.72	162,625,038.74	69.28	510,641.02	0.00	510,641.02
<b>FIXED INCOME Total</b>							
	160,752,478.550	162,114,397.72	162,625,038.74	69.28	510,641.02	0.00	510,641.02



# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 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
<b>FUND Total</b>	232,884,703.120	234,241,732.58	234,752,373.60	100.00	510,641.02	0.00	510,641.02

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 201 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZ9

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	394,762.160	394,762.16	394,762.16	0.02	0.00	0.00	0.00
<b>CASH Total</b>	394,762.160	394,762.16	394,762.16	0.02	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 201 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZ9

View Date: November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	2,308,108.220	2,309,967.10	2,309,954.71	0.11	-12.39	0.00	-12.39
<b>CASH EQUIVALENT Total</b>	2,308,108.220	2,309,967.10	2,309,954.71	0.11	-12.39	0.00	-12.39

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 201 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZ9

View Date: November 9, 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
<b>EQUITY</b>							
US DOLLAR	22,538,352.000	1,002,845,335.95	2,084,562,749.84	99.87	1,081,717,413.89	0.00	1,081,717,413.89
<b>EQUITY Total</b>	22,538,352.000	1,002,845,335.95	2,084,562,749.84	99.87	1,081,717,413.89	0.00	1,081,717,413.89

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 201 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZ9

View Date: *November 9, 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
<b>FUND Total</b>	25,241,222.380	1,005,550,065.21	2,087,267,466.71	100.00	1,081,717,401.50	0.00	1,081,717,401.50

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
<b>CASH Total</b>	0.010	0.01	0.01	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 2 ST AGCY FF&C  
STATE OF ARIZONA  
FUND: ATZA

View Date: November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	592,008,888.910	591,858,117.38	591,858,117.38	49.68	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	592,008,888.910	591,858,117.38	591,858,117.38	49.68	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 2 ST AGCY FF&C  
STATE OF ARIZONA  
FUND: ATZA

View Date: *November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR	593,043,793.490	594,731,706.09	599,442,360.95	50.32	4,710,654.86	0.00	4,710,654.86
<b>FIXED INCOME Total</b>	593,043,793.490	594,731,706.09	599,442,360.95	50.32	4,710,654.86	0.00	4,710,654.86



# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 2 ST AGCY FF&C  
STATE OF ARIZONA  
FUND: ATZA

View Date: *November 9, 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
<b>FUND Total</b>	1,185,052,682.410	1,186,589,823.48	1,191,300,478.34	100.00	4,710,654.86	0.00	4,710,654.86

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 3 ST AGCY INT.  
STATE OF ARIZONA  
FUND: ATZB

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	287,886.100	287,886.10	287,886.10	0.01	0.00	0.00	0.00
<b>CASH Total</b>	287,886.100	287,886.10	287,886.10	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	3,658,587,765.200	3,657,831,913.56	3,657,831,913.56	70.44	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	3,658,587,765.200	3,657,831,913.56	3,657,831,913.56	70.44	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR							
	1,514,600,826.770	1,521,878,123.94	1,535,062,692.70	29.56	13,184,568.76	0.00	13,184,568.76
<b>FIXED INCOME Total</b>	1,514,600,826.770	1,521,878,123.94	1,535,062,692.70	29.56	13,184,568.76	0.00	13,184,568.76

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *November 9, 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
<b>FUND Total</b>	5,173,476,478.070	5,179,997,923.60	5,193,182,492.36	100.00	13,184,568.76	0.00	13,184,568.76

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	-606,467.200	-606,467.20	-606,467.20	0.53	0.00	0.00	0.00
<b>CASH Total</b>	-606,467.200	-606,467.20	-606,467.20	0.53	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,041,354.130	1,042,018.73	1,042,018.72	0.91	-0.01	0.00	-0.01
<b>CASH EQUIVALENT Total</b>	1,041,354.130	1,042,018.73	1,042,018.72	0.91	-0.01	0.00	-0.01

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR	110,905,568.640	111,346,776.07	112,397,553.91	98.55	1,050,777.84	0.00	1,050,777.84
<b>FIXED INCOME Total</b>	110,905,568.640	111,346,776.07	112,397,553.91	98.55	1,050,777.84	0.00	1,050,777.84



# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: *November 9, 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
<b>FUND Total</b>	111,340,455.570	111,782,327.60	112,833,105.43	100.00	1,050,777.83	0.00	1,050,777.83

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
<b>CASH Total</b>	0.010	0.01	0.01	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	504,858,267.270	504,749,405.19	504,749,405.19	48.37	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	504,858,267.270	504,749,405.19	504,749,405.19	48.37	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR							
	532,026,002.630	533,296,143.02	538,838,960.88	51.63	5,542,817.86	0.00	5,542,817.86
<b>FIXED INCOME Total</b>	532,026,002.630	533,296,143.02	538,838,960.88	51.63	5,542,817.86	0.00	5,542,817.86

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *November 9, 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
<b>FUND Total</b>	1,036,884,269.910	1,038,045,548.22	1,043,588,366.08	100.00	5,542,817.86	0.00	5,542,817.86

# Holdings

Asset Summary

As of: *October 30, 2020*

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

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	-3,469,045.660	-3,469,045.66	-3,469,045.66	0.16	0.00	0.00	0.00
<b>CASH Total</b>	-3,469,045.660	-3,469,045.66	-3,469,045.66	0.16	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

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

View Date: November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	1,743,236,369.000	1,742,795,580.62	1,742,795,580.62	79.85	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	1,743,236,369.000	1,742,795,580.62	1,742,795,580.62	79.85	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

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

View Date: November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR	436,258,497.800	436,186,456.16	436,203,406.69	19.99	16,950.53	0.00	16,950.53
<b>FIXED INCOME Total</b>	436,258,497.800	436,186,456.16	436,203,406.69	19.99	16,950.53	0.00	16,950.53



# Holdings

Asset Summary

As of: *October 30, 2020*

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

View Date: *November 9, 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
<b>FUND Total</b>	2,176,025,821.140	2,175,512,991.12	2,175,529,941.65	100.00	16,950.53	0.00	16,950.53

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	-2,590.560	-2,590.56	-2,590.56	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-2,590.560	-2,590.56	-2,590.56	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	481,974,470.190	481,937,440.63	481,937,440.63	29.99	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	481,974,470.190	481,937,440.63	481,937,440.63	29.99	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR							
	1,125,000,000.000	1,124,869,280.54	1,124,818,326.35	70.01	-50,954.19	0.00	-50,954.19
<b>FIXED INCOME Total</b>	1,125,000,000.000	1,124,869,280.54	1,124,818,326.35	70.01	-50,954.19	0.00	-50,954.19

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *November 9, 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
<b>FUND Total</b>	1,606,971,879.630	1,606,804,130.61	1,606,753,176.42	100.00	-50,954.19	0.00	-50,954.19

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	-30,301.200	-30,301.20	-30,301.20	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-30,301.200	-30,301.20	-30,301.20	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	1,698.550	1,698.38	1,698.38	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,698.550	1,698.38	1,698.38	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *November 9, 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
<b>EQUITY</b>							
US DOLLAR	150,386,891.768	150,426,480.63	150,401,930.46	23.72	-24,550.17	0.00	-24,550.17
<b>EQUITY Total</b>	150,386,891.768	150,426,480.63	150,401,930.46	23.72	-24,550.17	0.00	-24,550.17



# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR							
	478,335,000.000	482,627,160.75	483,717,077.15	76.28	1,089,916.40	0.00	1,089,916.40
<b>FIXED INCOME Total</b>							
	478,335,000.000	482,627,160.75	483,717,077.15	76.28	1,089,916.40	0.00	1,089,916.40

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *November 9, 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
<b>FUND Total</b>	628,693,289.118	633,025,038.56	634,090,404.79	100.00	1,065,366.23	0.00	1,065,366.23

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	227,136.350	227,136.35	227,136.35	0.05	0.00	0.00	0.00
<b>CASH Total</b>	227,136.350	227,136.35	227,136.35	0.05	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	88,615,516.670	88,571,513.05	88,571,513.05	18.02	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	88,615,516.670	88,571,513.05	88,571,513.05	18.02	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR							
	389,884,888.390	396,052,700.08	402,630,704.76	81.93	6,578,004.68	0.00	6,578,004.68
<b>FIXED INCOME Total</b>	389,884,888.390	396,052,700.08	402,630,704.76	81.93	6,578,004.68	0.00	6,578,004.68

