

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	37.980	Local	1.000000	37.98	1.000000	37.98	0.00	0.00
			Base	1.000000	37.98	1.000000	37.98	0.00	0.00

US DOLLAR Total		37.980	Local		37.98		37.98	0.00	0.00
			Base		37.98		37.98	0.00	0.00

CASH Total		37.980	Base		37.98		37.98	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.368013	31 Dec 2030			
		11,525,914.860	Local	100.045633	11,531,174.46	100.110000	11,538,593.37	7,418.91	1.22
			Base	100.045633	11,531,174.46	100.110000	11,538,593.37	7,418.91	1.22

US DOLLAR Total		11,525,914.860	Local		11,531,174.46		11,538,593.37	7,418.91	1.22
			Base		11,531,174.46		11,538,593.37	7,418.91	1.22

CASH EQUIVALENT Total		11,525,914.860	Base		11,531,174.46		11,538,593.37	7,418.91	1.22
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EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01								
		35,591.000	Local	42.827729	1,524,281.72	55.230000	1,965,690.93	441,409.21	0.21
			Base	42.827729	1,524,281.72	55.230000	1,965,690.93	441,409.21	0.21

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00164V103	AMC NETWORKS INC A COMMON STOCK							
		25,037.000	Local 45.897798	1,149,143.16	28.270000	707,795.99	-441,347.17	0.07
			Base 45.897798	1,149,143.16	28.270000	707,795.99	-441,347.17	0.07
00191U102	ASGN INC COMMON STOCK USD.01							
		29,996.000	Local 64.710452	1,941,054.73	61.590000	1,847,453.64	-93,601.09	0.20
			Base 64.710452	1,941,054.73	61.590000	1,847,453.64	-93,601.09	0.20
002535300	AARON S INC COMMON STOCK USD.5							
		38,129.000	Local 27.108196	1,033,608.41	36.910000	1,407,341.39	373,732.98	0.15
			Base 27.108196	1,033,608.41	36.910000	1,407,341.39	373,732.98	0.15
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
		50,325.000	Local 38.842400	1,954,743.78	28.610000	1,439,798.25	-514,945.53	0.15
			Base 38.842400	1,954,743.78	28.610000	1,439,798.25	-514,945.53	0.15
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
		65,734.000	Local 14.490677	952,530.13	27.580000	1,812,943.72	860,413.59	0.19
			Base 14.490677	952,530.13	27.580000	1,812,943.72	860,413.59	0.19
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01							
		22,554.000	Local 116.839744	2,635,203.59	86.150000	1,943,027.10	-692,176.49	0.21
			Base 116.839744	2,635,203.59	86.150000	1,943,027.10	-692,176.49	0.21
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
		30,694.000	Local 27.208510	835,138.01	33.460000	1,027,021.24	191,883.23	0.11
			Base 27.208510	835,138.01	33.460000	1,027,021.24	191,883.23	0.11
00766T100	AECOM COMMON STOCK USD.01							
		40,496.000	Local 32.646296	1,322,044.40	38.770000	1,570,029.92	247,985.52	0.17
			Base 32.646296	1,322,044.40	38.770000	1,570,029.92	247,985.52	0.17
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
		27,929.000	Local 82.517406	2,304,628.62	66.620000	1,860,629.98	-443,998.64	0.20
			Base 82.517406	2,304,628.62	66.620000	1,860,629.98	-443,998.64	0.20
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
		8,175.000	Local 403.352029	3,297,402.84	513.100000	4,194,592.50	897,189.66	0.44
			Base 403.352029	3,297,402.84	513.100000	4,194,592.50	897,189.66	0.44

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01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
		71,605.000	Local 24.963219	1,787,491.29	8.680000	621,531.40	-1,165,959.89	0.07
			Base 24.963219	1,787,491.29	8.680000	621,531.40	-1,165,959.89	0.07
018522300	ALLETE INC COMMON STOCK							
		29,363.000	Local 67.824192	1,991,521.74	58.730000	1,724,488.99	-267,032.75	0.18
			Base 67.824192	1,991,521.74	58.730000	1,724,488.99	-267,032.75	0.18
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
		92,331.000	Local 14.368821	1,326,687.65	6.320000	583,531.92	-743,155.73	0.06
			Base 14.368821	1,326,687.65	6.320000	583,531.92	-743,155.73	0.06
023436108	AMEDISYS INC COMMON STOCK USD.001							
		18,349.000	Local 135.183230	2,480,477.08	192.050000	3,523,925.45	1,043,448.37	0.37
			Base 135.183230	2,480,477.08	192.050000	3,523,925.45	1,043,448.37	0.37
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
		77,966.000	Local 40.980020	3,195,048.22	32.300000	2,518,301.80	-676,746.42	0.27
			Base 40.980020	3,195,048.22	32.300000	2,518,301.80	-676,746.42	0.27
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		90,288.000	Local 16.636238	1,502,052.69	9.160000	827,038.08	-675,014.61	0.09
			Base 16.636238	1,502,052.69	9.160000	827,038.08	-675,014.61	0.09
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		42,475.000	Local 49.455976	2,100,642.58	60.240000	2,558,694.00	458,051.42	0.27
			Base 49.455976	2,100,642.58	60.240000	2,558,694.00	458,051.42	0.27
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		169,138.000	Local 6.488982	1,097,533.48	4.780000	808,479.64	-289,053.84	0.09
			Base 6.488982	1,097,533.48	4.780000	808,479.64	-289,053.84	0.09
038336103	APTARGROUP INC COMMON STOCK USD.01							
		36,277.000	Local 57.076109	2,070,550.00	111.390000	4,040,895.03	1,970,345.03	0.43
			Base 57.076109	2,070,550.00	111.390000	4,040,895.03	1,970,345.03	0.43
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		46,394.000	Local 37.964685	1,761,333.60	69.080000	3,204,897.52	1,443,563.92	0.34
			Base 37.964685	1,761,333.60	69.080000	3,204,897.52	1,443,563.92	0.34

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04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		56,918.000	Local 59.666895	3,396,120.31	32.240000	1,835,036.32	-1,561,083.99	0.19
			Base 59.666895	3,396,120.31	32.240000	1,835,036.32	-1,561,083.99	0.19
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
		34,261.000	Local 32.907739	1,127,452.04	67.160000	2,300,968.76	1,173,516.72	0.24
			Base 32.907739	1,127,452.04	67.160000	2,300,968.76	1,173,516.72	0.24
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		90,491.000	Local 18.216548	1,648,433.68	14.010000	1,267,778.91	-380,654.77	0.13
			Base 18.216548	1,648,433.68	14.010000	1,267,778.91	-380,654.77	0.13
05329W102	AUTONATION INC COMMON STOCK USD.01							
		33,423.000	Local 40.910687	1,367,357.90	39.480000	1,319,540.04	-47,817.86	0.14
			Base 40.910687	1,367,357.90	39.480000	1,319,540.04	-47,817.86	0.14
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		27,221.000	Local 37.952176	1,033,096.18	29.060000	791,042.26	-242,053.92	0.08
			Base 37.952176	1,033,096.18	29.060000	791,042.26	-242,053.92	0.08
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
		32,284.000	Local 33.884140	1,093,915.58	21.530000	695,074.52	-398,841.06	0.07
			Base 33.884140	1,093,915.58	21.530000	695,074.52	-398,841.06	0.07
053807103	AVNET INC COMMON STOCK USD1.0							
		57,360.000	Local 29.636587	1,699,954.63	27.240000	1,562,486.40	-137,468.23	0.17
			Base 29.636587	1,699,954.63	27.240000	1,562,486.40	-137,468.23	0.17
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		33,672.000	Local 65.629312	2,209,870.20	75.960000	2,557,725.12	347,854.92	0.27
			Base 65.629312	2,209,870.20	75.960000	2,557,725.12	347,854.92	0.27
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
		69,391.000	Local 26.413337	1,832,847.90	36.000000	2,498,076.00	665,228.10	0.26
			Base 26.413337	1,832,847.90	36.000000	2,498,076.00	665,228.10	0.26
05971J102	BANCORPSOUTH BANK COMMON STOCK							
		54,474.000	Local 20.234505	1,102,254.44	22.230000	1,210,957.02	108,702.58	0.13
			Base 20.234505	1,102,254.44	22.230000	1,210,957.02	108,702.58	0.13

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062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
		22,952.000	Local 56.336344	1,293,031.76	64.330000	1,476,502.16	183,470.40	0.16
			Base 56.336344	1,293,031.76	64.330000	1,476,502.16	183,470.40	0.16
06417N103	BANK OZK COMMON STOCK							
		68,713.000	Local 40.583909	2,788,642.13	22.490000	1,545,355.37	-1,243,286.76	0.16
			Base 40.583909	2,788,642.13	22.490000	1,545,355.37	-1,243,286.76	0.16
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
		71,943.000	Local 25.816809	1,857,338.69	7.270000	523,025.61	-1,334,313.08	0.06
			Base 25.816809	1,857,338.69	7.270000	523,025.61	-1,334,313.08	0.06
077454106	BELDEN INC COMMON STOCK USD.01							
		21,954.000	Local 71.568549	1,571,215.93	34.040000	747,314.16	-823,901.77	0.08
			Base 71.568549	1,571,215.93	34.040000	747,314.16	-823,901.77	0.08
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		12,310.000	Local 161.695243	1,990,468.44	491.320000	6,048,149.20	4,057,680.76	0.64
			Base 161.695243	1,990,468.44	491.320000	6,048,149.20	4,057,680.76	0.64
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		21,670.000	Local 99.193569	2,149,524.64	264.800000	5,738,216.00	3,588,691.36	0.61
			Base 99.193569	2,149,524.64	264.800000	5,738,216.00	3,588,691.36	0.61
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		34,917.000	Local 45.524036	1,589,562.76	61.710000	2,154,728.07	565,165.31	0.23
			Base 45.524036	1,589,562.76	61.710000	2,154,728.07	565,165.31	0.23
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
		27,958.000	Local 84.801113	2,370,869.52	58.610000	1,638,618.38	-732,251.14	0.17
			Base 84.801113	2,370,869.52	58.610000	1,638,618.38	-732,251.14	0.17
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		5,248.000	Local 319.482660	1,676,645.00	564.730000	2,963,703.04	1,287,058.04	0.31
			Base 319.482660	1,676,645.00	564.730000	2,963,703.04	1,287,058.04	0.31
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		45,439.000	Local 32.619572	1,482,200.74	21.380000	971,485.82	-510,714.92	0.10
			Base 32.619572	1,482,200.74	21.380000	971,485.82	-510,714.92	0.10

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10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		62,082.000	Local 37.513139	2,328,890.71	29.710000	1,844,456.22	-484,434.49	0.19
			Base 37.513139	2,328,890.71	29.710000	1,844,456.22	-484,434.49	0.19
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		21,230.000	Local 22.307694	473,592.35	26.350000	559,410.50	85,818.15	0.06
			Base 22.307694	473,592.35	26.350000	559,410.50	85,818.15	0.06
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		28,418.000	Local 78.408356	2,228,208.66	40.100000	1,139,561.80	-1,088,646.86	0.12
			Base 78.408356	2,228,208.66	40.100000	1,139,561.80	-1,088,646.86	0.12
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
		169,203.000	Local 17.021332	2,880,060.37	11.160000	1,888,305.48	-991,754.89	0.20
			Base 17.021332	2,880,060.37	11.160000	1,888,305.48	-991,754.89	0.20
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		132,841.000	Local 16.805287	2,232,431.09	40.200000	5,340,208.20	3,107,777.11	0.56
			Base 16.805287	2,232,431.09	40.200000	5,340,208.20	3,107,777.11	0.56
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		46,363.000	Local 29.151247	1,351,539.26	55.010000	2,550,428.63	1,198,889.37	0.27
			Base 29.151247	1,351,539.26	55.010000	2,550,428.63	1,198,889.37	0.27
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
		68,960.000	Local 34.736648	2,395,439.27	39.310000	2,710,817.60	315,378.33	0.29
			Base 34.736648	2,395,439.27	39.310000	2,710,817.60	315,378.33	0.29
125581801	CIT GROUP INC COMMON STOCK USD.01							
		53,836.000	Local 43.073285	2,318,893.35	18.140000	976,585.04	-1,342,308.31	0.10
			Base 43.073285	2,318,893.35	18.140000	976,585.04	-1,342,308.31	0.10
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01							
		85,893.000	Local 17.140074	1,472,212.37	14.350000	1,232,564.55	-239,647.82	0.13
			Base 17.140074	1,472,212.37	14.350000	1,232,564.55	-239,647.82	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01							
		106,035.000	Local 10.174157	1,078,816.71	10.190000	1,080,496.65	1,679.94	0.11
			Base 10.174157	1,078,816.71	10.190000	1,080,496.65	1,679.94	0.11

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12685J105	CABLE ONE INC COMMON STOCK USD.01							
		2,859.000	Local 631.286768	1,804,848.87	1,886.890000	5,394,618.51	3,589,769.64	0.57
			Base 631.286768	1,804,848.87	1,886.890000	5,394,618.51	3,589,769.64	0.57
127055101	CABOT CORP COMMON STOCK USD1.0							
		32,361.000	Local 31.804317	1,029,219.49	35.720000	1,155,934.92	126,715.43	0.12
			Base 31.804317	1,029,219.49	35.720000	1,155,934.92	126,715.43	0.12
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001							
		16,558.000	Local 128.464534	2,127,115.76	144.860000	2,398,591.88	271,476.12	0.25
			Base 128.464534	2,127,115.76	144.860000	2,398,591.88	271,476.12	0.25
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1							
		14,201.000	Local 173.976494	2,470,640.19	250.780000	3,561,326.78	1,090,686.59	0.38
			Base 173.976494	2,470,640.19	250.780000	3,561,326.78	1,090,686.59	0.38
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01							
		317,683.000	Local 9.434817	2,997,281.11	11.390000	3,618,409.37	621,128.26	0.38
			Base 9.434817	2,997,281.11	11.390000	3,618,409.37	621,128.26	0.38
133131102	CAMDEN PROPERTY TRUST REIT USD.01							
		54,961.000	Local 60.068809	3,301,441.82	91.570000	5,032,778.77	1,731,336.95	0.53
			Base 60.068809	3,301,441.82	91.570000	5,032,778.77	1,731,336.95	0.53
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1							
		21,290.000	Local 100.636558	2,142,552.32	42.080000	895,883.20	-1,246,669.12	0.09
			Base 100.636558	2,142,552.32	42.080000	895,883.20	-1,246,669.12	0.09
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
		32,154.000	Local 62.916590	2,023,020.04	119.860000	3,853,978.44	1,830,958.40	0.41
			Base 62.916590	2,023,020.04	119.860000	3,853,978.44	1,830,958.40	0.41
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		27,095.000	Local 39.278126	1,064,240.83	23.370000	633,210.15	-431,030.68	0.07
			Base 39.278126	1,064,240.83	23.370000	633,210.15	-431,030.68	0.07
146229109	CARTER S INC COMMON STOCK USD.01							
		25,094.000	Local 57.819806	1,450,930.20	85.910000	2,155,825.54	704,895.34	0.23
			Base 57.819806	1,450,930.20	85.910000	2,155,825.54	704,895.34	0.23

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
		20,930.000	Local 108.523107	2,271,388.63	159.730000	3,343,148.90	1,071,760.27	0.35
			Base 108.523107	2,271,388.63	159.730000	3,343,148.90	1,071,760.27	0.35
148806102	CATALENT INC COMMON STOCK USD.01							
		87,859.000	Local 37.946508	3,333,942.26	77.730000	6,829,280.07	3,495,337.81	0.72
			Base 37.946508	3,333,942.26	77.730000	6,829,280.07	3,495,337.81	0.72
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		43,046.000	Local 17.885605	769,903.75	27.190000	1,170,420.74	400,516.99	0.12
			Base 17.885605	769,903.75	27.190000	1,170,420.74	400,516.99	0.12
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
		57,224.000	Local 63.153441	3,613,892.48	68.870000	3,941,016.88	327,124.40	0.42
			Base 63.153441	3,613,892.48	68.870000	3,941,016.88	327,124.40	0.42
15872M104	CHAMPIONX CORP COMMON STOCK USD.01							
		43,978.000	Local 38.123184	1,676,581.38	9.070000	398,880.46	-1,277,700.92	0.04
			Base 38.123184	1,676,581.38	9.070000	398,880.46	-1,277,700.92	0.04
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		27,751.000	Local 61.819034	1,715,540.01	179.660000	4,985,744.66	3,270,204.65	0.53
			Base 61.819034	1,715,540.01	179.660000	4,985,744.66	3,270,204.65	0.53
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		23,324.000	Local 27.599033	643,719.84	21.480000	500,999.52	-142,720.32	0.05
			Base 27.599033	643,719.84	21.480000	500,999.52	-142,720.32	0.05
16359R103	CHEMED CORP COMMON STOCK USD1.0							
		9,115.000	Local 342.168770	3,118,868.34	478.510000	4,361,618.65	1,242,750.31	0.46
			Base 342.168770	3,118,868.34	478.510000	4,361,618.65	1,242,750.31	0.46
163851108	CHEMOURS CO/THE COMMON STOCK							
		92,929.000	Local 20.876462	1,940,028.74	13.110000	1,218,299.19	-721,729.55	0.13
			Base 20.876462	1,940,028.74	13.110000	1,218,299.19	-721,729.55	0.13
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01							
		18,101.000	Local 98.313826	1,779,578.56	80.830000	1,463,103.83	-316,474.73	0.15
			Base 98.313826	1,779,578.56	80.830000	1,463,103.83	-316,474.73	0.15