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 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
<b>FUND Total</b>	478,727,541.410	484,851,349.48	491,429,354.16	100.00	6,578,004.68	0.00	6,578,004.68

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 15 ST OPER FUND  
STATE OF ARIZONA  
FUND: ATZJ

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	1,445.480	1,445.48	1,445.48	100.00	0.00	0.00	0.00
<b>CASH Total</b>	1,445.480	1,445.48	1,445.48	100.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: *November 9, 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
<b>FUND Total</b>	1,445.480	1,445.48	1,445.48	100.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	180,422.240	180,422.24	180,422.24	0.06	0.00	0.00	0.00
<b>CASH Total</b>	180,422.240	180,422.24	180,422.24	0.06	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	38,765,516.670	38,734,219.65	38,734,219.65	12.31	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	38,765,516.670	38,734,219.65	38,734,219.65	12.31	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR	266,530,492.050	268,894,897.33	275,723,636.49	87.63	6,828,739.16	0.00	6,828,739.16
<b>FIXED INCOME Total</b>	266,530,492.050	268,894,897.33	275,723,636.49	87.63	6,828,739.16	0.00	6,828,739.16

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *November 9, 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
<b>FUND Total</b>	305,476,430.960	307,809,539.22	314,638,278.38	100.00	6,828,739.16	0.00	6,828,739.16

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	239,855.390	239,855.39	239,855.39	0.06	0.00	0.00	0.00
<b>CASH Total</b>	239,855.390	239,855.39	239,855.39	0.06	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR							
	251,576,609.720	251,642,636.79	251,642,636.79	58.53	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>							
	251,576,609.720	251,642,636.79	251,642,636.79	58.53	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: *November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR	174,069,021.820	174,017,172.65	178,069,555.78	41.42	4,052,383.13	0.00	4,052,383.13
<b>FIXED INCOME Total</b>	174,069,021.820	174,017,172.65	178,069,555.78	41.42	4,052,383.13	0.00	4,052,383.13

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: *November 9, 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
<b>FUND Total</b>	425,885,486.930	425,899,664.83	429,952,047.96	100.00	4,052,383.13	0.00	4,052,383.13



# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	311,330,460.910	311,147,451.19	311,147,435.71	66.48	-15.48	0.00	-15.48
<b>CASH EQUIVALENT Total</b>	311,330,460.910	311,147,451.19	311,147,435.71	66.48	-15.48	0.00	-15.48

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN

View Date: *November 9, 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
<b>EQUITY</b>							
US DOLLAR	151,867,269.890	151,864,241.29	151,867,269.89	32.45	3,028.60	0.00	3,028.60
<b>EQUITY Total</b>	151,867,269.890	151,864,241.29	151,867,269.89	32.45	3,028.60	0.00	3,028.60

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN

View Date: *November 9, 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
<b>FIXED INCOME</b>							
US DOLLAR							
	5,000,000.000	4,999,999.95	5,002,974.15	1.07	2,974.20	0.00	2,974.20
<b>FIXED INCOME Total</b>							
	5,000,000.000	4,999,999.95	5,002,974.15	1.07	2,974.20	0.00	2,974.20

# Holdings

Asset Summary

As of: *October 30, 2020*

ST OF AZ POOL 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN

View Date: *November 9, 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
<b>FUND Total</b>	468,197,730.800	468,011,692.43	468,017,679.75	100.00	5,987.32	0.00	5,987.32

# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 301 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZP

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	13,710.980	13,710.98	13,710.98	0.38	0.00	0.00	0.00
<b>CASH Total</b>	13,710.980	13,710.98	13,710.98	0.38	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 301 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZP

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	16,033.420	16,033.42	16,033.42	0.44	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	16,033.420	16,033.42	16,033.42	0.44	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

AZ ENDOW TR POOL 301 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZP

View Date: November 9, 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
<b>EQUITY</b>							
US DOLLAR	11,303.510	3,314,000.93	3,625,075.23	99.19	311,074.30	0.00	311,074.30
<b>EQUITY Total</b>	11,303.510	3,314,000.93	3,625,075.23	99.19	311,074.30	0.00	311,074.30

# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: *November 9, 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
<b>FUND Total</b>	41,047.910	3,343,745.33	3,654,819.63	100.00	311,074.30	0.00	311,074.30



# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 303 MID CAP  
STATE OF ARIZONA  
FUND: ATZQ