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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171484108	CHURCHILL DOWNS INC COMMON STOCK							
		20,168.000	Local 56.857574	1,146,703.55	132.670000	2,675,688.56	1,528,985.01	0.28
			Base 56.857574	1,146,703.55	132.670000	2,675,688.56	1,528,985.01	0.28
171779309	CIENA CORP COMMON STOCK USD.01							
		87,850.000	Local 23.197768	2,037,923.91	55.260000	4,854,591.00	2,816,667.09	0.51
			Base 23.197768	2,037,923.91	55.260000	4,854,591.00	2,816,667.09	0.51
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01							
		57,847.000	Local 27.905627	1,614,256.81	26.280000	1,520,219.16	-94,037.65	0.16
			Base 27.905627	1,614,256.81	26.280000	1,520,219.16	-94,037.65	0.16
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
		60,530.000	Local 24.645552	1,491,795.24	15.030000	909,765.90	-582,029.34	0.10
			Base 24.645552	1,491,795.24	15.030000	909,765.90	-582,029.34	0.10
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001							
		32,847.000	Local 58.113351	1,908,849.25	72.480000	2,380,750.56	471,901.31	0.25
			Base 58.113351	1,908,849.25	72.480000	2,380,750.56	471,901.31	0.25
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
		29,159.000	Local 45.311311	1,321,232.52	59.390000	1,731,753.01	410,520.49	0.18
			Base 45.311311	1,321,232.52	59.390000	1,731,753.01	410,520.49	0.18
192422103	COGNEX CORP COMMON STOCK USD.002							
		97,073.000	Local 27.138542	2,634,419.68	56.740000	5,507,922.02	2,873,502.34	0.58
			Base 27.138542	2,634,419.68	56.740000	5,507,922.02	2,873,502.34	0.58
192479103	COHERENT INC COMMON STOCK USD.01							
		13,729.000	Local 180.830575	2,482,622.97	145.210000	1,993,588.09	-489,034.88	0.21
			Base 180.830575	2,482,622.97	145.210000	1,993,588.09	-489,034.88	0.21
194014106	COLFAX CORP COMMON STOCK USD.001							
		47,478.000	Local 27.998069	1,329,292.30	28.060000	1,332,232.68	2,940.38	0.14
			Base 27.998069	1,329,292.30	28.060000	1,332,232.68	2,940.38	0.14
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK							
		16,486.000	Local 96.463516	1,590,297.53	73.060000	1,204,467.16	-385,830.37	0.13
			Base 96.463516	1,590,297.53	73.060000	1,204,467.16	-385,830.37	0.13

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0							
		59,010.000	Local 33.546013	1,979,550.20	63.730000	3,760,707.30	1,781,157.10	0.40
			Base 33.546013	1,979,550.20	63.730000	3,760,707.30	1,781,157.10	0.40
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
		67,395.000	Local 15.130244	1,019,702.77	17.160000	1,156,498.20	136,795.43	0.12
			Base 15.130244	1,019,702.77	17.160000	1,156,498.20	136,795.43	0.12
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
		23,895.000	Local 66.140432	1,580,425.62	40.460000	966,791.70	-613,633.92	0.10
			Base 66.140432	1,580,425.62	40.460000	966,791.70	-613,633.92	0.10
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01							
		19,242.000	Local 79.530949	1,530,334.53	48.180000	927,079.56	-603,254.97	0.10
			Base 79.530949	1,530,334.53	48.180000	927,079.56	-603,254.97	0.10
21870Q105	CORESITE REALTY CORP REIT USD.01							
		21,464.000	Local 106.835445	2,293,116.00	124.820000	2,679,136.48	386,020.48	0.28
			Base 106.835445	2,293,116.00	124.820000	2,679,136.48	386,020.48	0.28
21871D103	CORELOGIC INC COMMON STOCK USD1.0							
		45,185.000	Local 23.401569	1,057,399.90	49.560000	2,239,368.60	1,181,968.70	0.24
			Base 23.401569	1,057,399.90	49.560000	2,239,368.60	1,181,968.70	0.24
21871N101	CORECIVIC INC REIT USD.01							
		75,950.000	Local 27.248112	2,069,494.13	12.030000	913,678.50	-1,155,815.63	0.10
			Base 27.248112	2,069,494.13	12.030000	913,678.50	-1,155,815.63	0.10
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01							
		63,652.000	Local 30.262702	1,926,281.52	24.970000	1,589,390.44	-336,891.08	0.17
			Base 30.262702	1,926,281.52	24.970000	1,589,390.44	-336,891.08	0.17
222795502	COUSINS PROPERTIES INC REIT USD1.0							
		83,326.000	Local 37.552495	3,129,099.18	31.120000	2,593,105.12	-535,994.06	0.27
			Base 37.552495	3,129,099.18	31.120000	2,593,105.12	-535,994.06	0.27
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
		13,670.000	Local 145.995428	1,995,757.50	107.130000	1,464,467.10	-531,290.40	0.15
			Base 145.995428	1,995,757.50	107.130000	1,464,467.10	-531,290.40	0.15

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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View Date: June 9, 2020

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224399105	CRANE CO COMMON STOCK USD1.0							
		28,972.000	Local 44.303633	1,283,564.86	55.720000	1,614,319.84	330,754.98	0.17
			Base 44.303633	1,283,564.86	55.720000	1,614,319.84	330,754.98	0.17
225447101	CREE INC COMMON STOCK USD.00125							
		61,226.000	Local 36.330965	2,224,399.66	52.690000	3,225,997.94	1,001,598.28	0.34
			Base 36.330965	2,224,399.66	52.690000	3,225,997.94	1,001,598.28	0.34
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
		32,342.000	Local 66.348416	2,145,840.47	75.970000	2,457,021.74	311,181.27	0.26
			Base 66.348416	2,145,840.47	75.970000	2,457,021.74	311,181.27	0.26
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
		24,237.000	Local 78.068247	1,892,140.10	100.300000	2,430,971.10	538,831.00	0.26
			Base 78.068247	1,892,140.10	100.300000	2,430,971.10	538,831.00	0.26
23283R100	CYRUSONE INC REIT USD.01							
		64,320.000	Local 54.157315	3,483,398.50	74.340000	4,781,548.80	1,298,150.30	0.51
			Base 54.157315	3,483,398.50	74.340000	4,781,548.80	1,298,150.30	0.51
235825205	DANA INC COMMON STOCK USD.01							
		81,858.000	Local 19.653021	1,608,757.01	12.640000	1,034,685.12	-574,071.89	0.11
			Base 19.653021	1,608,757.01	12.640000	1,034,685.12	-574,071.89	0.11
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
		92,974.000	Local 27.441518	2,551,347.71	23.310000	2,167,223.94	-384,123.77	0.23
			Base 27.441518	2,551,347.71	23.310000	2,167,223.94	-384,123.77	0.23
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01							
		15,911.000	Local 79.810395	1,269,863.19	182.530000	2,904,234.83	1,634,371.64	0.31
			Base 79.810395	1,269,863.19	182.530000	2,904,234.83	1,634,371.64	0.31
248019101	DELUXE CORP COMMON STOCK USD1.0							
		23,927.000	Local 27.395060	655,481.59	23.330000	558,216.91	-97,264.68	0.06
			Base 27.395060	655,481.59	23.330000	558,216.91	-97,264.68	0.06
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		36,095.000	Local 32.782091	1,183,269.56	36.060000	1,301,585.70	118,316.14	0.14
			Base 32.782091	1,183,269.56	36.060000	1,301,585.70	118,316.14	0.14

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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254067101	DILLARDS INC CL A COMMON STOCK							
		5,595.000	Local 53.206357	297,689.57	30.010000	167,905.95	-129,783.62	0.02
			Base 53.206357	297,689.57	30.010000	167,905.95	-129,783.62	0.02
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
		135,562.000	Local 19.084621	2,587,149.36	3.580000	485,311.96	-2,101,837.40	0.05
			Base 19.084621	2,587,149.36	3.580000	485,311.96	-2,101,837.40	0.05
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		18,837.000	Local 111.892833	2,107,725.29	385.840000	7,268,068.08	5,160,342.79	0.77
			Base 111.892833	2,107,725.29	385.840000	7,268,068.08	5,160,342.79	0.77
257559203	DOMTAR CORP COMMON STOCK USD.01							
		32,527.000	Local 45.904868	1,493,147.64	20.400000	663,550.80	-829,596.84	0.07
			Base 45.904868	1,493,147.64	20.400000	663,550.80	-829,596.84	0.07
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
		71,880.000	Local 30.110995	2,164,378.31	47.450000	3,410,706.00	1,246,327.69	0.36
			Base 30.110995	2,164,378.31	47.450000	3,410,706.00	1,246,327.69	0.36
25960P109	DOUGLAS EMMETT INC REIT USD.01							
		93,558.000	Local 31.898709	2,984,379.41	29.360000	2,746,862.88	-237,516.53	0.29
			Base 31.898709	2,984,379.41	29.360000	2,746,862.88	-237,516.53	0.29
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001							
		47,049.000	Local 55.409182	2,606,946.59	63.870000	3,005,019.63	398,073.04	0.32
			Base 55.409182	2,606,946.59	63.870000	3,005,019.63	398,073.04	0.32
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		17,903.000	Local 77.749513	1,391,949.54	42.100000	753,716.30	-638,233.24	0.08
			Base 77.749513	1,391,949.54	42.100000	753,716.30	-638,233.24	0.08
26884L109	EQT CORP COMMON STOCK							
		145,401.000	Local 17.290646	2,514,077.27	13.340000	1,939,649.34	-574,427.93	0.21
			Base 17.290646	2,514,077.27	13.340000	1,939,649.34	-574,427.93	0.21
26884U109	EPR PROPERTIES REIT USD.01							
		44,552.000	Local 55.237426	2,460,937.82	31.570000	1,406,506.64	-1,054,431.18	0.15
			Base 55.237426	2,460,937.82	31.570000	1,406,506.64	-1,054,431.18	0.15

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26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
		23,640.000	Local 70.539694	1,667,558.37	66.760000	1,578,206.40	-89,351.97	0.17
			Base 70.539694	1,667,558.37	66.760000	1,578,206.40	-89,351.97	0.17
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
		82,666.000	Local 26.154438	2,162,082.77	34.950000	2,889,176.70	727,093.93	0.31
			Base 26.154438	2,162,082.77	34.950000	2,889,176.70	727,093.93	0.31
277276101	EASTGROUP PROPERTIES INC REIT							
		21,845.000	Local 117.838016	2,574,171.45	116.250000	2,539,481.25	-34,690.20	0.27
			Base 117.838016	2,574,171.45	116.250000	2,539,481.25	-34,690.20	0.27
278265103	EATON VANCE CORP COMMON STOCK USD.00390625							
		64,360.000	Local 30.974865	1,993,542.30	36.050000	2,320,178.00	326,635.70	0.25
			Base 30.974865	1,993,542.30	36.050000	2,320,178.00	326,635.70	0.25
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
		30,812.000	Local 43.371287	1,336,356.08	30.420000	937,301.04	-399,055.04	0.10
			Base 43.371287	1,336,356.08	30.420000	937,301.04	-399,055.04	0.10
28470R102	ELDORADO RESORTS INC COMMON STOCK							
		37,094.000	Local 36.179518	1,342,043.04	35.460000	1,315,353.24	-26,689.80	0.14
			Base 36.179518	1,342,043.04	35.460000	1,315,353.24	-26,689.80	0.14
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
		31,905.000	Local 53.517233	1,707,467.33	63.550000	2,027,562.75	320,095.42	0.21
			Base 53.517233	1,707,467.33	63.550000	2,027,562.75	320,095.42	0.21
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
		55,970.000	Local 46.779850	2,618,268.23	73.250000	4,099,802.50	1,481,534.27	0.43
			Base 46.779850	2,618,268.23	73.250000	4,099,802.50	1,481,534.27	0.43
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
		36,570.000	Local 29.595472	1,082,306.40	43.880000	1,604,691.60	522,385.20	0.17
			Base 29.595472	1,082,306.40	43.880000	1,604,691.60	522,385.20	0.17
29275Y102	ENERSYS COMMON STOCK USD.01							
		24,046.000	Local 66.516862	1,599,464.47	63.300000	1,522,111.80	-77,352.67	0.16
			Base 66.516862	1,599,464.47	63.300000	1,522,111.80	-77,352.67	0.16

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FUND: ATZ4



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29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
		15,144.000	Local 64.287000	973,562.33	58.190000	881,229.36	-92,332.97	0.09
			Base 64.287000	973,562.33	58.190000	881,229.36	-92,332.97	0.09
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK							
		117,346.000	Local 19.742486	2,316,701.82	8.090000	949,329.14	-1,367,372.68	0.10
			Base 19.742486	2,316,701.82	8.090000	949,329.14	-1,367,372.68	0.10
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
		122,638.000	Local 25.305734	3,103,444.63	43.760000	5,366,638.88	2,263,194.25	0.57
			Base 25.305734	3,103,444.63	43.760000	5,366,638.88	2,263,194.25	0.57
29786A106	ETSY INC COMMON STOCK USD.001							
		67,277.000	Local 53.969603	3,630,913.01	80.980000	5,448,091.46	1,817,178.45	0.58
			Base 53.969603	3,630,913.01	80.980000	5,448,091.46	1,817,178.45	0.58
29977A105	EVERCORE INC A COMMON STOCK USD.01							
		22,216.000	Local 79.911115	1,775,305.32	55.110000	1,224,323.76	-550,981.56	0.13
			Base 79.911115	1,775,305.32	55.110000	1,224,323.76	-550,981.56	0.13
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
		172,686.000	Local 20.996862	3,625,864.03	24.710000	4,267,071.06	641,207.03	0.45
			Base 20.996862	3,625,864.03	24.710000	4,267,071.06	641,207.03	0.45
302520101	FNB CORP COMMON STOCK USD.01							
		184,937.000	Local 12.167905	2,250,295.80	7.410000	1,370,383.17	-879,912.63	0.14
			Base 12.167905	2,250,295.80	7.410000	1,370,383.17	-879,912.63	0.14
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
		21,418.000	Local 110.317114	2,362,771.95	120.460000	2,580,012.28	217,240.33	0.27
			Base 110.317114	2,362,771.95	120.460000	2,580,012.28	217,240.33	0.27
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01							
		21,661.000	Local 106.311917	2,302,822.43	307.510000	6,660,974.11	4,358,151.68	0.70
			Base 106.311917	2,302,822.43	307.510000	6,660,974.11	4,358,151.68	0.70
303250104	FAIR ISAAC CORP COMMON STOCK USD.01							
		16,476.000	Local 88.002401	1,449,927.56	402.650000	6,634,061.40	5,184,133.84	0.70
			Base 88.002401	1,449,927.56	402.650000	6,634,061.40	5,184,133.84	0.70

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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314211103	FEDERATED HERMES INC COMMON STOCK							
		54,711.000	Local 22.762795	1,245,375.29	22.140000	1,211,301.54	-34,073.75	0.13
			Base 22.762795	1,245,375.29	22.140000	1,211,301.54	-34,073.75	0.13
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
		63,839.000	Local 24.182656	1,543,796.55	50.490000	3,223,231.11	1,679,434.56	0.34
			Base 24.182656	1,543,796.55	50.490000	3,223,231.11	1,679,434.56	0.34
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
		77,282.000	Local 27.607796	2,133,585.72	30.640000	2,367,920.48	234,334.76	0.25
			Base 27.607796	2,133,585.72	30.640000	2,367,920.48	234,334.76	0.25
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625							
		176,772.000	Local 13.365466	2,362,640.22	9.350000	1,652,818.20	-709,822.02	0.17
			Base 13.365466	2,362,640.22	9.350000	1,652,818.20	-709,822.02	0.17
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
		72,198.000	Local 26.183036	1,890,362.80	37.880000	2,734,860.24	844,497.44	0.29
			Base 26.183036	1,890,362.80	37.880000	2,734,860.24	844,497.44	0.29
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		43,122.000	Local 34.353123	1,481,375.36	46.620000	2,010,347.64	528,972.28	0.21
			Base 34.353123	1,481,375.36	46.620000	2,010,347.64	528,972.28	0.21
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
		24,316.000	Local 88.859409	2,160,705.39	69.770000	1,696,527.32	-464,178.07	0.18
			Base 88.859409	2,160,705.39	69.770000	1,696,527.32	-464,178.07	0.18
33829M101	FIVE BELOW COMMON STOCK USD.01							
		31,663.000	Local 80.127250	2,537,069.13	104.650000	3,313,532.95	776,463.82	0.35
			Base 80.127250	2,537,069.13	104.650000	3,313,532.95	776,463.82	0.35
343412102	FLUOR CORP COMMON STOCK USD.01							
		79,634.000	Local 28.550851	2,273,618.46	11.610000	924,550.74	-1,349,067.72	0.10
			Base 28.550851	2,273,618.46	11.610000	924,550.74	-1,349,067.72	0.10
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
		109,291.000	Local 15.245453	1,666,190.78	23.590000	2,578,174.69	911,983.91	0.27
			Base 15.245453	1,666,190.78	23.590000	2,578,174.69	911,983.91	0.27

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Holdings

ST OF AZ POOL 203 MID CAP

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FUND: ATZ4



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As of: May 31, 2020

View Date: June 9, 2020

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344849104	FOOT LOCKER INC COMMON STOCK USD.01							
		60,797.000	Local 36.243064	2,203,469.56	27.700000	1,684,076.90	-519,392.66	0.18
			Base 36.243064	2,203,469.56	27.700000	1,684,076.90	-519,392.66	0.18
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
		93,234.000	Local 10.835950	1,010,278.99	11.210000	1,045,153.14	34,874.15	0.11
			Base 10.835950	1,010,278.99	11.210000	1,045,153.14	34,874.15	0.11
361448103	GATX CORP COMMON STOCK USD.625							
		19,955.000	Local 38.435713	766,984.65	62.740000	1,251,976.70	484,992.05	0.13
			Base 38.435713	766,984.65	62.740000	1,251,976.70	484,992.05	0.13
36162J106	GEO GROUP INC/THE REIT USD.01							
		69,021.000	Local 26.916175	1,857,781.29	11.980000	826,871.58	-1,030,909.71	0.09
			Base 26.916175	1,857,781.29	11.980000	826,871.58	-1,030,909.71	0.09
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01							
		35,550.000	Local 108.939394	3,872,795.47	111.270000	3,955,648.50	82,853.03	0.42
			Base 108.939394	3,872,795.47	111.270000	3,955,648.50	82,853.03	0.42
371901109	GENTEX CORP COMMON STOCK USD.06							
		143,656.000	Local 12.836997	1,844,111.68	26.440000	3,798,264.64	1,954,152.96	0.40
			Base 12.836997	1,844,111.68	26.440000	3,798,264.64	1,954,152.96	0.40
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		286,035.000	Local 4.794058	1,371,268.38	3.050000	872,406.75	-498,861.63	0.09
			Base 4.794058	1,371,268.38	3.050000	872,406.75	-498,861.63	0.09
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
		43,703.000	Local 30.274942	1,323,105.81	54.650000	2,388,368.95	1,065,263.14	0.25
			Base 30.274942	1,323,105.81	54.650000	2,388,368.95	1,065,263.14	0.25
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
		132,148.000	Local 17.933271	2,369,845.96	7.610000	1,005,646.28	-1,364,199.68	0.11
			Base 17.933271	2,369,845.96	7.610000	1,005,646.28	-1,364,199.68	0.11
384109104	GRACO INC COMMON STOCK USD1.0							
		94,738.000	Local 19.546629	1,851,808.57	48.210000	4,567,318.98	2,715,510.41	0.48
			Base 19.546629	1,851,808.57	48.210000	4,567,318.98	2,715,510.41	0.48

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ST OF AZ POOL 203 MID CAP

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View Date: June 9, 2020

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384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
		2,497.000	Local 443.139563	1,106,519.49	358.230000	894,500.31	-212,019.18	0.09
			Base 443.139563	1,106,519.49	358.230000	894,500.31	-212,019.18	0.09
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
		27,414.000	Local 93.492498	2,563,003.33	97.590000	2,675,332.26	112,328.93	0.28
			Base 93.492498	2,563,003.33	97.590000	2,675,332.26	112,328.93	0.28
397624107	GREIF INC CL A COMMON STOCK							
		14,931.000	Local 49.217793	734,870.86	33.980000	507,355.38	-227,515.48	0.05
			Base 49.217793	734,870.86	33.980000	507,355.38	-227,515.48	0.05
400110102	GRUBHUB INC COMMON STOCK USD.0001							
		51,909.000	Local 56.628629	2,939,535.50	56.740000	2,945,316.66	5,781.16	0.31
			Base 56.628629	2,939,535.50	56.740000	2,945,316.66	5,781.16	0.31
404251100	HNI CORP COMMON STOCK USD1.0							
		24,365.000	Local 30.941496	753,889.56	25.470000	620,576.55	-133,313.01	0.07
			Base 30.941496	753,889.56	25.470000	620,576.55	-133,313.01	0.07
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
		28,781.000	Local 95.430379	2,746,581.75	109.680000	3,156,700.08	410,118.33	0.33
			Base 95.430379	2,746,581.75	109.680000	3,156,700.08	410,118.33	0.33
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
		45,673.000	Local 24.987400	1,141,249.51	31.480000	1,437,786.04	296,536.53	0.15
			Base 24.987400	1,141,249.51	31.480000	1,437,786.04	296,536.53	0.15
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
		49,573.000	Local 32.222687	1,597,375.25	21.620000	1,071,768.26	-525,606.99	0.11
			Base 32.222687	1,597,375.25	21.620000	1,071,768.26	-525,606.99	0.11
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
		22,399.000	Local 60.438345	1,353,758.50	100.350000	2,247,739.65	893,981.15	0.24
			Base 60.438345	1,353,758.50	100.350000	2,247,739.65	893,981.15	0.24
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
		61,899.000	Local 28.017720	1,734,268.86	39.460000	2,442,534.54	708,265.68	0.26
			Base 28.017720	1,734,268.86	39.460000	2,442,534.54	708,265.68	0.26

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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As of: May 31, 2020

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421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
		43,136.000	Local 46.808787	2,019,143.83	23.920000	1,031,813.12	-987,330.71	0.11
			Base 46.808787	2,019,143.83	23.920000	1,031,813.12	-987,330.71	0.11
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01							
		75,977.000	Local 30.559435	2,321,814.22	30.700000	2,332,493.90	10,679.68	0.25
			Base 30.559435	2,321,814.22	30.700000	2,332,493.90	10,679.68	0.25
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001							
		40,302.000	Local 85.056244	3,427,936.75	61.970000	2,497,514.94	-930,421.81	0.26
			Base 85.056244	3,427,936.75	61.970000	2,497,514.94	-930,421.81	0.26
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
		58,910.000	Local 35.062606	2,065,538.13	38.270000	2,254,485.70	188,947.57	0.24
			Base 35.062606	2,065,538.13	38.270000	2,254,485.70	188,947.57	0.24
431475102	HILL ROM HOLDINGS INC COMMON STOCK							
		37,946.000	Local 52.763392	2,002,159.68	101.670000	3,857,969.82	1,855,810.14	0.41
			Base 52.763392	2,002,159.68	101.670000	3,857,969.82	1,855,810.14	0.41
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
		88,159.000	Local 21.617915	1,905,813.81	14.470000	1,275,660.73	-630,153.08	0.13
			Base 21.617915	1,905,813.81	14.470000	1,275,660.73	-630,153.08	0.13
443510607	HUBBELL INC COMMON STOCK USD.01							
		30,849.000	Local 72.915681	2,249,375.85	122.420000	3,776,534.58	1,527,158.73	0.40
			Base 72.915681	2,249,375.85	122.420000	3,776,534.58	1,527,158.73	0.40
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
		10,920.000	Local 232.166829	2,535,261.77	199.620000	2,179,850.40	-355,411.37	0.23
			Base 232.166829	2,535,261.77	199.620000	2,179,850.40	-355,411.37	0.23
45073V108	ITT INC COMMON STOCK USD1.0							
		49,765.000	Local 28.360114	1,411,341.09	57.700000	2,871,440.50	1,460,099.41	0.30
			Base 28.360114	1,411,341.09	57.700000	2,871,440.50	1,460,099.41	0.30
451107106	IDACORP INC COMMON STOCK							
		28,613.000	Local 50.433110	1,443,042.59	93.230000	2,667,589.99	1,224,547.40	0.28
			Base 50.433110	1,443,042.59	93.230000	2,667,589.99	1,224,547.40	0.28

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Holdings

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



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45688C107	INGEVITY CORP COMMON STOCK USD.01	23,830.000	Local 94.532647	2,252,712.97	52.670000	1,255,126.10	-997,586.87	0.13
			Base 94.532647	2,252,712.97	52.670000	1,255,126.10	-997,586.87	0.13
457187102	INGREDION INC COMMON STOCK USD.01	37,944.000	Local 53.377220	2,025,345.23	84.230000	3,196,023.12	1,170,677.89	0.34
			Base 53.377220	2,025,345.23	84.230000	3,196,023.12	1,170,677.89	0.34
45778Q107	INSPERITY INC COMMON STOCK USD.01	21,365.000	Local 91.604677	1,957,133.93	51.840000	1,107,561.60	-849,572.33	0.12
			Base 91.604677	1,957,133.93	51.840000	1,107,561.60	-849,572.33	0.12
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	40,479.000	Local 60.329689	2,442,085.48	52.110000	2,109,360.69	-332,724.79	0.22
			Base 60.329689	2,442,085.48	52.110000	2,109,360.69	-332,724.79	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	43,567.000	Local 56.569763	2,464,574.85	42.350000	1,845,062.45	-619,512.40	0.20
			Base 56.569763	2,464,574.85	42.350000	1,845,062.45	-619,512.40	0.20
45867G101	INTERDIGITAL INC COMMON STOCK USD.01	17,704.000	Local 42.162438	746,443.81	54.970000	973,188.88	226,745.07	0.10
			Base 42.162438	746,443.81	54.970000	973,188.88	226,745.07	0.10
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	32,624.000	Local 22.794511	743,648.12	30.780000	1,004,166.72	260,518.60	0.11
			Base 22.794511	743,648.12	30.780000	1,004,166.72	260,518.60	0.11
464287507	ISHARES CORE S+P MID CAP ETF ISHARES CORE S+P MIDCAP ETF	70,000.000	Local 138.580000	9,700,600.00	176.120000	12,328,400.00	2,627,800.00	1.30
			Base 138.580000	9,700,600.00	176.120000	12,328,400.00	2,627,800.00	1.30
46590V100	JBG SMITH PROPERTIES REIT USD.01	67,054.000	Local 36.256615	2,431,151.08	29.730000	1,993,515.42	-437,635.66	0.21
			Base 36.256615	2,431,151.08	29.730000	1,993,515.42	-437,635.66	0.21
466313103	JABIL INC COMMON STOCK USD.001	78,819.000	Local 22.747048	1,792,899.60	29.920000	2,358,264.48	565,364.88	0.25
			Base 22.747048	1,792,899.60	29.920000	2,358,264.48	565,364.88	0.25

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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466367109	JACK IN THE BOX INC COMMON STOCK USD.01							
		13,435.000	Local 83.844463	1,126,450.36	67.020000	900,413.70	-226,036.66	0.10
			Base 83.844463	1,126,450.36	67.020000	900,413.70	-226,036.66	0.10
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
		135,824.000	Local 17.826216	2,421,227.90	14.650000	1,989,821.60	-431,406.30	0.21
			Base 17.826216	2,421,227.90	14.650000	1,989,821.60	-431,406.30	0.21
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
		164,077.000	Local 12.166309	1,996,211.44	10.070000	1,652,255.39	-343,956.05	0.17
			Base 12.166309	1,996,211.44	10.070000	1,652,255.39	-343,956.05	0.17
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		29,294.000	Local 96.033036	2,813,191.75	102.400000	2,999,705.60	186,513.85	0.32
			Base 96.033036	2,813,191.75	102.400000	2,999,705.60	186,513.85	0.32
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
		26,328.000	Local 78.252663	2,060,236.11	78.300000	2,061,482.40	1,246.29	0.22
			Base 78.252663	2,060,236.11	78.300000	2,061,482.40	1,246.29	0.22
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
		73,103.000	Local 22.697428	1,659,250.05	14.350000	1,049,028.05	-610,222.00	0.11
			Base 22.697428	1,659,250.05	14.350000	1,049,028.05	-610,222.00	0.11
48242W106	KBR INC COMMON STOCK USD.001							
		80,607.000	Local 25.312971	2,040,402.63	23.450000	1,890,234.15	-150,168.48	0.20
			Base 25.312971	2,040,402.63	23.450000	1,890,234.15	-150,168.48	0.20
48666K109	KB HOME COMMON STOCK USD1.0							
		48,732.000	Local 16.323666	795,484.89	33.080000	1,612,054.56	816,569.67	0.17
			Base 16.323666	795,484.89	33.080000	1,612,054.56	816,569.67	0.17
488401100	KEMPER CORP COMMON STOCK USD.1							
		35,575.000	Local 44.840849	1,595,213.20	63.400000	2,255,455.00	660,241.80	0.24
			Base 44.840849	1,595,213.20	63.400000	2,255,455.00	660,241.80	0.24
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
		47,101.000	Local 29.334935	1,381,704.79	27.740000	1,306,581.74	-75,123.05	0.14
			Base 29.334935	1,381,704.79	27.740000	1,306,581.74	-75,123.05	0.14

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
49427F108	KILROY REALTY CORP REIT USD.01	55,470.000	Local 60.788320	3,371,928.12	57.120000	3,168,446.40	-203,481.72	0.33
			Base 60.788320	3,371,928.12	57.120000	3,168,446.40	-203,481.72	0.33
497266106	KIRBY CORP COMMON STOCK USD.1	34,089.000	Local 54.182049	1,847,011.88	51.280000	1,748,083.92	-98,927.96	0.18
			Base 54.182049	1,847,011.88	51.280000	1,748,083.92	-98,927.96	0.18
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	69,804.000	Local 37.724481	2,633,319.67	41.610000	2,904,544.44	271,224.77	0.31
			Base 37.724481	2,633,319.67	41.610000	2,904,544.44	271,224.77	0.31
50187A107	LHC GROUP INC COMMON STOCK USD.01	16,579.000	Local 122.244564	2,026,692.63	162.510000	2,694,253.29	667,560.66	0.28
			Base 122.244564	2,026,692.63	162.510000	2,694,253.29	667,560.66	0.28
512816109	LAMAR ADVERTISING CO A REIT USD.001	48,830.000	Local 44.096622	2,153,238.03	66.300000	3,237,429.00	1,084,190.97	0.34
			Base 44.096622	2,153,238.03	66.300000	3,237,429.00	1,084,190.97	0.34
513847103	LANCASTER COLONY CORP COMMON STOCK	11,246.000	Local 78.775734	885,911.90	153.460000	1,725,811.16	839,899.26	0.18
			Base 78.775734	885,911.90	153.460000	1,725,811.16	839,899.26	0.18
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01	22,471.000	Local 56.011061	1,258,624.55	116.260000	2,612,478.46	1,353,853.91	0.28
			Base 56.011061	1,258,624.55	116.260000	2,612,478.46	1,353,853.91	0.28
521865204	LEAR CORP COMMON STOCK USD.01	31,253.000	Local 131.880706	4,121,667.71	106.050000	3,314,380.65	-807,287.06	0.35
			Base 131.880706	4,121,667.71	106.050000	3,314,380.65	-807,287.06	0.35
524901105	LEGG MASON INC COMMON STOCK USD.1	46,320.000	Local 33.965995	1,573,304.89	49.830000	2,308,125.60	734,820.71	0.24
			Base 33.965995	1,573,304.89	49.830000	2,308,125.60	734,820.71	0.24
52603B107	LENDINGTREE INC COMMON STOCK USD.01	4,372.000	Local 326.371228	1,426,895.01	260.020000	1,136,807.44	-290,087.57	0.12
			Base 326.371228	1,426,895.01	260.020000	1,136,807.44	-290,087.57	0.12

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Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01							
		19,946.000	Local 83.140186	1,658,314.15	213.840000	4,265,252.64	2,606,938.49	0.45
			Base 83.140186	1,658,314.15	213.840000	4,265,252.64	2,606,938.49	0.45
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
		9,387.000	Local 151.528273	1,422,395.90	101.570000	953,437.59	-468,958.31	0.10
			Base 151.528273	1,422,395.90	101.570000	953,437.59	-468,958.31	0.10
53223X107	LIFE STORAGE INC REIT USD.01							
		26,539.000	Local 101.656463	2,697,860.86	97.480000	2,587,021.72	-110,839.14	0.27
			Base 101.656463	2,697,860.86	97.480000	2,587,021.72	-110,839.14	0.27
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
		34,764.000	Local 44.614414	1,550,975.50	82.170000	2,856,557.88	1,305,582.38	0.30
			Base 44.614414	1,550,975.50	82.170000	2,856,557.88	1,305,582.38	0.30
537008104	LITTELFUSE INC COMMON STOCK USD.01							
		13,836.000	Local 155.428092	2,150,503.08	162.490000	2,248,211.64	97,708.56	0.24
			Base 155.428092	2,150,503.08	162.490000	2,248,211.64	97,708.56	0.24
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
		38,543.000	Local 21.321129	821,780.27	50.430000	1,943,723.49	1,121,943.22	0.21
			Base 21.321129	821,780.27	50.430000	1,943,723.49	1,121,943.22	0.21
54142L109	LOGMEIN INC COMMON STOCK USD.01							
		27,714.000	Local 101.190082	2,804,381.94	84.900000	2,352,918.60	-451,463.34	0.25
			Base 101.190082	2,804,381.94	84.900000	2,352,918.60	-451,463.34	0.25
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
		66,754.000	Local 12.244724	817,384.32	23.610000	1,576,061.94	758,677.62	0.17
			Base 12.244724	817,384.32	23.610000	1,576,061.94	758,677.62	0.17
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
		43,877.000	Local 59.317131	2,602,657.74	73.320000	3,217,061.64	614,403.90	0.34
			Base 59.317131	2,602,657.74	73.320000	3,217,061.64	614,403.90	0.34
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
		113,895.000	Local 21.511645	2,450,068.85	21.760000	2,478,355.20	28,286.35	0.26
			Base 21.511645	2,450,068.85	21.760000	2,478,355.20	28,286.35	0.26

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55306N104	MKS INSTRUMENTS INC COMMON STOCK							
		30,995.000	Local 102.750880	3,184,763.52	105.630000	3,274,001.85	89,238.33	0.35
			Base 102.750880	3,184,763.52	105.630000	3,274,001.85	89,238.33	0.35
553498106	MSA SAFETY INC COMMON STOCK							
		20,300.000	Local 51.915894	1,053,892.64	118.940000	2,414,482.00	1,360,589.36	0.26
			Base 51.915894	1,053,892.64	118.940000	2,414,482.00	1,360,589.36	0.26
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
		25,582.000	Local 64.292310	1,644,725.88	69.340000	1,773,855.88	129,130.00	0.19
			Base 64.292310	1,644,725.88	69.340000	1,773,855.88	129,130.00	0.19
554382101	MACERICH CO/THE REIT USD.01							
		62,656.000	Local 24.872793	1,558,429.69	6.810000	426,687.36	-1,131,742.33	0.05
			Base 24.872793	1,558,429.69	6.810000	426,687.36	-1,131,742.33	0.05
554489104	MACK CALI REALTY CORP REIT USD.01							
		51,475.000	Local 24.578458	1,265,176.15	15.210000	782,934.75	-482,241.40	0.08
			Base 24.578458	1,265,176.15	15.210000	782,934.75	-482,241.40	0.08
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
		36,296.000	Local 59.027531	2,142,463.28	88.400000	3,208,566.40	1,066,103.12	0.34
			Base 59.027531	2,142,463.28	88.400000	3,208,566.40	1,066,103.12	0.34
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
		33,463.000	Local 54.360231	1,819,056.40	69.140000	2,313,631.82	494,575.42	0.24
			Base 54.360231	1,819,056.40	69.140000	2,313,631.82	494,575.42	0.24
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
		21,306.000	Local 112.988659	2,407,336.37	89.830000	1,913,917.98	-493,418.39	0.20
			Base 112.988659	2,407,336.37	89.830000	1,913,917.98	-493,418.39	0.20
574795100	MASIMO CORP COMMON STOCK USD.001							
		27,904.000	Local 108.953983	3,040,251.93	240.190000	6,702,261.76	3,662,009.83	0.71
			Base 108.953983	3,040,251.93	240.190000	6,702,261.76	3,662,009.83	0.71
576323109	MASTEC INC COMMON STOCK USD.1							
		34,230.000	Local 44.915528	1,537,458.53	39.150000	1,340,104.50	-197,354.03	0.14
			Base 44.915528	1,537,458.53	39.150000	1,340,104.50	-197,354.03	0.14