View Date: *November 9, 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
<b>CASH</b>							
US DOLLAR	4,479.560	4,479.56	4,479.56	0.30	0.00	0.00	0.00
<b>CASH Total</b>	4,479.560	4,479.56	4,479.56	0.30	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 303 MID CAP  
STATE OF ARIZONA  
FUND: ATZQ

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	6,373.750	6,373.75	6,373.75	0.42	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	6,373.750	6,373.75	6,373.75	0.42	0.00	0.00	0.00

# Holdings

Asset Summary

As of: October 30, 2020

AZ ENDOW TR POOL 303 MID CAP  
STATE OF ARIZONA  
FUND: ATZQ

View Date: November 9, 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
<b>EQUITY</b>							
US DOLLAR	4,484.450	1,493,945.00	1,501,575.17	99.28	7,630.17	0.00	7,630.17
<b>EQUITY Total</b>	4,484.450	1,493,945.00	1,501,575.17	99.28	7,630.17	0.00	7,630.17

# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

*November 9, 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
<b>FUND Total</b>	15,337.760	1,504,798.31	1,512,428.48	100.00	7,630.17	0.00	7,630.17

# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 304 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZR

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	361.690	361.69	361.69	0.04	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	361.690	361.69	361.69	0.04	0.00	0.00	0.00

# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 304 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZR

View Date: *November 9, 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
<b>EQUITY</b>							
US DOLLAR	13,889.520	1,058,567.05	983,596.60	99.96	-74,970.45	0.00	-74,970.45
<b>EQUITY Total</b>	13,889.520	1,058,567.05	983,596.60	99.96	-74,970.45	0.00	-74,970.45

# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 304 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZR

View Date: *November 9, 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
<b>FUND Total</b>	14,251.210	1,058,928.74	983,958.29	100.00	-74,970.45	0.00	-74,970.45

# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 305 FIXED INC  
STATE OF ARIZONA  
FUND: ATZS

View Date: *November 9, 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
<b>CASH EQUIVALENT</b>							
US DOLLAR	176.340	176.34	176.34	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	176.340	176.34	176.34	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 305 FIXED INC  
STATE OF ARIZONA  
FUND: ATZS

View Date: *November 9, 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
<b>EQUITY</b>							
US DOLLAR	35,053.810	3,949,769.93	4,074,630.61	100.00	124,860.68	0.00	124,860.68
<b>EQUITY Total</b>	35,053.810	3,949,769.93	4,074,630.61	100.00	124,860.68	0.00	124,860.68

# Holdings

Asset Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 305 FIXED INC  
STATE OF ARIZONA  
FUND: ATZS

View Date: *November 9, 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
<b>FUND Total</b>	35,230.150	3,949,946.27	4,074,806.95	100.00	124,860.68	0.00	124,860.68

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 203 MID CAP  
STATE OF ARIZONA  
FUND: ATZ4

View Date: *November 9, 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							
	15,675,898.880	15,689,180.36	15,688,439.60	1.64	-740.76	0.00	-740.76
					0.00 GN	0.00 GN	0.00 GN
					-740.76 LS	0.00 LS	-740.76 LS
EQUITY							
	21,818,855.000	789,933,516.17	940,514,166.52	98.36	150,580,650.35	0.00	150,580,650.35
					246,193,842.57 GN	0.00 GN	246,193,842.57 GN
					-95,613,192.22 LS	0.00 LS	-95,613,192.22 LS
<hr/>							
<b>FUND Total</b>							
0.000	37,494,753.880	805,622,696.53	956,202,606.12	100.00	150,579,909.59	0.00	150,579,909.59
					246,193,842.57 GN	0.00 GN	246,193,842.57 GN
					-95,613,932.98 LS	0.00 LS	-95,613,932.98 LS

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 204 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZ5

View Date: *November 9, 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	1,967.040	1,967.04	1,967.04	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
CASH EQUIVALENT	13,474,978.030	13,485,872.47	13,485,758.01	2.15	-114.46 0.00 GN -114.46 LS	0.00 0.00 GN 0.00 LS	-114.46 0.00 GN -114.46 LS	
EQUITY	27,770,351.000	567,391,507.30	613,078,871.42	97.85	45,687,364.12 143,082,712.23 GN -97,395,348.11 LS	0.00 0.00 GN 0.00 LS	45,687,364.12 143,082,712.23 GN -97,395,348.11 LS	
<hr/>								
<b>FUND Total</b>	0.000	41,247,296.070	580,879,346.81	626,566,596.47	100.00	45,687,249.66 143,082,712.23 GN -97,395,462.57 LS	0.00 0.00 GN 0.00 LS	45,687,249.66 143,082,712.23 GN -97,395,462.57 LS