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
		62,418.000	Local 19.151755	1,195,414.27	7.840000	489,357.12	-706,057.15	0.05
			Base 19.151755	1,195,414.27	7.840000	489,357.12	-706,057.15	0.05
577081102	MATTEL INC COMMON STOCK USD1.0							
		197,010.000	Local 10.702945	2,108,587.15	9.210000	1,814,462.10	-294,125.05	0.19
			Base 10.702945	2,108,587.15	9.210000	1,814,462.10	-294,125.05	0.19
577933104	MAXIMUS INC COMMON STOCK							
		36,420.000	Local 63.441395	2,310,535.61	72.020000	2,622,968.40	312,432.79	0.28
			Base 63.441395	2,310,535.61	72.020000	2,622,968.40	312,432.79	0.28
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001							
		294,059.000	Local 16.156614	4,750,997.84	18.080000	5,316,586.72	565,588.88	0.56
			Base 16.156614	4,750,997.84	18.080000	5,316,586.72	565,588.88	0.56
58502B106	MEDNAX INC COMMON STOCK USD.01							
		47,904.000	Local 30.776991	1,474,340.96	15.530000	743,949.12	-730,391.84	0.08
			Base 30.776991	1,474,340.96	15.530000	743,949.12	-730,391.84	0.08
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01							
		31,563.000	Local 73.358259	2,315,406.74	89.350000	2,820,154.05	504,747.31	0.30
			Base 73.358259	2,315,406.74	89.350000	2,820,154.05	504,747.31	0.30
589400100	MERCURY GENERAL CORP COMMON STOCK							
		15,405.000	Local 43.610084	671,813.34	40.230000	619,743.15	-52,070.19	0.07
			Base 43.610084	671,813.34	40.230000	619,743.15	-52,070.19	0.07
600544100	HERMAN MILLER INC COMMON STOCK USD.2							
		33,540.000	Local 22.997023	771,320.14	23.020000	772,090.80	770.66	0.08
			Base 22.997023	771,320.14	23.020000	772,090.80	770.66	0.08
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
		19,791.000	Local 34.304285	678,916.10	49.310000	975,894.21	296,978.11	0.10
			Base 34.304285	678,916.10	49.310000	975,894.21	296,978.11	0.10
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
		35,615.000	Local 95.661754	3,406,993.37	185.820000	6,617,979.30	3,210,985.93	0.70
			Base 95.661754	3,406,993.37	185.820000	6,617,979.30	3,210,985.93	0.70

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Books Closed

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Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
	22,996.000	Local	96.675377	2,223,146.97	209.750000	4,823,411.00	2,600,264.03	0.51	
		Base	96.675377	2,223,146.97	209.750000	4,823,411.00	2,600,264.03	0.51	
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
	84,917.000	Local	24.628879	2,091,410.52	11.950000	1,014,758.15	-1,076,652.37	0.11	
		Base	24.628879	2,091,410.52	11.950000	1,014,758.15	-1,076,652.37	0.11	
626755102	MURPHY USA INC COMMON STOCK								
	16,426.000	Local	50.632429	831,688.28	116.100000	1,907,058.60	1,075,370.32	0.20	
		Base	50.632429	831,688.28	116.100000	1,907,058.60	1,075,370.32	0.20	
62886E108	NCR CORPORATION COMMON STOCK USD.01								
	72,486.000	Local	19.282231	1,397,691.81	18.050000	1,308,372.30	-89,319.51	0.14	
		Base	19.282231	1,397,691.81	18.050000	1,308,372.30	-89,319.51	0.14	
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
	49,068.000	Local	44.461602	2,181,641.90	41.970000	2,059,383.96	-122,257.94	0.22	
		Base	44.461602	2,181,641.90	41.970000	2,059,383.96	-122,257.94	0.22	
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
	66,975.000	Local	28.763487	1,926,434.55	38.720000	2,593,272.00	666,837.45	0.27	
		Base	28.763487	1,926,434.55	38.720000	2,593,272.00	666,837.45	0.27	
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
	97,443.000	Local	35.000000	3,410,505.02	31.390000	3,058,735.77	-351,769.25	0.32	
		Base	35.000000	3,410,505.02	31.390000	3,058,735.77	-351,769.25	0.32	
63938C108	NAVIENT CORP COMMON STOCK USD.01								
	96,561.000	Local	12.537456	1,210,629.26	7.440000	718,413.84	-492,215.42	0.08	
		Base	12.537456	1,210,629.26	7.440000	718,413.84	-492,215.42	0.08	
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
	99,963.000	Local	17.379471	1,737,304.10	21.700000	2,169,197.10	431,893.00	0.23	
		Base	17.379471	1,737,304.10	21.700000	2,169,197.10	431,893.00	0.23	
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
	37,389.000	Local	35.978630	1,345,204.98	27.470000	1,027,075.83	-318,129.15	0.11	
		Base	35.978630	1,345,204.98	27.470000	1,027,075.83	-318,129.15	0.11	

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
		54,244.000	Local 35.318041	1,915,791.84	35.120000	1,905,049.28	-10,742.56	0.20
			Base 35.318041	1,915,791.84	35.120000	1,905,049.28	-10,742.56	0.20
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01							
		265,517.000	Local 14.891284	3,953,888.95	10.050000	2,668,445.85	-1,285,443.10	0.28
			Base 14.891284	3,953,888.95	10.050000	2,668,445.85	-1,285,443.10	0.28
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
		81,754.000	Local 16.301047	1,332,675.79	39.230000	3,207,209.42	1,874,533.63	0.34
			Base 16.301047	1,332,675.79	39.230000	3,207,209.42	1,874,533.63	0.34
651587107	NEWMARKET CORP COMMON STOCK							
		4,185.000	Local 205.476036	859,917.21	436.130000	1,825,204.05	965,286.84	0.19
			Base 205.476036	859,917.21	436.130000	1,825,204.05	965,286.84	0.19
655663102	NORDSON CORP COMMON STOCK							
		29,041.000	Local 65.592036	1,904,858.33	188.350000	5,469,872.35	3,565,014.02	0.58
			Base 65.592036	1,904,858.33	188.350000	5,469,872.35	3,565,014.02	0.58
668074305	NORTHWESTERN CORP COMMON STOCK USD.01							
		28,653.000	Local 61.026947	1,748,605.12	60.120000	1,722,618.36	-25,986.76	0.18
			Base 61.026947	1,748,605.12	60.120000	1,722,618.36	-25,986.76	0.18
67011P100	NOW INC COMMON STOCK USD.01							
		61,901.000	Local 26.700249	1,652,772.10	7.450000	461,162.45	-1,191,609.65	0.05
			Base 26.700249	1,652,772.10	7.450000	461,162.45	-1,191,609.65	0.05
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001							
		31,532.000	Local 51.071803	1,610,396.09	37.180000	1,172,359.76	-438,036.33	0.12
			Base 51.071803	1,610,396.09	37.180000	1,172,359.76	-438,036.33	0.12
670704105	NUVASIVE INC COMMON STOCK USD.001							
		29,583.000	Local 66.462339	1,966,155.37	60.600000	1,792,729.80	-173,425.57	0.19
			Base 66.462339	1,966,155.37	60.600000	1,792,729.80	-173,425.57	0.19
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
		113,649.000	Local 23.521874	2,673,237.48	31.320000	3,559,486.68	886,249.20	0.38
			Base 23.521874	2,673,237.48	31.320000	3,559,486.68	886,249.20	0.38

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

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As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67098H104	O I GLASS INC COMMON STOCK	162,881.000	Local 14.254322	2,321,758.15	7.660000	1,247,668.46	-1,074,089.69	0.13
			Base 14.254322	2,321,758.15	7.660000	1,247,668.46	-1,074,089.69	0.13
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	162,392.000	Local 16.337291	2,653,045.42	15.590000	2,531,691.28	-121,354.14	0.27
			Base 16.337291	2,653,045.42	15.590000	2,531,691.28	-121,354.14	0.27
680665205	OLIN CORP COMMON STOCK USD1.0	90,728.000	Local 18.187742	1,650,137.47	12.030000	1,091,457.84	-558,679.63	0.12
			Base 18.187742	1,650,137.47	12.030000	1,091,457.84	-558,679.63	0.12
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	31,111.000	Local 69.527359	2,163,065.66	91.450000	2,845,100.95	682,035.29	0.30
			Base 69.527359	2,163,065.66	91.450000	2,845,100.95	682,035.29	0.30
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1	124,186.000	Local 30.091610	3,736,956.68	31.140000	3,867,152.04	130,195.36	0.41
			Base 30.091610	3,736,956.68	31.140000	3,867,152.04	130,195.36	0.41
68235P108	ONE GAS INC COMMON STOCK	29,954.000	Local 45.547218	1,364,321.36	83.970000	2,515,237.38	1,150,916.02	0.27
			Base 45.547218	1,364,321.36	83.970000	2,515,237.38	1,150,916.02	0.27
688239201	OSHKOSH CORP COMMON STOCK USD.01	38,627.000	Local 42.165811	1,628,738.78	71.820000	2,774,191.14	1,145,452.36	0.29
			Base 42.165811	1,628,738.78	71.820000	2,774,191.14	1,145,452.36	0.29
690742101	OWENS CORNING COMMON STOCK USD.001	61,719.000	Local 58.674107	3,621,307.19	52.500000	3,240,247.50	-381,059.69	0.34
			Base 58.674107	3,621,307.19	52.500000	3,240,247.50	-381,059.69	0.34
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001	57,993.000	Local 22.253556	1,290,550.48	10.620000	615,885.66	-674,664.82	0.07
			Base 22.253556	1,290,550.48	10.620000	615,885.66	-674,664.82	0.07
69349H107	PNM RESOURCES INC COMMON STOCK	45,306.000	Local 20.558830	931,438.36	40.820000	1,849,390.92	917,952.56	0.20
			Base 20.558830	931,438.36	40.820000	1,849,390.92	917,952.56	0.20

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01							
		36,014.000	Local 94.447031	3,401,415.38	103.500000	3,727,449.00	326,033.62	0.39
			Base 94.447031	3,401,415.38	103.500000	3,727,449.00	326,033.62	0.39
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01							
		11,415.000	Local 149.268192	1,703,896.41	133.640000	1,525,500.60	-178,395.81	0.16
			Base 149.268192	1,703,896.41	133.640000	1,525,500.60	-178,395.81	0.16
69370C100	PTC INC COMMON STOCK USD.01							
		59,052.000	Local 30.118644	1,778,566.18	76.380000	4,510,391.76	2,731,825.58	0.48
			Base 30.118644	1,778,566.18	76.380000	4,510,391.76	2,731,825.58	0.48
695263103	PACWEST BANCORP COMMON STOCK							
		68,136.000	Local 40.640696	2,769,094.44	17.310000	1,179,434.16	-1,589,660.28	0.12
			Base 40.640696	2,769,094.44	17.310000	1,179,434.16	-1,589,660.28	0.12
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
		12,523.000	Local 82.407217	1,031,985.58	77.890000	975,416.47	-56,569.11	0.10
			Base 82.407217	1,031,985.58	77.890000	975,416.47	-56,569.11	0.10
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
		135,878.000	Local 22.660900	3,079,117.82	9.830000	1,335,680.74	-1,743,437.08	0.14
			Base 22.660900	3,079,117.82	9.830000	1,335,680.74	-1,743,437.08	0.14
703395103	PATTERSON COS INC COMMON STOCK USD.01							
		48,938.000	Local 21.927419	1,073,084.01	19.690000	963,589.22	-109,494.79	0.10
			Base 21.927419	1,073,084.01	19.690000	963,589.22	-109,494.79	0.10
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
		110,868.000	Local 15.269090	1,692,853.49	3.690000	409,102.92	-1,283,750.57	0.04
			Base 15.269090	1,692,853.49	3.690000	409,102.92	-1,283,750.57	0.04
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
		5,144.000	Local 120.162599	618,116.41	130.005000	668,745.72	50,629.31	0.07
			Base 120.162599	618,116.41	130.005000	668,745.72	50,629.31	0.07
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
		123,442.000	Local 31.145385	3,844,648.58	13.660000	1,686,217.72	-2,158,430.86	0.18
			Base 31.145385	3,844,648.58	13.660000	1,686,217.72	-2,158,430.86	0.18

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01							
		61,922.000	Local 23.664385	1,465,346.05	32.810000	2,031,660.82	566,314.77	0.21
			Base 23.664385	1,465,346.05	32.810000	2,031,660.82	566,314.77	0.21
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		18,247.000	Local 140.375601	2,561,433.60	172.420000	3,146,147.74	584,714.14	0.33
			Base 140.375601	2,561,433.60	172.420000	3,146,147.74	584,714.14	0.33
715347100	PERSPECTA INC COMMON STOCK USD.01							
		78,112.000	Local 21.275639	1,661,882.73	22.170000	1,731,743.04	69,860.31	0.18
			Base 21.275639	1,661,882.73	22.170000	1,731,743.04	69,860.31	0.18
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		29,754.000	Local 29.335188	872,839.17	20.670000	615,015.18	-257,823.99	0.07
			Base 29.335188	872,839.17	20.670000	615,015.18	-257,823.99	0.07
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		40,921.000	Local 62.125954	2,542,256.18	39.850000	1,630,701.85	-911,554.33	0.17
			Base 62.125954	2,542,256.18	39.850000	1,630,701.85	-911,554.33	0.17
731068102	POLARIS INC COMMON STOCK USD.01							
		32,734.000	Local 61.131564	2,001,080.63	87.340000	2,858,987.56	857,906.93	0.30
			Base 61.131564	2,001,080.63	87.340000	2,858,987.56	857,906.93	0.30
73179P106	POLYONE CORPORATION COMMON STOCK USD.01							
		51,365.000	Local 33.659247	1,728,907.21	24.780000	1,272,824.70	-456,082.51	0.13
			Base 33.659247	1,728,907.21	24.780000	1,272,824.70	-456,082.51	0.13
73278L105	POOL CORP COMMON STOCK USD.001							
		22,750.000	Local 102.592130	2,333,970.96	269.020000	6,120,205.00	3,786,234.04	0.65
			Base 102.592130	2,333,970.96	269.020000	6,120,205.00	3,786,234.04	0.65
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
		37,756.000	Local 53.224723	2,009,552.63	87.060000	3,287,037.36	1,277,484.73	0.35
			Base 53.224723	2,009,552.63	87.060000	3,287,037.36	1,277,484.73	0.35
737630103	POTLATCHDELTAIC CORP REIT USD1.0							
		40,969.000	Local 38.895561	1,593,512.22	33.990000	1,392,536.31	-200,975.91	0.15
			Base 38.895561	1,593,512.22	33.990000	1,392,536.31	-200,975.91	0.15

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Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
	28,560.000	Local	52.701003	1,505,140.64	42.200000	1,205,232.00	-299,908.64	0.13	
		Base	52.701003	1,505,140.64	42.200000	1,205,232.00	-299,908.64	0.13	
74164M108	PRIMERICA INC COMMON STOCK								
	23,526.000	Local	48.739906	1,146,655.02	113.640000	2,673,494.64	1,526,839.62	0.28	
		Base	48.739906	1,146,655.02	113.640000	2,673,494.64	1,526,839.62	0.28	
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
	53,628.000	Local	53.893555	2,890,203.56	65.390000	3,506,734.92	616,531.36	0.37	
		Base	53.893555	2,890,203.56	65.390000	3,506,734.92	616,531.36	0.37	
749607107	RLI CORP COMMON STOCK USD1.0								
	3,802.000	Local	82.665978	314,296.05	78.960000	300,205.92	-14,090.13	0.03	
		Base	82.665978	314,296.05	78.960000	300,205.92	-14,090.13	0.03	
74967X103	RH COMMON STOCK USD.0001								
	1,509.000	Local	157.305315	237,373.72	216.890000	327,287.01	89,913.29	0.03	
		Base	157.305315	237,373.72	216.890000	327,287.01	89,913.29	0.03	
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
	73,639.000	Local	33.397769	2,459,378.33	74.780000	5,506,724.42	3,047,346.09	0.58	
		Base	33.397769	2,459,378.33	74.780000	5,506,724.42	3,047,346.09	0.58	
754907103	RAYONIER INC REIT								
	73,567.000	Local	23.930571	1,760,500.29	23.750000	1,747,216.25	-13,284.04	0.18	
		Base	23.930571	1,760,500.29	23.750000	1,747,216.25	-13,284.04	0.18	
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
	23,216.000	Local	66.511724	1,544,136.19	79.540000	1,846,600.64	302,464.45	0.20	
		Base	66.511724	1,544,136.19	79.540000	1,846,600.64	302,464.45	0.20	
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
	35,536.000	Local	61.904017	2,199,821.14	90.750000	3,224,892.00	1,025,070.86	0.34	
		Base	61.904017	2,199,821.14	90.750000	3,224,892.00	1,025,070.86	0.34	
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
	37,683.000	Local	49.757500	1,875,011.89	97.000000	3,655,251.00	1,780,239.11	0.39	
		Base	49.757500	1,875,011.89	97.000000	3,655,251.00	1,780,239.11	0.39	

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Books Closed

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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759916109	REPLIGEN CORP COMMON STOCK USD.01							
		26,652.000	Local 81.479719	2,171,597.47	130.970000	3,490,612.44	1,319,014.97	0.37
			Base 81.479719	2,171,597.47	130.970000	3,490,612.44	1,319,014.97	0.37
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
		69,794.000	Local 18.137221	1,265,869.22	7.060000	492,745.64	-773,123.58	0.05
			Base 18.137221	1,265,869.22	7.060000	492,745.64	-773,123.58	0.05
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
		37,264.000	Local 81.399739	3,033,279.89	133.200000	4,963,564.80	1,930,284.91	0.52
			Base 81.399739	3,033,279.89	133.200000	4,963,564.80	1,930,284.91	0.52
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
		30,255.000	Local 65.112082	1,969,966.04	34.260000	1,036,536.30	-933,429.74	0.11
			Base 65.112082	1,969,966.04	34.260000	1,036,536.30	-933,429.74	0.11
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
		71,760.000	Local 31.076422	2,230,044.07	54.220000	3,890,827.20	1,660,783.13	0.41
			Base 31.076422	2,230,044.07	54.220000	3,890,827.20	1,660,783.13	0.41
78442P106	SLM CORP COMMON STOCK USD.2							
		239,427.000	Local 9.325466	2,232,768.36	7.580000	1,814,856.66	-417,911.70	0.19
			Base 9.325466	2,232,768.36	7.580000	1,814,856.66	-417,911.70	0.19
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		125,559.000	Local 311.406456	39,099,883.15	321.530000	40,370,985.27	1,271,102.12	4.27
			Base 311.406456	39,099,883.15	321.530000	40,370,985.27	1,271,102.12	4.27
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
		116,825.000	Local 22.951680	2,681,330.05	13.460000	1,572,464.50	-1,108,865.55	0.17
			Base 22.951680	2,681,330.05	13.460000	1,572,464.50	-1,108,865.55	0.17
78573M104	SABRE CORP COMMON STOCK USD.01							
		155,677.000	Local 21.589390	3,360,971.44	6.970000	1,085,068.69	-2,275,902.75	0.11
			Base 21.589390	3,360,971.44	6.970000	1,085,068.69	-2,275,902.75	0.11
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01							
		66,129.000	Local 23.229981	1,536,175.43	13.040000	862,322.16	-673,853.27	0.09
			Base 23.229981	1,536,175.43	13.040000	862,322.16	-673,853.27	0.09

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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800013104	SANDERSON FARMS INC COMMON STOCK USD1.0							
		11,210.000	Local 155.337717	1,741,335.81	132.020000	1,479,944.20	-261,391.61	0.16
			Base 155.337717	1,741,335.81	132.020000	1,479,944.20	-261,391.61	0.16
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		27,859.000	Local 52.319367	1,457,565.25	88.040000	2,452,706.36	995,141.11	0.26
			Base 52.319367	1,457,565.25	88.040000	2,452,706.36	995,141.11	0.26
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
		30,744.000	Local 42.645692	1,311,099.15	15.730000	483,603.12	-827,496.03	0.05
			Base 42.645692	1,311,099.15	15.730000	483,603.12	-827,496.03	0.05
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
		22,527.000	Local 59.835605	1,347,916.67	142.570000	3,211,674.39	1,863,757.72	0.34
			Base 59.835605	1,347,916.67	142.570000	3,211,674.39	1,863,757.72	0.34
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
		33,773.000	Local 71.095225	2,401,099.05	52.450000	1,771,393.85	-629,705.20	0.19
			Base 71.095225	2,401,099.05	52.450000	1,771,393.85	-629,705.20	0.19
816850101	SEMTECH CORP COMMON STOCK USD.01							
		37,654.000	Local 51.460307	1,937,686.40	53.180000	2,002,439.72	64,753.32	0.21
			Base 51.460307	1,937,686.40	53.180000	2,002,439.72	64,753.32	0.21
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
		24,031.000	Local 34.957050	840,052.86	50.120000	1,204,433.72	364,380.86	0.13
			Base 34.957050	840,052.86	50.120000	1,204,433.72	364,380.86	0.13
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
		103,872.000	Local 16.134536	1,675,926.54	39.430000	4,095,672.96	2,419,746.42	0.43
			Base 16.134536	1,675,926.54	39.430000	4,095,672.96	2,419,746.42	0.43
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
		93,528.000	Local 21.328272	1,994,790.63	6.750000	631,314.00	-1,363,476.63	0.07
			Base 21.328272	1,994,790.63	6.750000	631,314.00	-1,363,476.63	0.07
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
		30,695.000	Local 85.462651	2,623,276.07	102.910000	3,158,822.45	535,546.38	0.33
			Base 85.462651	2,623,276.07	102.910000	3,158,822.45	535,546.38	0.33

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		24,697.000	Local 55.405169	1,368,341.46	93.660000	2,313,121.02	944,779.56	0.24
			Base 55.405169	1,368,341.46	93.660000	2,313,121.02	944,779.56	0.24
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01							
		44,067.000	Local 19.430316	856,235.73	33.440000	1,473,600.48	617,364.75	0.16
			Base 19.430316	856,235.73	33.440000	1,473,600.48	617,364.75	0.16
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK							
		44,635.000	Local 54.489349	2,432,132.08	22.980000	1,025,712.30	-1,406,419.78	0.11
			Base 54.489349	2,432,132.08	22.980000	1,025,712.30	-1,406,419.78	0.11
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001							
		76,002.000	Local 35.475459	2,696,205.86	31.320000	2,380,382.64	-315,823.22	0.25
			Base 35.475459	2,696,205.86	31.320000	2,380,382.64	-315,823.22	0.25
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
		27,661.000	Local 88.022061	2,434,778.23	141.900000	3,925,095.90	1,490,317.67	0.41
			Base 88.022061	2,434,778.23	141.900000	3,925,095.90	1,490,317.67	0.41
835495102	SONOCO PRODUCTS CO COMMON STOCK							
		56,830.000	Local 35.227495	2,001,978.53	51.810000	2,944,362.30	942,383.77	0.31
			Base 35.227495	2,001,978.53	51.810000	2,944,362.30	942,383.77	0.31
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0							
		31,082.000	Local 77.462971	2,407,704.06	75.950000	2,360,677.90	-47,026.16	0.25
			Base 77.462971	2,407,704.06	75.950000	2,360,677.90	-47,026.16	0.25
84857L101	SPIRE INC COMMON STOCK USD1.0							
		28,946.000	Local 77.318067	2,238,048.77	72.920000	2,110,742.32	-127,306.45	0.22
			Base 77.318067	2,238,048.77	72.920000	2,110,742.32	-127,306.45	0.22
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05							
		56,683.000	Local 43.777643	2,481,448.16	28.430000	1,611,497.69	-869,950.47	0.17
			Base 43.777643	2,481,448.16	28.430000	1,611,497.69	-869,950.47	0.17
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
		67,127.000	Local 21.372865	1,434,696.34	25.130000	1,686,901.51	252,205.17	0.18
			Base 21.372865	1,434,696.34	25.130000	1,686,901.51	252,205.17	0.18

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		122,338.000	Local 16.273222	1,990,833.43	26.560000	3,249,297.28	1,258,463.85	0.34
			Base 16.273222	1,990,833.43	26.560000	3,249,297.28	1,258,463.85	0.34
858912108	STERICYCLE INC COMMON STOCK USD.01							
		51,792.000	Local 48.518125	2,512,850.73	54.830000	2,839,755.36	326,904.63	0.30
			Base 48.518125	2,512,850.73	54.830000	2,839,755.36	326,904.63	0.30
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01							
		114,723.000	Local 22.824258	2,618,467.39	12.300000	1,411,092.90	-1,207,374.49	0.15
			Base 22.824258	2,618,467.39	12.300000	1,411,092.90	-1,207,374.49	0.15
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15							
		38,838.000	Local 48.948464	1,901,060.46	47.710000	1,852,960.98	-48,099.48	0.20
			Base 48.948464	1,901,060.46	47.710000	1,852,960.98	-48,099.48	0.20
862121100	STORE CAPITAL CORP REIT USD.01							
		9,492.000	Local 18.168800	172,458.25	19.340000	183,575.28	11,117.03	0.02
			Base 18.168800	172,458.25	19.340000	183,575.28	11,117.03	0.02
87157D109	SYNAPTICS INC COMMON STOCK USD.001							
		19,008.000	Local 76.466634	1,453,477.77	63.720000	1,211,189.76	-242,288.01	0.13
			Base 76.466634	1,453,477.77	63.720000	1,211,189.76	-242,288.01	0.13
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0							
		83,309.000	Local 24.345898	2,028,232.41	19.190000	1,598,699.71	-429,532.70	0.17
			Base 24.345898	2,028,232.41	19.190000	1,598,699.71	-429,532.70	0.17
87162W100	SYNNEX CORP COMMON STOCK USD.001							
		23,177.000	Local 92.151571	2,135,796.96	106.650000	2,471,827.05	336,030.09	0.26
			Base 92.151571	2,135,796.96	106.650000	2,471,827.05	336,030.09	0.26
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01							
		35,374.000	Local 46.969634	1,661,503.85	60.990000	2,157,460.26	495,956.41	0.23
			Base 46.969634	1,661,503.85	60.990000	2,157,460.26	495,956.41	0.23
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0							
		87,075.000	Local 36.375939	3,167,434.90	28.920000	2,518,209.00	-649,225.90	0.27
			Base 36.375939	3,167,434.90	28.920000	2,518,209.00	-649,225.90	0.27

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01	79,170.000	Local 14.133612	1,118,958.08	14.320000	1,133,714.40	14,756.32	0.12
			Base 14.133612	1,118,958.08	14.320000	1,133,714.40	14,756.32	0.12
876664103	TAUBMAN CENTERS INC REIT USD.01	34,774.000	Local 54.866710	1,907,934.98	41.340000	1,437,557.16	-470,377.82	0.15
			Base 54.866710	1,907,934.98	41.340000	1,437,557.16	-470,377.82	0.15
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	75,180.000	Local 24.413743	1,835,425.21	19.330000	1,453,229.40	-382,195.81	0.15
			Base 24.413743	1,835,425.21	19.330000	1,453,229.40	-382,195.81	0.15
878237106	TECH DATA CORP COMMON STOCK USD.0015	20,107.000	Local 61.557932	1,237,745.34	136.240000	2,739,377.68	1,501,632.34	0.29
			Base 61.557932	1,237,745.34	136.240000	2,739,377.68	1,501,632.34	0.29
87901J105	TEGNA INC COMMON STOCK USD1.0	123,239.000	Local 14.297131	1,761,964.14	11.720000	1,444,361.08	-317,603.06	0.15
			Base 14.297131	1,761,964.14	11.720000	1,444,361.08	-317,603.06	0.15
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	20,772.000	Local 145.220546	3,016,521.18	374.120000	7,771,220.64	4,754,699.46	0.82
			Base 145.220546	3,016,521.18	374.120000	7,771,220.64	4,754,699.46	0.82
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	55,570.000	Local 31.285418	1,738,530.66	20.490000	1,138,629.30	-599,901.36	0.12
			Base 31.285418	1,738,530.66	20.490000	1,138,629.30	-599,901.36	0.12
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	25,813.000	Local 51.778505	1,336,558.55	65.230000	1,683,781.99	347,223.44	0.18
			Base 51.778505	1,336,558.55	65.230000	1,683,781.99	347,223.44	0.18
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05	59,019.000	Local 28.556357	1,685,367.62	21.760000	1,284,253.44	-401,114.18	0.14
			Base 28.556357	1,685,367.62	21.760000	1,284,253.44	-401,114.18	0.14
88076W103	TERADATA CORP COMMON STOCK USD.01	63,893.000	Local 28.997560	1,852,741.13	21.410000	1,367,949.13	-484,792.00	0.14
			Base 28.997560	1,852,741.13	21.410000	1,367,949.13	-484,792.00	0.14

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Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



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As of: May 31, 2020

View Date: June 9, 2020

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880770102	TERADYNE INC COMMON STOCK USD.125							
		95,255.000	Local 27.566890	2,625,884.09	67.020000	6,383,990.10	3,758,106.01	0.67
			Base 27.566890	2,625,884.09	67.020000	6,383,990.10	3,758,106.01	0.67
880779103	TEREX CORP COMMON STOCK USD.01							
		37,287.000	Local 23.060758	859,866.50	15.720000	586,151.64	-273,714.86	0.06
			Base 23.060758	859,866.50	15.720000	586,151.64	-273,714.86	0.06
88162G103	TETRA TECH INC COMMON STOCK USD.01							
		31,028.000	Local 79.061085	2,453,107.34	78.900000	2,448,109.20	-4,998.14	0.26
			Base 79.061085	2,453,107.34	78.900000	2,448,109.20	-4,998.14	0.26
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
		28,576.000	Local 72.820938	2,080,931.11	26.760000	764,693.76	-1,316,237.35	0.08
			Base 72.820938	2,080,931.11	26.760000	764,693.76	-1,316,237.35	0.08
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
		37,080.000	Local 46.239744	1,714,569.70	51.850000	1,922,598.00	208,028.30	0.20
			Base 46.239744	1,714,569.70	51.850000	1,922,598.00	208,028.30	0.20
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
		31,389.000	Local 43.355633	1,360,889.96	86.200000	2,705,731.80	1,344,841.84	0.29
			Base 43.355633	1,360,889.96	86.200000	2,705,731.80	1,344,841.84	0.29
887389104	TIMKEN CO COMMON STOCK							
		38,460.000	Local 28.925049	1,112,457.37	42.540000	1,636,088.40	523,631.03	0.17
			Base 28.925049	1,112,457.37	42.540000	1,636,088.40	523,631.03	0.17
889478103	TOLL BROTHERS INC COMMON STOCK USD.01							
		68,501.000	Local 28.310443	1,939,293.67	32.310000	2,213,267.31	273,973.64	0.23
			Base 28.310443	1,939,293.67	32.310000	2,213,267.31	273,973.64	0.23
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
		9,819.000	Local 22.767717	223,556.21	35.620000	349,752.78	126,196.57	0.04
			Base 22.767717	223,556.21	35.620000	349,752.78	126,196.57	0.04
891092108	TORO CO COMMON STOCK USD1.0							
		60,628.000	Local 42.297610	2,564,419.52	71.070000	4,308,831.96	1,744,412.44	0.46
			Base 42.297610	2,564,419.52	71.070000	4,308,831.96	1,744,412.44	0.46

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Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01		31,940.000	Local 75.065472	2,397,591.17	52.710000	1,683,557.40	-714,033.77	0.18
				Base 75.065472	2,397,591.17	52.710000	1,683,557.40	-714,033.77	0.18
89531P105	TREX COMPANY INC COMMON STOCK USD.01		33,136.000	Local 66.358209	2,198,845.61	120.120000	3,980,296.32	1,781,450.71	0.42
				Base 66.358209	2,198,845.61	120.120000	3,980,296.32	1,781,450.71	0.42
896239100	TRIMBLE INC COMMON STOCK		141,488.000	Local 23.269299	3,292,326.53	39.120000	5,535,010.56	2,242,684.03	0.59
				Base 23.269299	3,292,326.53	39.120000	5,535,010.56	2,242,684.03	0.59
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01		55,755.000	Local 11.308374	630,498.37	19.970000	1,113,427.35	482,928.98	0.12
				Base 11.308374	630,498.37	19.970000	1,113,427.35	482,928.98	0.12
896945201	TRIPADVISOR INC COMMON STOCK USD.001		59,671.000	Local 29.039358	1,732,807.54	19.280000	1,150,456.88	-582,350.66	0.12
				Base 29.039358	1,732,807.54	19.280000	1,150,456.88	-582,350.66	0.12
898402102	TRUSTMARK CORP COMMON STOCK		36,531.000	Local 22.997821	840,133.41	23.790000	869,072.49	28,939.08	0.09
				Base 22.997821	840,133.41	23.790000	869,072.49	28,939.08	0.09
902104108	II VI INC COMMON STOCK		49,525.000	Local 32.921440	1,630,434.34	47.530000	2,353,923.25	723,488.91	0.25
				Base 32.921440	1,630,434.34	47.530000	2,353,923.25	723,488.91	0.25
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01		22,234.000	Local 159.612307	3,548,820.03	375.310000	8,344,642.54	4,795,822.51	0.88
				Base 159.612307	3,548,820.03	375.310000	8,344,642.54	4,795,822.51	0.88
902681105	UGI CORP COMMON STOCK		118,723.000	Local 26.918049	3,195,791.50	31.840000	3,780,140.32	584,348.82	0.40
				Base 26.918049	3,195,791.50	31.840000	3,780,140.32	584,348.82	0.40
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0		24,578.000	Local 73.501997	1,806,532.08	51.280000	1,260,359.84	-546,172.24	0.13
				Base 73.501997	1,806,532.08	51.280000	1,260,359.84	-546,172.24	0.13

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ST OF AZ POOL 203 MID CAP

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FUND: ATZ4



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904214103	UMPQUA HOLDINGS CORP COMMON STOCK							
		125,097.000	Local 17.349671	2,170,391.84	11.390000	1,424,854.83	-745,537.01	0.15
			Base 17.349671	2,170,391.84	11.390000	1,424,854.83	-745,537.01	0.15
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
		57,694.000	Local 38.839166	2,240,786.85	29.080000	1,677,741.52	-563,045.33	0.18
			Base 38.839166	2,240,786.85	29.080000	1,677,741.52	-563,045.33	0.18
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0							
		96,509.000	Local 26.190576	2,527,626.31	8.040000	775,932.36	-1,751,693.95	0.08
			Base 26.190576	2,527,626.31	8.040000	775,932.36	-1,751,693.95	0.08
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
		24,937.000	Local 70.027808	1,746,283.46	117.950000	2,941,319.15	1,195,035.69	0.31
			Base 70.027808	1,746,283.46	117.950000	2,941,319.15	1,195,035.69	0.31
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
		24,091.000	Local 105.158032	2,533,362.14	146.600000	3,531,740.60	998,378.46	0.37
			Base 105.158032	2,533,362.14	146.600000	3,531,740.60	998,378.46	0.37
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
		40,049.000	Local 23.139236	926,703.25	16.940000	678,430.06	-248,273.19	0.07
			Base 23.139236	926,703.25	16.940000	678,430.06	-248,273.19	0.07
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
		65,504.000	Local 21.622931	1,416,388.46	9.750000	638,664.00	-777,724.46	0.07
			Base 21.622931	1,416,388.46	9.750000	638,664.00	-777,724.46	0.07
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
		222,862.000	Local 10.594337	2,361,075.09	7.980000	1,778,438.76	-582,636.33	0.19
			Base 10.594337	2,361,075.09	7.980000	1,778,438.76	-582,636.33	0.19
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
		12,256.000	Local 100.021763	1,225,866.73	114.000000	1,397,184.00	171,317.27	0.15
			Base 100.021763	1,225,866.73	114.000000	1,397,184.00	171,317.27	0.15
92047W101	VALVOLINE INC COMMON STOCK USD.01							
		107,004.000	Local 12.604925	1,348,777.35	18.350000	1,963,523.40	614,746.05	0.21
			Base 12.604925	1,348,777.35	18.350000	1,963,523.40	614,746.05	0.21