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 205 FIXED INCOME  
STATE OF ARIZONA  
FUND: ATZ6

View Date: *November 9, 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		-0.100	-0.10	-0.10	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		124,814,761.390	124,736,463.04	124,736,456.95	5.85	-6.09 0.00 GN -6.09 LS	0.00 0.00 GN 0.00 LS	-6.09 0.00 GN -6.09 LS
EQUITY		6,000,000.000	6,000,000.00	6,000,000.00	0.28	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		1,832,175,722.570	1,895,257,776.80	2,002,684,360.06	93.87	107,426,583.26 112,596,890.52 GN -5,170,307.26 LS	0.00 0.00 GN 0.00 LS	107,426,583.26 112,596,890.52 GN -5,170,307.26 LS
Original Face:	2,020,849,606.000							
<hr/>								
<b>FUND Total</b>	0.000	1,962,990,483.860	2,025,994,239.74	2,133,420,816.91	100.00	107,426,577.17 112,596,890.52 GN -5,170,313.35 LS	0.00 0.00 GN 0.00 LS	107,426,577.17 112,596,890.52 GN -5,170,313.35 LS
Original Face:	2,020,849,606.000							

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 500 LGIP MED  
STATE OF ARIZONA  
FUND: ATZ7

View Date: *November 9, 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	55,377.340	55,377.34	55,377.34	0.01	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	86,720,000.000	86,652,409.04	86,652,409.04	19.79	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	344,458,938.680	345,257,231.71	351,126,840.71	80.20	5,869,609.00 6,159,487.14 GN -289,878.14 LS	0.00 0.00 GN 0.00 LS	5,869,609.00 6,159,487.14 GN -289,878.14 LS
Original Face:	192,361,032.000						
<hr/>							
<b>FUND Total</b>	0.000	431,234,316.020	437,834,627.09	100.00	5,869,609.00 6,159,487.14 GN -289,878.14 LS	0.00 0.00 GN 0.00 LS	5,869,609.00 6,159,487.14 GN -289,878.14 LS
Original Face:	192,361,032.000						

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *November 9, 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	632,224.570	632,224.57	632,224.57	0.27	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	71,500,000.000	71,495,110.29	71,495,110.29	30.46	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	160,752,478.550	162,114,397.72	162,625,038.74	69.28	510,641.02 583,865.28 GN -73,224.26 LS	0.00 0.00 GN 0.00 LS	510,641.02 583,865.28 GN -73,224.26 LS	
Original Face:	100,318,075.000							
<hr/>								
<b>FUND Total</b>	0.000	232,884,703.120	234,241,732.58	234,752,373.60	100.00	510,641.02 583,865.28 GN -73,224.26 LS	0.00 0.00 GN 0.00 LS	510,641.02 583,865.28 GN -73,224.26 LS
Original Face:	100,318,075.000							

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 201 LARGE CAP  
STATE OF ARIZONA  
FUND: ATZ9

View Date: *November 9, 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	394,762.160	394,762.16	394,762.16	0.02	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	2,308,108.220	2,309,967.10	2,309,954.71	0.11	-12.39 0.00 GN -12.39 LS	0.00 0.00 GN 0.00 LS	-12.39 0.00 GN -12.39 LS	
EQUITY	22,538,352.000	1,002,845,335.95	2,084,562,749.84	99.87	1,081,717,413.89 1,178,373,985.95 GN -96,656,572.06 LS	0.00 0.00 GN 0.00 LS	1,081,717,413.89 1,178,373,985.95 GN -96,656,572.06 LS	
<hr/>								
<b>FUND Total</b>	0.000	25,241,222.380	1,005,550,065.21	2,087,267,466.71	100.00	1,081,717,401.50 1,178,373,985.95 GN -96,656,584.45 LS	0.00 0.00 GN 0.00 LS	1,081,717,401.50 1,178,373,985.95 GN -96,656,584.45 LS



# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 2 ST AGCY FF&C  
STATE OF ARIZONA  
FUND: ATZA

View Date: *November 9, 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	0.010	0.01	0.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	592,008,888.910	591,858,117.38	591,858,117.38	49.68	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	593,043,793.490	594,731,706.09	599,442,360.95	50.32	4,710,654.86 5,052,276.18 GN -341,621.32 LS	0.00 0.00 GN 0.00 LS	4,710,654.86 5,052,276.18 GN -341,621.32 LS
Original Face:	761,876,263.000						
<hr/>							
<b>FUND Total</b>	0.000	1,185,052,682.410	1,191,300,478.34	100.00	4,710,654.86 5,052,276.18 GN -341,621.32 LS	0.00 0.00 GN 0.00 LS	4,710,654.86 5,052,276.18 GN -341,621.32 LS
Original Face:	761,876,263.000						

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *November 9, 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	287,886.100	287,886.10	287,886.10	0.01	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	3,658,587,765.200	3,657,831,913.56	3,657,831,913.56	70.44	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	1,514,600,826.770	1,521,878,123.94	1,535,062,692.70	29.56	13,184,568.76 15,621,584.52 GN -2,437,015.76 LS	0.00 0.00 GN 0.00 LS	13,184,568.76 15,621,584.52 GN -2,437,015.76 LS
Original Face:	560,225,547.000						
<hr/>							
<b>FUND Total</b>	0.000	5,173,476,478.070	5,179,997,923.60	100.00	13,184,568.76 15,621,584.52 GN -2,437,015.76 LS	0.00 0.00 GN 0.00 LS	13,184,568.76 15,621,584.52 GN -2,437,015.76 LS
Original Face:	560,225,547.000						

# Holdings

Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 3 ST AGCY EXT.  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD

View Date: *November 9, 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	-606,467.200	-606,467.20	-606,467.20	0.53	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	1,041,354.130	1,042,018.73	1,042,018.72	0.91	-0.01 0.00 GN -0.01 LS	0.00 0.00 GN 0.00 LS	-0.01 0.00 GN -0.01 LS
FIXED INCOME	110,905,568.640	111,346,776.07	112,397,553.91	98.55	1,050,777.84 1,072,633.37 GN -21,855.53 LS	0.00 0.00 GN 0.00 LS	1,050,777.84 1,072,633.37 GN -21,855.53 LS
Original Face:	47,563,000.000						
<hr/>							
<b>FUND Total</b>	0.000	111,340,455.570	112,833,105.43	100.00	1,050,777.83 1,072,633.37 GN -21,855.54 LS	0.00 0.00 GN 0.00 LS	1,050,777.83 1,072,633.37 GN -21,855.54 LS
Original Face:	47,563,000.000						

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *November 9, 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	0.010	0.01	0.01	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	504,858,267.270	504,749,405.19	504,749,405.19	48.37	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	532,026,002.630	533,296,143.02	538,838,960.88	51.63	5,542,817.86 5,788,238.21 GN -245,420.35 LS	0.00 0.00 GN 0.00 LS	5,542,817.86 5,788,238.21 GN -245,420.35 LS
Original Face:	419,417,603.330						
<hr/>							
<b>FUND Total</b>	0.000	1,036,884,269.910	1,043,588,366.08	100.00	5,542,817.86 5,788,238.21 GN -245,420.35 LS	0.00 0.00 GN 0.00 LS	5,542,817.86 5,788,238.21 GN -245,420.35 LS
Original Face:	419,417,603.330						

# Holdings

## Fund Summary

As of: *October 30, 2020*

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

View Date: *November 9, 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		-3,469,045.660	-3,469,045.66	-3,469,045.66	0.16	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		1,743,236,369.000	1,742,795,580.62	1,742,795,580.62	79.85	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		436,258,497.800	436,186,456.16	436,203,406.69	19.99	16,950.53 18,685.46 GN -1,734.93 LS	0.00 0.00 GN 0.00 LS	16,950.53 18,685.46 GN -1,734.93 LS
Original Face:	64,750,000.000							
<hr/>								
<b>FUND Total</b>	0.000	2,176,025,821.140	2,175,512,991.12	2,175,529,941.65	100.00	16,950.53 18,685.46 GN -1,734.93 LS	0.00 0.00 GN 0.00 LS	16,950.53 18,685.46 GN -1,734.93 LS
Original Face:	64,750,000.000							