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Holdings

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STATE OF ARIZONA

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View Date: June 9, 2020

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92552V100	VIASAT INC COMMON STOCK USD.0001							
		32,810.000	Local 70.184307	2,302,747.11	42.000000	1,378,020.00	-924,727.11	0.15
			Base 70.184307	2,302,747.11	42.000000	1,378,020.00	-924,727.11	0.15
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1							
		75,192.000	Local 10.671630	802,421.17	16.260000	1,222,621.92	420,200.75	0.13
			Base 10.671630	802,421.17	16.260000	1,222,621.92	420,200.75	0.13
92839U206	VISTEON CORP COMMON STOCK							
		15,888.000	Local 119.255431	1,894,730.29	72.000000	1,143,936.00	-750,794.29	0.12
			Base 119.255431	1,894,730.29	72.000000	1,143,936.00	-750,794.29	0.12
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0							
		44,597.000	Local 19.278401	859,758.83	25.860000	1,153,278.42	293,519.59	0.12
			Base 19.278401	859,758.83	25.860000	1,153,278.42	293,519.59	0.12
942622200	WATSCO INC COMMON STOCK USD.5							
		18,595.000	Local 100.062400	1,860,660.33	177.910000	3,308,236.45	1,447,576.12	0.35
			Base 100.062400	1,860,660.33	177.910000	3,308,236.45	1,447,576.12	0.35
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
		52,227.000	Local 25.175193	1,314,824.80	28.300000	1,478,024.10	163,199.30	0.16
			Base 25.175193	1,314,824.80	28.300000	1,478,024.10	163,199.30	0.16
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03							
		68,641.000	Local 23.668665	1,624,640.84	17.880000	1,227,301.08	-397,339.76	0.13
			Base 23.668665	1,624,640.84	17.880000	1,227,301.08	-397,339.76	0.13
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
		104,514.000	Local 8.188627	855,826.18	21.260000	2,221,967.64	1,366,141.46	0.23
			Base 8.188627	855,826.18	21.260000	2,221,967.64	1,366,141.46	0.23
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
		25,167.000	Local 25.616057	644,679.30	46.220000	1,163,218.74	518,539.44	0.12
			Base 25.616057	644,679.30	46.220000	1,163,218.74	518,539.44	0.12
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
		36,166.000	Local 79.354059	2,869,918.88	216.040000	7,813,302.64	4,943,383.76	0.83
			Base 79.354059	2,869,918.88	216.040000	7,813,302.64	4,943,383.76	0.83

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
96208T104	WEX INC COMMON STOCK USD.01							
		24,637.000	Local 95.549441	2,354,051.57	148.080000	3,648,246.96	1,294,195.39	0.39
			Base 95.549441	2,354,051.57	148.080000	3,648,246.96	1,294,195.39	0.39
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
		24,833.000	Local 43.039350	1,068,796.19	40.200000	998,286.60	-70,509.59	0.11
			Base 43.039350	1,068,796.19	40.200000	998,286.60	-70,509.59	0.11
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
		44,039.000	Local 37.180948	1,637,411.75	83.210000	3,664,485.19	2,027,073.44	0.39
			Base 37.180948	1,637,411.75	83.210000	3,664,485.19	2,027,073.44	0.39
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		32,427.000	Local 68.075576	2,207,486.69	42.360000	1,373,607.72	-833,878.97	0.15
			Base 68.075576	2,207,486.69	42.360000	1,373,607.72	-833,878.97	0.15
980745103	WOODWARD INC COMMON STOCK USD.00292							
		32,043.000	Local 42.075494	1,348,225.06	68.580000	2,197,508.94	849,283.88	0.23
			Base 42.075494	1,348,225.06	68.580000	2,197,508.94	849,283.88	0.23
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		37,125.000	Local 38.709922	1,437,105.87	25.480000	945,945.00	-491,160.87	0.10
			Base 38.709922	1,437,105.87	25.480000	945,945.00	-491,160.87	0.10
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		26,966.000	Local 72.517062	1,955,495.09	46.270000	1,247,716.82	-707,778.27	0.13
			Base 72.517062	1,955,495.09	46.270000	1,247,716.82	-707,778.27	0.13
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
		20,988.000	Local 19.414126	407,463.68	29.920000	627,960.96	220,497.28	0.07
			Base 19.414126	407,463.68	29.920000	627,960.96	220,497.28	0.07
98212B103	WPX ENERGY INC COMMON STOCK USD.01							
		236,211.000	Local 13.298931	3,141,353.80	5.670000	1,339,316.37	-1,802,037.43	0.14
			Base 13.298931	3,141,353.80	5.670000	1,339,316.37	-1,802,037.43	0.14
98262P101	WW INTERNATIONAL INC COMMON STOCK							
		26,392.000	Local 55.234137	1,457,739.35	23.900000	630,768.80	-826,970.55	0.07
			Base 55.234137	1,457,739.35	23.900000	630,768.80	-826,970.55	0.07

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01							
		51,418.000	Local 43.343663	2,228,644.45	31.800000	1,635,092.40	-593,552.05	0.17
			Base 43.343663	2,228,644.45	31.800000	1,635,092.40	-593,552.05	0.17
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		54,042.000	Local 56.526517	3,054,806.02	45.930000	2,482,149.06	-572,656.96	0.26
			Base 56.526517	3,054,806.02	45.930000	2,482,149.06	-572,656.96	0.26
983793100	XPO LOGISTICS INC COMMON STOCK USD.001							
		52,513.000	Local 60.725544	3,188,880.47	78.810000	4,138,549.53	949,669.06	0.44
			Base 60.725544	3,188,880.47	78.810000	4,138,549.53	949,669.06	0.44
985817105	YELP INC COMMON STOCK USD.000001							
		36,276.000	Local 33.256172	1,206,400.89	21.740000	788,640.24	-417,760.65	0.08
			Base 33.256172	1,206,400.89	21.740000	788,640.24	-417,760.65	0.08
G0084W101	ADIENT PLC COMMON STOCK USD.001							
		49,415.000	Local 38.805935	1,917,595.28	17.010000	840,549.15	-1,077,046.13	0.09
			Base 38.805935	1,917,595.28	17.010000	840,549.15	-1,077,046.13	0.09
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01							
		48,976.000	Local 43.965199	2,153,239.59	12.880000	630,810.88	-1,522,428.71	0.07
			Base 43.965199	2,153,239.59	12.880000	630,810.88	-1,522,428.71	0.07
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1							
		14,328.000	Local 112.145188	1,606,816.26	181.920000	2,606,549.76	999,733.50	0.28
			Base 112.145188	1,606,816.26	181.920000	2,606,549.76	999,733.50	0.28
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK							
		88,471.000	Local 25.780330	2,280,811.60	21.560000	1,907,434.76	-373,376.84	0.20
			Base 25.780330	2,280,811.60	21.560000	1,907,434.76	-373,376.84	0.20
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
		27,506.000	Local 70.811270	1,947,734.78	53.490000	1,471,295.94	-476,438.84	0.16
			Base 70.811270	1,947,734.78	53.490000	1,471,295.94	-476,438.84	0.16
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
		88,536.000	Local 25.168126	2,228,285.22	18.330000	1,622,864.88	-605,420.34	0.17
			Base 25.168126	2,228,285.22	18.330000	1,622,864.88	-605,420.34	0.17

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
		25,165.000	Local 111.947413	2,817,156.64	167.860000	4,224,196.90	1,407,040.26	0.45
			Base 111.947413	2,817,156.64	167.860000	4,224,196.90	1,407,040.26	0.45
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1							
		327,870.000	Local 7.262444	2,381,137.48	1.330000	436,067.10	-1,945,070.38	0.05
			Base 7.262444	2,381,137.48	1.330000	436,067.10	-1,945,070.38	0.05
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
		25,318.000	Local 90.805958	2,299,025.24	20.220000	511,929.96	-1,787,095.28	0.05
			Base 90.805958	2,299,025.24	20.220000	511,929.96	-1,787,095.28	0.05
US DOLLAR Total								
		22,385,287.000	Local	817,867,328.09		934,458,237.85	116,590,909.76	98.78
			Base	817,867,328.09		934,458,237.85	116,590,909.76	98.78
EQUITY Total								
		22,385,287.000	Base	817,867,328.09		934,458,237.85	116,590,909.76	98.78

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		33,911,239.840	Base	829,398,540.53		945,996,869.20	116,598,328.67	100.00

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

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

US DOLLAR Total		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00

CASH Total		0.010	Base		0.01		0.01	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.359229	31 Dec 2030			
	17,574,293.090	Local	100.038129	17,580,994.03	100.110000	17,593,624.81	12,630.78	2.83	
		Base	100.038129	17,580,994.03	100.110000	17,593,624.81	12,630.78	2.83	

US DOLLAR Total		17,574,293.090	Local		17,580,994.03		17,593,624.81	12,630.78	2.83
			Base		17,580,994.03		17,593,624.81	12,630.78	2.83

CASH EQUIVALENT Total		17,574,293.090	Base		17,580,994.03		17,593,624.81	12,630.78	2.83
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EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004								
	37,430.000	Local	21.447913	802,795.37	54.170000	2,027,583.10	1,224,787.73	0.33	
		Base	21.447913	802,795.37	54.170000	2,027,583.10	1,224,787.73	0.33	

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: 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							
		30,251.000	Local 25.332007	766,318.54	20.170000	610,162.67	-156,155.87	0.10
			Base 25.332007	766,318.54	20.170000	610,162.67	-156,155.87	0.10
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
		61,067.000	Local 26.677805	1,629,133.53	30.730000	1,876,588.91	247,455.38	0.30
			Base 26.677805	1,629,133.53	30.730000	1,876,588.91	247,455.38	0.30
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
		31,219.000	Local 21.453607	669,760.16	7.710000	240,698.49	-429,061.67	0.04
			Base 21.453607	669,760.16	7.710000	240,698.49	-429,061.67	0.04
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		43,246.000	Local 24.481008	1,058,705.66	44.360000	1,918,392.56	859,686.90	0.31
			Base 24.481008	1,058,705.66	44.360000	1,918,392.56	859,686.90	0.31
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		8,580.000	Local 60.788819	521,568.07	31.060000	266,494.80	-255,073.27	0.04
			Base 60.788819	521,568.07	31.060000	266,494.80	-255,073.27	0.04
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		10,024.000	Local 49.710260	498,295.65	59.400000	595,425.60	97,129.95	0.10
			Base 49.710260	498,295.65	59.400000	595,425.60	97,129.95	0.10
002474104	AZZ INC COMMON STOCK USD1.0							
		24,084.000	Local 30.863093	743,306.73	31.660000	762,499.44	19,192.71	0.12
			Base 30.863093	743,306.73	31.660000	762,499.44	19,192.71	0.12
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		57,645.000	Local 14.658609	844,995.51	11.620000	669,834.90	-175,160.61	0.11
			Base 14.658609	844,995.51	11.620000	669,834.90	-175,160.61	0.11
004239109	ACADIA REALTY TRUST REIT USD.001							
		80,178.000	Local 24.632779	1,975,006.92	11.730000	940,487.94	-1,034,518.98	0.15
			Base 24.632779	1,975,006.92	11.730000	940,487.94	-1,034,518.98	0.15
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		12,499.000	Local 72.391137	904,816.82	98.960000	1,236,901.04	332,084.22	0.20
			Base 72.391137	904,816.82	98.960000	1,236,901.04	332,084.22	0.20

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00738A106	ADTRAN INC COMMON STOCK USD.01							
		44,005.000	Local 17.746026	780,913.87	11.400000	501,657.00	-279,256.87	0.08
			Base 17.746026	780,913.87	11.400000	501,657.00	-279,256.87	0.08
00770F104	AEGION CORP COMMON STOCK USD.01							
		28,384.000	Local 19.213582	545,358.31	15.010000	426,043.84	-119,314.47	0.07
			Base 19.213582	545,358.31	15.010000	426,043.84	-119,314.47	0.07
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		25,675.000	Local 15.856657	407,119.66	11.840000	303,992.00	-103,127.66	0.05
			Base 15.856657	407,119.66	11.840000	303,992.00	-103,127.66	0.05
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
		66,534.000	Local 19.818113	1,318,578.35	43.850000	2,917,515.90	1,598,937.55	0.47
			Base 19.818113	1,318,578.35	43.850000	2,917,515.90	1,598,937.55	0.47
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		35,307.000	Local 26.351190	930,381.48	66.830000	2,359,566.81	1,429,185.33	0.38
			Base 26.351190	930,381.48	66.830000	2,359,566.81	1,429,185.33	0.38
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		19,871.000	Local 36.818230	731,615.05	70.830000	1,407,462.93	675,847.88	0.23
			Base 36.818230	731,615.05	70.830000	1,407,462.93	675,847.88	0.23
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		18,749.000	Local 14.153121	265,356.86	19.230000	360,543.27	95,186.41	0.06
			Base 14.153121	265,356.86	19.230000	360,543.27	95,186.41	0.06
008492100	AGREE REALTY CORP REIT USD.0001							
		43,781.000	Local 52.167218	2,283,932.98	62.770000	2,748,133.37	464,200.39	0.44
			Base 52.167218	2,283,932.98	62.770000	2,748,133.37	464,200.39	0.44
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		8,938.000	Local 71.175094	636,162.99	103.320000	923,474.16	287,311.17	0.15
			Base 71.175094	636,162.99	103.320000	923,474.16	287,311.17	0.15
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		33,555.000	Local 41.069404	1,378,083.85	47.290000	1,586,815.95	208,732.10	0.25
			Base 41.069404	1,378,083.85	47.290000	1,586,815.95	208,732.10	0.25

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		28,424.000	Local 36.917141	1,049,332.81	60.300000	1,713,967.20	664,634.39	0.28
			Base 36.917141	1,049,332.81	60.300000	1,713,967.20	664,634.39	0.28
014491104	ALEXANDER + BALDWIN INC REIT							
		62,564.000	Local 20.563837	1,286,555.89	11.410000	713,855.24	-572,700.65	0.11
			Base 20.563837	1,286,555.89	11.410000	713,855.24	-572,700.65	0.11
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0							
		17,626.000	Local 33.007468	581,789.63	25.610000	451,401.86	-130,387.77	0.07
			Base 33.007468	581,789.63	25.610000	451,401.86	-130,387.77	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
		12,168.000	Local 81.434917	990,900.07	106.550000	1,296,500.40	305,600.33	0.21
			Base 81.434917	990,900.07	106.550000	1,296,500.40	305,600.33	0.21
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01							
		42,142.000	Local 18.913352	797,046.49	13.420000	565,545.64	-231,500.85	0.09
			Base 18.913352	797,046.49	13.420000	565,545.64	-231,500.85	0.09
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
		44,113.000	Local 35.730515	1,576,180.20	26.170000	1,154,437.21	-421,742.99	0.19
			Base 35.730515	1,576,180.20	26.170000	1,154,437.21	-421,742.99	0.19
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01							
		103,500.000	Local 13.779990	1,426,228.94	7.110000	735,885.00	-690,343.94	0.12
			Base 13.779990	1,426,228.94	7.110000	735,885.00	-690,343.94	0.12
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0							
		83,661.000	Local 24.263108	2,029,875.89	21.690000	1,814,607.09	-215,268.80	0.29
			Base 24.263108	2,029,875.89	21.690000	1,814,607.09	-215,268.80	0.29
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01							
		14,192.000	Local 34.214883	485,577.62	31.430000	446,054.56	-39,523.06	0.07
			Base 34.214883	485,577.62	31.430000	446,054.56	-39,523.06	0.07
029899101	AMERICAN STATES WATER CO COMMON STOCK							
		33,877.000	Local 37.700719	1,277,187.25	82.010000	2,778,252.77	1,501,065.52	0.45
			Base 37.700719	1,277,187.25	82.010000	2,778,252.77	1,501,065.52	0.45

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1							
		24,529.000	Local 14.477434	355,116.98	13.300000	326,235.70	-28,881.28	0.05
			Base 14.477434	355,116.98	13.300000	326,235.70	-28,881.28	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK							
		14,338.000	Local 51.126174	733,047.08	62.760000	899,852.88	166,805.80	0.14
			Base 51.126174	733,047.08	62.760000	899,852.88	166,805.80	0.14
03062T105	AMERICA S CAR MART INC COMMON STOCK USD.01							
		5,700.000	Local 95.534112	544,544.44	79.570000	453,549.00	-90,995.44	0.07
			Base 95.534112	544,544.44	79.570000	453,549.00	-90,995.44	0.07
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		17,750.000	Local 37.199308	660,287.72	61.380000	1,089,495.00	429,207.28	0.17
			Base 37.199308	660,287.72	61.380000	1,089,495.00	429,207.28	0.17
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		60,248.000	Local 31.958875	1,925,458.30	24.230000	1,459,809.04	-465,649.26	0.23
			Base 31.958875	1,925,458.30	24.230000	1,459,809.04	-465,649.26	0.23
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		31,533.000	Local 19.339834	609,843.00	18.640000	587,775.12	-22,067.88	0.09
			Base 19.339834	609,843.00	18.640000	587,775.12	-22,067.88	0.09
034164103	ANDERSONS INC/THE COMMON STOCK							
		29,954.000	Local 27.819114	833,293.74	12.960000	388,203.84	-445,089.90	0.06
			Base 27.819114	833,293.74	12.960000	388,203.84	-445,089.90	0.06
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		34,638.000	Local 15.481653	536,253.48	10.210000	353,653.98	-182,599.50	0.06
			Base 15.481653	536,253.48	10.210000	353,653.98	-182,599.50	0.06
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
		13,113.000	Local 36.952352	484,556.19	33.530000	439,678.89	-44,877.30	0.07
			Base 36.952352	484,556.19	33.530000	439,678.89	-44,877.30	0.07
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		27,663.000	Local 71.825916	1,986,920.32	95.710000	2,647,625.73	660,705.41	0.43
			Base 71.825916	1,986,920.32	95.710000	2,647,625.73	660,705.41	0.43

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		24,427.000	Local 21.527222	525,845.44	20.650000	504,417.55	-21,427.89	0.08
			Base 21.527222	525,845.44	20.650000	504,417.55	-21,427.89	0.08
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		131,213.000	Local 17.094620	2,243,036.32	8.230000	1,079,882.99	-1,163,153.33	0.17
			Base 17.094620	2,243,036.32	8.230000	1,079,882.99	-1,163,153.33	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		35,623.000	Local 40.236068	1,433,329.45	58.000000	2,066,134.00	632,804.55	0.33
			Base 40.236068	1,433,329.45	58.000000	2,066,134.00	632,804.55	0.33
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001							
		17,571.000	Local 38.572388	677,755.43	8.830000	155,151.93	-522,603.50	0.02
			Base 38.572388	677,755.43	8.830000	155,151.93	-522,603.50	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01							
		23,500.000	Local 23.481864	551,823.81	22.390000	526,165.00	-25,658.81	0.08
			Base 23.481864	551,823.81	22.390000	526,165.00	-25,658.81	0.08
03957W106	ARCHROCK INC COMMON STOCK USD.01							
		117,243.000	Local 9.903077	1,161,066.51	6.350000	744,493.05	-416,573.46	0.12
			Base 9.903077	1,161,066.51	6.350000	744,493.05	-416,573.46	0.12
039653100	ARCOSA INC COMMON STOCK USD.01							
		44,473.000	Local 30.427440	1,353,199.56	38.170000	1,697,534.41	344,334.85	0.27
			Base 30.427440	1,353,199.56	38.170000	1,697,534.41	344,334.85	0.27
03966V107	ARCONIC CORP COMMON STOCK USD.01							
		88,249.000	Local 8.036969	709,254.49	14.470000	1,276,963.03	567,708.54	0.21
			Base 8.036969	709,254.49	14.470000	1,276,963.03	567,708.54	0.21
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
		70,815.000	Local 6.272682	444,199.96	2.210000	156,501.15	-287,698.81	0.03
			Base 6.272682	444,199.96	2.210000	156,501.15	-287,698.81	0.03
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01							
		50,991.000	Local 13.397725	683,163.41	8.620000	439,542.42	-243,620.99	0.07
			Base 13.397725	683,163.41	8.620000	439,542.42	-243,620.99	0.07

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

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As of: May 31, 2020

View Date: June 9, 2020

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042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001							
		54,258.000	Local 21.057830	1,142,555.72	7.830000	424,840.14	-717,715.58	0.07
			Base 21.057830	1,142,555.72	7.830000	424,840.14	-717,715.58	0.07
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01							
		17,766.000	Local 55.004160	977,203.90	72.280000	1,284,126.48	306,922.58	0.21
			Base 55.004160	977,203.90	72.280000	1,284,126.48	306,922.58	0.21
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2							
		20,773.000	Local 36.527663	758,789.14	42.480000	882,437.04	123,647.90	0.14
			Base 36.527663	758,789.14	42.480000	882,437.04	123,647.90	0.14
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01							
		23,808.000	Local 40.691776	968,789.80	39.060000	929,940.48	-38,849.32	0.15
			Base 40.691776	968,789.80	39.060000	929,940.48	-38,849.32	0.15
05379B107	AVISTA CORP COMMON STOCK							
		61,317.000	Local 32.666326	2,003,001.12	39.170000	2,401,786.89	398,785.77	0.39
			Base 32.666326	2,003,001.12	39.170000	2,401,786.89	398,785.77	0.39
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		29,866.000	Local 29.254121	873,703.59	26.850000	801,902.10	-71,801.49	0.13
			Base 29.254121	873,703.59	26.850000	801,902.10	-71,801.49	0.13
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		49,089.000	Local 19.678110	965,978.74	21.800000	1,070,140.20	104,161.46	0.17
			Base 19.678110	965,978.74	21.800000	1,070,140.20	104,161.46	0.17
05508R106	B+G FOODS INC COMMON STOCK USD.01							
		58,849.000	Local 24.019033	1,413,496.06	23.220000	1,366,473.78	-47,022.28	0.22
			Base 24.019033	1,413,496.06	23.220000	1,366,473.78	-47,022.28	0.22
056525108	BADGER METER INC COMMON STOCK USD1.0							
		26,783.000	Local 29.887181	800,468.38	61.190000	1,638,851.77	838,383.39	0.26
			Base 29.887181	800,468.38	61.190000	1,638,851.77	838,383.39	0.26
057665200	BALCHEM CORP COMMON STOCK USD.0667							
		29,584.000	Local 57.303775	1,695,274.89	100.650000	2,977,629.60	1,282,354.71	0.48
			Base 57.303775	1,695,274.89	100.650000	2,977,629.60	1,282,354.71	0.48

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Holdings

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As of: May 31, 2020

View Date: June 9, 2020

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05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		41,394.000	Local 16.150827	668,547.33	10.950000	453,264.30	-215,283.03	0.07
			Base 16.150827	668,547.33	10.950000	453,264.30	-215,283.03	0.07
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		32,855.000	Local 42.558504	1,398,259.65	37.560000	1,234,033.80	-164,225.85	0.20
			Base 42.558504	1,398,259.65	37.560000	1,234,033.80	-164,225.85	0.20
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
		36,139.000	Local 8.734034	315,639.25	1.550000	56,015.45	-259,623.80	0.01
			Base 8.734034	315,639.25	1.550000	56,015.45	-259,623.80	0.01
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		43,857.000	Local 32.388611	1,420,467.33	37.780000	1,656,917.46	236,450.13	0.27
			Base 32.388611	1,420,467.33	37.780000	1,656,917.46	236,450.13	0.27
077347300	BEL FUSE INC CL B COMMON STOCK USD.1							
		9,341.000	Local 18.411340	171,980.33	9.370000	87,525.17	-84,455.16	0.01
			Base 18.411340	171,980.33	9.370000	87,525.17	-84,455.16	0.01
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		34,538.000	Local 18.971151	655,225.61	21.190000	731,860.22	76,634.61	0.12
			Base 18.971151	655,225.61	21.190000	731,860.22	76,634.61	0.12
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		39,642.000	Local 34.717575	1,376,274.12	10.820000	428,926.44	-947,347.68	0.07
			Base 34.717575	1,376,274.12	10.820000	428,926.44	-947,347.68	0.07
089302103	BIG LOTS INC COMMON STOCK USD.01							
		35,789.000	Local 30.672227	1,097,728.32	38.750000	1,386,823.75	289,095.43	0.22
			Base 30.672227	1,097,728.32	38.750000	1,386,823.75	289,095.43	0.22
090672106	BIOTELEMETRY INC COMMON STOCK USD.001							
		31,291.000	Local 27.257610	852,917.87	47.180000	1,476,309.38	623,391.51	0.24
			Base 27.257610	852,917.87	47.180000	1,476,309.38	623,391.51	0.24
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		17,662.000	Local 41.068526	725,352.30	21.720000	383,618.64	-341,733.66	0.06
			Base 41.068526	725,352.30	21.720000	383,618.64	-341,733.66	0.06

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		79,875.000	Local 17.691418	1,413,101.98	11.410000	911,373.75	-501,728.23	0.15
			Base 17.691418	1,413,101.98	11.410000	911,373.75	-501,728.23	0.15
095229100	BLUCORA INC COMMON STOCK USD.0001							
		45,080.000	Local 13.960185	629,325.16	12.150000	547,722.00	-81,603.16	0.09
			Base 13.960185	629,325.16	12.150000	547,722.00	-81,603.16	0.09
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		35,857.000	Local 30.055522	1,077,700.86	34.030000	1,220,213.71	142,512.85	0.20
			Base 30.055522	1,077,700.86	34.030000	1,220,213.71	142,512.85	0.20
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		17,076.000	Local 31.467573	537,340.27	16.900000	288,584.40	-248,755.87	0.05
			Base 31.467573	537,340.27	16.900000	288,584.40	-248,755.87	0.05
099406100	BOOT BARN HOLDINGS INC COMMON STOCK							
		26,250.000	Local 27.767857	728,906.25	21.480000	563,850.00	-165,056.25	0.09
			Base 27.767857	728,906.25	21.480000	563,850.00	-165,056.25	0.09
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0							
		76,605.000	Local 8.660052	663,403.29	6.870000	526,276.35	-137,126.94	0.08
			Base 8.660052	663,403.29	6.870000	526,276.35	-137,126.94	0.08
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001							
		35,048.000	Local 30.619257	1,073,143.71	50.600000	1,773,428.80	700,285.09	0.28
			Base 30.619257	1,073,143.71	50.600000	1,773,428.80	700,285.09	0.28
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
		45,767.000	Local 34.666619	1,586,587.15	51.130000	2,340,066.71	753,479.56	0.38
			Base 34.666619	1,586,587.15	51.130000	2,340,066.71	753,479.56	0.38
109043109	BRIGGS + STRATTON COMMON STOCK USD.01							
		39,367.000	Local 14.761871	581,130.56	1.640000	64,561.88	-516,568.68	0.01
			Base 14.761871	581,130.56	1.640000	64,561.88	-516,568.68	0.01
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01							
		73,390.000	Local 10.680569	783,846.97	9.300000	682,527.00	-101,319.97	0.11
			Base 10.680569	783,846.97	9.300000	682,527.00	-101,319.97	0.11

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Holdings

ST OF AZ POOL 204 SMALL CAP

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FUND: ATZ5



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View Date: June 9, 2020

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114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01							
		66,516.000	Local 17.128068	1,139,290.55	39.970000	2,658,644.52	1,519,353.97	0.43
			Base 17.128068	1,139,290.55	39.970000	2,658,644.52	1,519,353.97	0.43
118440106	BUCKLE INC/THE COMMON STOCK USD.01							
		26,220.000	Local 35.911532	941,600.38	14.080000	369,177.60	-572,422.78	0.06
			Base 35.911532	941,600.38	14.080000	369,177.60	-572,422.78	0.06
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01							
		161,136.000	Local 7.091326	1,142,667.93	0.300400	48,405.25	-1,094,262.68	0.01
			Base 7.091326	1,142,667.93	0.300400	48,405.25	-1,094,262.68	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01							
		30,310.000	Local 27.153937	823,035.82	47.350000	1,435,178.50	612,142.68	0.23
			Base 27.153937	823,035.82	47.350000	1,435,178.50	612,142.68	0.23
126501105	CTS CORP COMMON STOCK							
		29,975.000	Local 15.217141	456,133.81	21.340000	639,666.50	183,532.69	0.10
			Base 15.217141	456,133.81	21.340000	639,666.50	183,532.69	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK							
		122,378.000	Local 16.061607	1,965,587.39	19.510000	2,387,594.78	422,007.39	0.38
			Base 16.061607	1,965,587.39	19.510000	2,387,594.78	422,007.39	0.38
12739A100	CADENCE BANCORP COMMON STOCK							
		117,966.000	Local 15.886137	1,874,024.09	8.070000	951,985.62	-922,038.47	0.15
			Base 15.886137	1,874,024.09	8.070000	951,985.62	-922,038.47	0.15
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		27,853.000	Local 27.646445	770,036.42	44.560000	1,241,129.68	471,093.26	0.20
			Base 27.646445	770,036.42	44.560000	1,241,129.68	471,093.26	0.20
128126109	CALAMP CORP COMMON STOCK USD.01							
		31,431.000	Local 13.283726	417,520.78	7.700000	242,018.70	-175,502.08	0.04
			Base 13.283726	417,520.78	7.700000	242,018.70	-175,502.08	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		15,070.000	Local 42.460260	639,876.12	58.510000	881,745.70	241,869.58	0.14
			Base 42.460260	639,876.12	58.510000	881,745.70	241,869.58	0.14

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STATE OF ARIZONA

FUND: ATZ5



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View Date: June 9, 2020

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129500104	CALERES INC COMMON STOCK USD.01							
		37,562.000	Local 14.375703	539,980.16	7.170000	269,319.54	-270,660.62	0.04
			Base 14.375703	539,980.16	7.170000	269,319.54	-270,660.62	0.04
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		44,284.000	Local 32.245929	1,427,978.70	47.000000	2,081,348.00	653,369.30	0.33
			Base 32.245929	1,427,978.70	47.000000	2,081,348.00	653,369.30	0.33
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
		86,682.000	Local 9.610034	833,016.95	15.320000	1,327,968.24	494,951.29	0.21
			Base 9.610034	833,016.95	15.320000	1,327,968.24	494,951.29	0.21
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01							
		359,403.000	Local 7.535478	2,708,273.36	0.668700	240,332.79	-2,467,940.57	0.04
			Base 7.535478	2,708,273.36	0.668700	240,332.79	-2,467,940.57	0.04
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01							
		87,507.000	Local 10.248698	896,832.80	5.060000	442,785.42	-454,047.38	0.07
			Base 10.248698	896,832.80	5.060000	442,785.42	-454,047.38	0.07
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		32,391.000	Local 40.209420	1,302,423.32	38.720000	1,254,179.52	-48,243.80	0.20
			Base 40.209420	1,302,423.32	38.720000	1,254,179.52	-48,243.80	0.20
14174T107	CARETRUST REIT INC REIT USD.01							
		95,197.000	Local 15.353246	1,461,582.99	18.630000	1,773,520.11	311,937.12	0.28
			Base 15.353246	1,461,582.99	18.630000	1,773,520.11	311,937.12	0.28
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
		19,999.000	Local 24.289318	485,762.07	9.700000	193,990.30	-291,771.77	0.03
			Base 24.289318	485,762.07	9.700000	193,990.30	-291,771.77	0.03
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		7,912.000	Local 117.512231	929,756.77	190.190000	1,504,783.28	575,026.51	0.24
			Base 117.512231	929,756.77	190.190000	1,504,783.28	575,026.51	0.24
150602209	CEDAR REALTY TRUST INC REIT USD.06							
		80,229.000	Local 4.374892	350,993.25	0.744500	59,730.49	-291,262.76	0.01
			Base 4.374892	350,993.25	0.744500	59,730.49	-291,262.76	0.01

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		9,039.000	Local 19.638109	177,508.87	36.690000	331,640.91	154,132.04	0.05
			Base 19.638109	177,508.87	36.690000	331,640.91	154,132.04	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		36,964.000	Local 17.052349	630,323.01	34.260000	1,266,386.64	636,063.63	0.20
			Base 17.052349	630,323.01	34.260000	1,266,386.64	636,063.63	0.20
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		26,131.000	Local 21.426211	559,888.31	16.110000	420,970.41	-138,917.90	0.07
			Base 21.426211	559,888.31	16.110000	420,970.41	-138,917.90	0.07
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		45,647.000	Local 11.304625	516,022.20	5.960000	272,056.12	-243,966.08	0.04
			Base 11.304625	516,022.20	5.960000	272,056.12	-243,966.08	0.04
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		26,151.000	Local 25.758610	673,613.42	29.540000	772,500.54	98,887.12	0.12
			Base 25.758610	673,613.42	29.540000	772,500.54	98,887.12	0.12
157210105	CEVA INC COMMON STOCK USD.001							
		20,242.000	Local 26.320878	532,787.21	34.470000	697,741.74	164,954.53	0.11
			Base 26.320878	532,787.21	34.470000	697,741.74	164,954.53	0.11
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		32,976.000	Local 40.192510	1,325,388.21	39.250000	1,294,308.00	-31,080.21	0.21
			Base 40.192510	1,325,388.21	39.250000	1,294,308.00	-31,080.21	0.21
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		43,354.000	Local 18.106620	784,994.39	6.750000	292,639.50	-492,354.89	0.05
			Base 18.106620	784,994.39	6.750000	292,639.50	-492,354.89	0.05
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		23,467.000	Local 30.894922	725,011.13	14.800000	347,311.60	-377,699.53	0.06
			Base 30.894922	725,011.13	14.800000	347,311.60	-377,699.53	0.06
168615102	CHICO S FAS INC COMMON STOCK USD.01							
		109,747.000	Local 7.068876	775,787.89	1.350000	148,158.45	-627,629.44	0.02
			Base 7.068876	775,787.89	1.350000	148,158.45	-627,629.44	0.02

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
		13,612.000	Local 50.947811	693,501.60	41.640000	566,803.68	-126,697.92	0.09
			Base 50.947811	693,501.60	41.640000	566,803.68	-126,697.92	0.09
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		15,276.000	Local 26.919890	411,228.24	15.990000	244,263.24	-166,965.00	0.04
			Base 26.919890	411,228.24	15.990000	244,263.24	-166,965.00	0.04
171871502	CINCINNATI BELL INC COMMON STOCK USD.01							
		46,340.000	Local 15.912317	737,376.76	14.730000	682,588.20	-54,788.56	0.11
			Base 15.912317	737,376.76	14.730000	682,588.20	-54,788.56	0.11
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
		18,391.000	Local 37.455020	688,835.27	16.080000	295,727.28	-393,107.99	0.05
			Base 37.455020	688,835.27	16.080000	295,727.28	-393,107.99	0.05
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		15,051.000	Local 47.690381	717,787.93	62.900000	946,707.90	228,919.97	0.15
			Base 47.690381	717,787.93	62.900000	946,707.90	228,919.97	0.15
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
		15,188.000	Local 35.945966	545,947.33	28.970000	439,996.36	-105,950.97	0.07
			Base 35.945966	545,947.33	28.970000	439,996.36	-105,950.97	0.07
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		365,557.000	Local 8.502975	3,108,322.13	5.220000	1,908,207.54	-1,200,114.59	0.31
			Base 8.502975	3,108,322.13	5.220000	1,908,207.54	-1,200,114.59	0.31
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		4,297.000	Local 215.980766	928,069.35	243.430000	1,046,018.71	117,949.36	0.17
			Base 215.980766	928,069.35	243.430000	1,046,018.71	117,949.36	0.17
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		38,364.000	Local 47.046497	1,804,891.83	76.520000	2,935,613.28	1,130,721.45	0.47
			Base 47.046497	1,804,891.83	76.520000	2,935,613.28	1,130,721.45	0.47
192576106	COHU INC COMMON STOCK USD1.0							
		37,979.000	Local 15.594412	592,260.16	15.060000	571,963.74	-20,296.42	0.09
			Base 15.594412	592,260.16	15.060000	571,963.74	-20,296.42	0.09