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *November 9, 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	-2,590.560	-2,590.56	-2,590.56	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT	481,974,470.190	481,937,440.63	481,937,440.63	29.99	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	1,125,000,000.000	1,124,869,280.54	1,124,818,326.35	70.01	-50,954.19 43,289.71 GN -94,243.90 LS	0.00 0.00 GN 0.00 LS	-50,954.19 43,289.71 GN -94,243.90 LS
<hr/>							
<b>FUND Total</b>	0.000	1,606,971,879.630	1,606,804,130.61	100.00	-50,954.19 43,289.71 GN -94,243.90 LS	0.00 0.00 GN 0.00 LS	-50,954.19 43,289.71 GN -94,243.90 LS

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 10 ST OPERATING  
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *November 9, 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		-30,301.200	-30,301.20	-30,301.20	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		1,698.550	1,698.38	1,698.38	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY		150,386,891.768	150,426,480.63	150,401,930.46	23.72	-24,550.17 0.00 GN -24,550.17 LS	0.00 0.00 GN 0.00 LS	-24,550.17 0.00 GN -24,550.17 LS
FIXED INCOME		478,335,000.000	482,627,160.75	483,717,077.15	76.28	1,089,916.40 1,089,916.40 GN 0.00 LS	0.00 0.00 GN 0.00 LS	1,089,916.40 1,089,916.40 GN 0.00 LS
Original Face:	4,830,000.000							
<hr/>								
<b>FUND Total</b>	0.000	628,693,289.118	633,025,038.56	634,090,404.79	100.00	1,065,366.23 1,089,916.40 GN -24,550.17 LS	0.00 0.00 GN 0.00 LS	1,065,366.23 1,089,916.40 GN -24,550.17 LS
Original Face:	4,830,000.000							

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *November 9, 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	227,136.350	227,136.35	227,136.35	0.05	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	88,615,516.670	88,571,513.05	88,571,513.05	18.02	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	389,884,888.390	396,052,700.08	402,630,704.76	81.93	6,578,004.68 8,615,562.54 GN -2,037,557.86 LS	0.00 0.00 GN 0.00 LS	6,578,004.68 8,615,562.54 GN -2,037,557.86 LS	
Original Face:	284,160,813.000							
<hr/>								
<b>FUND Total</b>	0.000	478,727,541.410	484,851,349.48	491,429,354.16	100.00	6,578,004.68 8,615,562.54 GN -2,037,557.86 LS	0.00 0.00 GN 0.00 LS	6,578,004.68 8,615,562.54 GN -2,037,557.86 LS
Original Face:	284,160,813.000							



# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: *November 9, 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		1,445.480	1,445.48	1,445.48	100.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
<hr/>								
<b>FUND Total</b>	0.000	1,445.480	1,445.48	1,445.48	100.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 16 ECDHB  
STATE OF ARIZONA  
FUND: ATZL

View Date: *November 9, 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	180,422.240	180,422.24	180,422.24	0.06	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	38,765,516.670	38,734,219.65	38,734,219.65	12.31	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	266,530,492.050	268,894,897.33	275,723,636.49	87.63	6,828,739.16 7,747,568.02 GN -918,828.86 LS	0.00 0.00 GN 0.00 LS	6,828,739.16 7,747,568.02 GN -918,828.86 LS
Original Face:	204,922,434.000						
<hr/>							
<b>FUND Total</b>	0.000	305,476,430.960	314,638,278.38	100.00	6,828,739.16 7,747,568.02 GN -918,828.86 LS	0.00 0.00 GN 0.00 LS	6,828,739.16 7,747,568.02 GN -918,828.86 LS
Original Face:	204,922,434.000						

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 10 ST OPER INT  
STATE OF ARIZONA  
FUND: ATZM

View Date: *November 9, 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	239,855.390	239,855.39	239,855.39	0.06	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	251,576,609.720	251,642,636.79	251,642,636.79	58.53	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	174,069,021.820	174,017,172.65	178,069,555.78	41.42	4,052,383.13 4,114,990.69 GN -62,607.56 LS	0.00 0.00 GN 0.00 LS	4,052,383.13 4,114,990.69 GN -62,607.56 LS
Original Face:	357,728,931.000						
<hr/>							
<b>FUND Total</b>	0.000	425,885,486.930	429,952,047.96	100.00	4,052,383.13 4,114,990.69 GN -62,607.56 LS	0.00 0.00 GN 0.00 LS	4,052,383.13 4,114,990.69 GN -62,607.56 LS
Original Face:	357,728,931.000						

# Holdings

## Fund Summary

As of: *October 30, 2020*

ST OF AZ POOL 123 ST FIXED INC  
STATE OF ARIZONA  
FUND: ATZN

View Date: *November 9, 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		311,330,460.910	311,147,451.19	311,147,435.71	66.48	-15.48 0.00 GN -15.48 LS	0.00 0.00 GN 0.00 LS	-15.48 0.00 GN -15.48 LS
EQUITY		151,867,269.890	151,864,241.29	151,867,269.89	32.45	3,028.60 3,028.60 GN 0.00 LS	0.00 0.00 GN 0.00 LS	3,028.60 3,028.60 GN 0.00 LS
FIXED INCOME		5,000,000.000	4,999,999.95	5,002,974.15	1.07	2,974.20 2,974.20 GN 0.00 LS	0.00 0.00 GN 0.00 LS	2,974.20 2,974.20 GN 0.00 LS
<hr/>								
<b>FUND Total</b>	0.000	468,197,730.800	468,011,692.43	468,017,679.75	100.00	5,987.32 6,002.80 GN -15.48 LS	0.00 0.00 GN 0.00 LS	5,987.32 6,002.80 GN -15.48 LS

# Holdings

## Fund Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: *November 9, 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	13,710.980	13,710.98	13,710.98	0.38	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	16,033.420	16,033.42	16,033.42	0.44	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	11,303.510	3,314,000.93	3,625,075.23	99.19	311,074.30 311,074.30 GN 0.00 LS	0.00 0.00 GN 0.00 LS	311,074.30 311,074.30 GN 0.00 LS
<b>FUND Total</b>							
0.000	41,047.910	3,343,745.33	3,654,819.63	100.00	311,074.30 311,074.30 GN 0.00 LS	0.00 0.00 GN 0.00 LS	311,074.30 311,074.30 GN 0.00 LS

# Holdings

## Fund Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 303 MID CAP  
STATE OF ARIZONA  
FUND: ATZQ

View Date: *November 9, 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	4,479.560	4,479.56	4,479.56	0.30	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	6,373.750	6,373.75	6,373.75	0.42	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	4,484.450	1,493,945.00	1,501,575.17	99.28	7,630.17 7,630.17 GN 0.00 LS	0.00 0.00 GN 0.00 LS	7,630.17 7,630.17 GN 0.00 LS
<hr/>							
<b>FUND Total</b>	0.000	15,337.760	1,504,798.31	100.00	7,630.17 7,630.17 GN 0.00 LS	0.00 0.00 GN 0.00 LS	7,630.17 7,630.17 GN 0.00 LS

# Holdings

## Fund Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 304 SMALL CAP  
STATE OF ARIZONA  
FUND: ATZR

View Date: *November 9, 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	361.690	361.69	361.69	0.04	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
EQUITY	13,889.520	1,058,567.05	983,596.60	99.96	-74,970.45 0.57 GN -74,971.02 LS	0.00 0.00 GN 0.00 LS	-74,970.45 0.57 GN -74,971.02 LS
<hr/>							
<b>FUND Total</b>	0.000	14,251.210	983,958.29	100.00	-74,970.45 0.57 GN -74,971.02 LS	0.00 0.00 GN 0.00 LS	-74,970.45 0.57 GN -74,971.02 LS

# Holdings

## Fund Summary

As of: *October 30, 2020*

AZ ENDOW TR POOL 305 FIXED INC  
STATE OF ARIZONA  
FUND: ATZS

View Date: *November 9, 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	176.340	176.34	176.34	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
EQUITY	35,053.810	3,949,769.93	4,074,630.61	100.00	124,860.68 124,860.68 GN 0.00 LS	0.00 0.00 GN 0.00 LS	124,860.68 124,860.68 GN 0.00 LS	
<hr/>								
<b>FUND Total</b>	0.000	35,230.150	3,949,946.27	4,074,806.95	100.00	124,860.68 124,860.68 GN 0.00 LS	0.00 0.00 GN 0.00 LS	124,860.68 124,860.68 GN 0.00 LS