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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As of: May 31, 2020

View Date: June 9, 2020

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197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		66,339.000	Local 27.813454	1,845,116.72	24.360000	1,616,018.04	-229,098.68	0.26
			Base 27.813454	1,845,116.72	24.360000	1,616,018.04	-229,098.68	0.26
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
		33,720.000	Local 19.877153	670,257.61	37.000000	1,247,640.00	577,382.39	0.20
			Base 19.877153	670,257.61	37.000000	1,247,640.00	577,382.39	0.20
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
		47,545.000	Local 39.409425	1,873,721.10	59.420000	2,825,123.90	951,402.80	0.45
			Base 39.409425	1,873,721.10	59.420000	2,825,123.90	951,402.80	0.45
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01							
		108,505.000	Local 9.218615	1,000,265.86	3.150000	341,790.75	-658,475.11	0.05
			Base 9.218615	1,000,265.86	3.150000	341,790.75	-658,475.11	0.05
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01							
		18,793.000	Local 31.137091	585,159.35	36.420000	684,441.06	99,281.71	0.11
			Base 31.137091	585,159.35	36.420000	684,441.06	99,281.71	0.11
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001							
		11,510.000	Local 48.176831	554,515.33	22.120000	254,601.20	-299,914.13	0.04
			Base 48.176831	554,515.33	22.120000	254,601.20	-299,914.13	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1							
		22,503.000	Local 23.207847	522,246.19	17.810000	400,778.43	-121,467.76	0.06
			Base 23.207847	522,246.19	17.810000	400,778.43	-121,467.76	0.06
207410101	CONMED CORP COMMON STOCK USD.01							
		26,102.000	Local 46.797705	1,221,513.70	73.410000	1,916,147.82	694,634.12	0.31
			Base 46.797705	1,221,513.70	73.410000	1,916,147.82	694,634.12	0.31
208242107	CONN S INC COMMON STOCK USD.01							
		17,538.000	Local 17.376776	304,753.89	7.220000	126,624.36	-178,129.53	0.02
			Base 17.376776	304,753.89	7.220000	126,624.36	-178,129.53	0.02
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01							
		23,843.000	Local 20.425440	487,003.77	6.810000	162,370.83	-324,632.94	0.03
			Base 20.425440	487,003.77	6.810000	162,370.83	-324,632.94	0.03

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Holdings

ST OF AZ POOL 204 SMALL CAP

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STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01							
		66,417.000	Local 17.820884	1,183,609.64	6.060000	402,487.02	-781,122.62	0.06
			Base 17.820884	1,183,609.64	6.060000	402,487.02	-781,122.62	0.06
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001							
		15,537.000	Local 78.295689	1,216,480.12	10.490000	162,983.13	-1,053,496.99	0.03
			Base 78.295689	1,216,480.12	10.490000	162,983.13	-1,053,496.99	0.03
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0							
		46,242.000	Local 25.275259	1,168,778.54	25.730000	1,189,806.66	21,028.12	0.19
			Base 25.275259	1,168,778.54	25.730000	1,189,806.66	21,028.12	0.19
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
		94,562.000	Local 18.486836	1,748,152.19	15.140000	1,431,668.68	-316,483.51	0.23
			Base 18.486836	1,748,152.19	15.140000	1,431,668.68	-316,483.51	0.23
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01							
		41,887.000	Local 31.873850	1,335,099.96	27.980000	1,171,998.26	-163,101.70	0.19
			Base 31.873850	1,335,099.96	27.980000	1,171,998.26	-163,101.70	0.19
221006109	CORVEL CORP COMMON STOCK USD.0001							
		8,262.000	Local 37.552888	310,261.96	67.890000	560,907.18	250,645.22	0.09
			Base 37.552888	310,261.96	67.890000	560,907.18	250,645.22	0.09
22304C100	COVETRUS INC COMMON STOCK							
		89,869.000	Local 11.125904	999,873.83	15.280000	1,373,198.32	373,324.49	0.22
			Base 11.125904	999,873.83	15.280000	1,373,198.32	373,324.49	0.22
227046109	CROCS INC COMMON STOCK USD.001							
		63,155.000	Local 22.073534	1,394,054.02	28.650000	1,809,390.75	415,336.73	0.29
			Base 22.073534	1,394,054.02	28.650000	1,809,390.75	415,336.73	0.29
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001							
		33,938.000	Local 8.718691	295,894.95	6.070000	206,003.66	-89,891.29	0.03
			Base 8.718691	295,894.95	6.070000	206,003.66	-89,891.29	0.03
228903100	CRYOLIFE INC COMMON STOCK USD.01							
		34,485.000	Local 13.865952	478,167.34	22.730000	783,844.05	305,676.71	0.13
			Base 13.865952	478,167.34	22.730000	783,844.05	305,676.71	0.13

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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229669106	CUBIC CORP COMMON STOCK							
		28,791.000	Local 50.178291	1,444,683.19	41.210000	1,186,477.11	-258,206.08	0.19
			Base 50.178291	1,444,683.19	41.210000	1,186,477.11	-258,206.08	0.19
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
		26,629.000	Local 23.466464	624,888.48	11.090000	295,315.61	-329,572.87	0.05
			Base 23.466464	624,888.48	11.090000	295,315.61	-329,572.87	0.05
232109108	CUTERA INC COMMON STOCK USD.001							
		13,100.000	Local 38.468509	503,937.47	13.280000	173,968.00	-329,969.47	0.03
			Base 38.468509	503,937.47	13.280000	173,968.00	-329,969.47	0.03
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
		54,350.000	Local 14.751690	801,754.33	20.710000	1,125,588.50	323,834.17	0.18
			Base 14.751690	801,754.33	20.710000	1,125,588.50	323,834.17	0.18
23291C103	DMC GLOBAL INC COMMON STOCK USD.05							
		13,499.000	Local 59.083084	797,562.55	28.550000	385,396.45	-412,166.10	0.06
			Base 59.083084	797,562.55	28.550000	385,396.45	-412,166.10	0.06
23332B106	DSP GROUP INC COMMON STOCK USD.001							
		21,190.000	Local 10.148168	215,039.68	18.020000	381,843.80	166,804.12	0.06
			Base 10.148168	215,039.68	18.020000	381,843.80	166,804.12	0.06
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
		14,754.000	Local 49.505189	730,399.56	17.630000	260,113.02	-470,286.54	0.04
			Base 49.505189	730,399.56	17.630000	260,113.02	-470,286.54	0.04
234264109	DAKTRONICS INC COMMON STOCK							
		34,503.000	Local 9.031974	311,630.21	4.240000	146,292.72	-165,337.49	0.02
			Base 9.031974	311,630.21	4.240000	146,292.72	-165,337.49	0.02
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01							
		28,332.000	Local 37.774203	1,070,218.71	13.190000	373,699.08	-696,519.63	0.06
			Base 37.774203	1,070,218.71	13.190000	373,699.08	-696,519.63	0.06
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001							
		456,599.000	Local 1.839044	839,705.70	0.213000	97,255.59	-742,450.11	0.02
			Base 1.839044	839,705.70	0.213000	97,255.59	-742,450.11	0.02

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Holdings

ST OF AZ POOL 204 SMALL CAP

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FUND: ATZ5



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250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK	50,676.000	Local 18.244571	924,561.87	6.130000	310,643.88	-613,917.99	0.05
			Base 18.244571	924,561.87	6.130000	310,643.88	-613,917.99	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01	184,199.000	Local 9.636406	1,775,016.31	5.990000	1,103,352.01	-671,664.30	0.18
			Base 9.636406	1,775,016.31	5.990000	1,103,352.01	-671,664.30	0.18
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25	70,745.000	Local 10.867456	768,818.18	4.790000	338,868.55	-429,949.63	0.05
			Base 10.867456	768,818.18	4.790000	338,868.55	-429,949.63	0.05
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01	26,069.000	Local 11.279521	294,045.83	11.130000	290,147.97	-3,897.86	0.05
			Base 11.279521	294,045.83	11.130000	290,147.97	-3,897.86	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	28,381.000	Local 14.923726	423,550.27	14.430000	409,537.83	-14,012.44	0.07
			Base 14.923726	423,550.27	14.430000	409,537.83	-14,012.44	0.07
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01	15,426.000	Local 59.441279	916,941.17	45.390000	700,186.14	-216,755.03	0.11
			Base 59.441279	916,941.17	45.390000	700,186.14	-216,755.03	0.11
254543101	DIODES INC COMMON STOCK USD.667	37,987.000	Local 29.830667	1,133,177.56	48.640000	1,847,687.68	714,510.12	0.30
			Base 29.830667	1,133,177.56	48.640000	1,847,687.68	714,510.12	0.30
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25	65,771.000	Local 19.065963	1,253,987.43	1.090000	71,690.39	-1,182,297.04	0.01
			Base 19.065963	1,253,987.43	1.090000	71,690.39	-1,182,297.04	0.01
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	28,904.000	Local 20.773881	600,448.27	8.150000	235,567.60	-364,880.67	0.04
			Base 20.773881	600,448.27	8.150000	235,567.60	-364,880.67	0.04
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01	26,827.000	Local 45.741075	1,227,095.83	69.920000	1,875,743.84	648,648.01	0.30
			Base 45.741075	1,227,095.83	69.920000	1,875,743.84	648,648.01	0.30

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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262037104	DRIL QUIP INC COMMON STOCK USD.01	33,303.000	Local 37.177860	1,238,134.28	30.390000	1,012,078.17	-226,056.11	0.16
			Base 37.177860	1,238,134.28	30.390000	1,012,078.17	-226,056.11	0.16
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	17,988.000	Local 12.757407	229,480.23	13.870000	249,493.56	20,013.33	0.04
			Base 12.757407	229,480.23	13.870000	249,493.56	20,013.33	0.04
26885G109	ERA GROUP INC COMMON STOCK USD.01	18,262.000	Local 16.648998	304,044.00	5.010000	91,492.62	-212,551.38	0.01
			Base 16.648998	304,044.00	5.010000	91,492.62	-212,551.38	0.01
268948106	EAGLE BANCORP INC COMMON STOCK USD.01	30,957.000	Local 51.412758	1,591,584.76	32.360000	1,001,768.52	-589,816.24	0.16
			Base 51.412758	1,591,584.76	32.360000	1,001,768.52	-589,816.24	0.16
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	9,343.000	Local 55.532423	518,839.43	51.260000	478,922.18	-39,917.25	0.08
			Base 55.532423	518,839.43	51.260000	478,922.18	-39,917.25	0.08
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01	68,104.000	Local 21.679647	1,476,470.71	25.070000	1,707,367.28	230,896.57	0.27
			Base 21.679647	1,476,470.71	25.070000	1,707,367.28	230,896.57	0.27
278715206	EBIX INC COMMON STOCK USD.1	20,484.000	Local 22.665486	464,279.81	22.410000	459,046.44	-5,233.37	0.07
			Base 22.665486	464,279.81	22.410000	459,046.44	-5,233.37	0.07
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001	25,108.000	Local 23.440472	588,543.38	20.700000	519,735.60	-68,807.78	0.08
			Base 23.440472	588,543.38	20.700000	519,735.60	-68,807.78	0.08
28238P109	EHEALTH INC COMMON STOCK USD.001	22,937.000	Local 63.343515	1,452,910.20	130.420000	2,991,443.54	1,538,533.34	0.48
			Base 63.343515	1,452,910.20	130.420000	2,991,443.54	1,538,533.34	0.48
282914100	8X8 INC COMMON STOCK USD.001	92,137.000	Local 12.579822	1,159,067.03	14.540000	1,339,671.98	180,604.95	0.22
			Base 12.579822	1,159,067.03	14.540000	1,339,671.98	180,604.95	0.22

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
283677854	EL PASO ELECTRIC CO COMMON STOCK							
		37,406.000	Local 42.191486	1,578,214.74	67.970000	2,542,485.82	964,271.08	0.41
			Base 42.191486	1,578,214.74	67.970000	2,542,485.82	964,271.08	0.41
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		40,392.000	Local 37.215700	1,503,216.55	83.490000	3,372,328.08	1,869,111.53	0.54
			Base 37.215700	1,503,216.55	83.490000	3,372,328.08	1,869,111.53	0.54
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
		29,276.000	Local 23.626222	691,681.28	29.890000	875,059.64	183,378.36	0.14
			Base 23.626222	691,681.28	29.890000	875,059.64	183,378.36	0.14
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		14,737.000	Local 49.906906	735,478.07	51.490000	758,808.13	23,330.06	0.12
			Base 49.906906	735,478.07	51.490000	758,808.13	23,330.06	0.12
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		25,418.000	Local 30.054013	763,912.90	31.770000	807,529.86	43,616.96	0.13
			Base 30.054013	763,912.90	31.770000	807,529.86	43,616.96	0.13
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
		19,303.000	Local 33.715819	650,816.45	48.290000	932,141.87	281,325.42	0.15
			Base 33.715819	650,816.45	48.290000	932,141.87	281,325.42	0.15
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
		49,664.000	Local 24.194474	1,201,594.37	17.900000	888,985.60	-312,608.77	0.14
			Base 24.194474	1,201,594.37	17.900000	888,985.60	-312,608.77	0.14
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
		19,151.000	Local 47.883903	917,024.63	45.080000	863,327.08	-53,697.55	0.14
			Base 47.883903	917,024.63	45.080000	863,327.08	-53,697.55	0.14
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		31,085.000	Local 22.018635	684,449.26	14.150000	439,852.75	-244,596.51	0.07
			Base 22.018635	684,449.26	14.150000	439,852.75	-244,596.51	0.07
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		46,196.000	Local 19.039857	879,565.22	43.720000	2,019,689.12	1,140,123.90	0.32
			Base 19.039857	879,565.22	43.720000	2,019,689.12	1,140,123.90	0.32

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294268107	EPLUS INC COMMON STOCK USD.01							
		12,477.000	Local 48.669662	607,251.37	73.710000	919,679.67	312,428.30	0.15
			Base 48.669662	607,251.37	73.710000	919,679.67	312,428.30	0.15
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		23,881.000	Local 46.514672	1,110,816.89	82.610000	1,972,809.41	861,992.52	0.32
			Base 46.514672	1,110,816.89	82.610000	1,972,809.41	861,992.52	0.32
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		80,948.000	Local 22.681695	1,836,037.85	13.640000	1,104,130.72	-731,907.13	0.18
			Base 22.681695	1,836,037.85	13.640000	1,104,130.72	-731,907.13	0.18
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		22,502.000	Local 19.990831	449,833.69	11.300000	254,272.60	-195,561.09	0.04
			Base 19.990831	449,833.69	11.300000	254,272.60	-195,561.09	0.04
30040P103	EVERTEC INC COMMON STOCK USD.01							
		54,853.000	Local 21.552979	1,182,245.56	29.120000	1,597,319.36	415,073.80	0.26
			Base 21.552979	1,182,245.56	29.120000	1,597,319.36	415,073.80	0.26
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
		31,376.000	Local 37.383307	1,172,938.64	61.170000	1,919,269.92	746,331.28	0.31
			Base 37.383307	1,172,938.64	61.170000	1,919,269.92	746,331.28	0.31
30214U102	EXPONENT INC COMMON STOCK USD.001							
		47,669.000	Local 28.142619	1,341,530.50	74.240000	3,538,946.56	2,197,416.06	0.57
			Base 28.142619	1,341,530.50	74.240000	3,538,946.56	2,197,416.06	0.57
30219E103	EXPRESS INC COMMON STOCK							
		62,338.000	Local 13.857099	863,823.86	1.960000	122,182.48	-741,641.38	0.02
			Base 13.857099	863,823.86	1.960000	122,182.48	-741,641.38	0.02
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		112,005.000	Local 12.071387	1,352,055.75	3.300000	369,616.50	-982,439.25	0.06
			Base 12.071387	1,352,055.75	3.300000	369,616.50	-982,439.25	0.06
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
		25,942.000	Local 13.116818	340,276.50	6.420000	166,547.64	-173,728.86	0.03
			Base 13.116818	340,276.50	6.420000	166,547.64	-173,728.86	0.03

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302301106	EZCORP INC CL A COMMON STOCK USD.01							
		48,483.000	Local 17.953240	870,426.95	5.160000	250,172.28	-620,254.67	0.04
			Base 17.953240	870,426.95	5.160000	250,172.28	-620,254.67	0.04
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001							
		16,045.000	Local 44.087156	707,378.42	56.280000	903,012.60	195,634.18	0.15
			Base 44.087156	707,378.42	56.280000	903,012.60	195,634.18	0.15
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
		55,591.000	Local 13.070315	726,591.87	29.140000	1,619,921.74	893,329.87	0.26
			Base 13.070315	726,591.87	29.140000	1,619,921.74	893,329.87	0.26
315405100	FERRO CORP COMMON STOCK USD1.0							
		75,384.000	Local 17.080707	1,287,611.99	12.020000	906,115.68	-381,496.31	0.15
			Base 17.080707	1,287,611.99	12.020000	906,115.68	-381,496.31	0.15
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01							
		18,673.000	Local 20.132526	375,934.66	8.230000	153,678.79	-222,255.87	0.02
			Base 20.132526	375,934.66	8.230000	153,678.79	-222,255.87	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
		200,068.000	Local 6.207471	1,241,916.23	5.470000	1,094,371.96	-147,544.27	0.18
			Base 6.207471	1,241,916.23	5.470000	1,094,371.96	-147,544.27	0.18
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
		90,490.000	Local 7.988854	722,911.44	8.180000	740,208.20	17,296.76	0.12
			Base 7.988854	722,911.44	8.180000	740,208.20	17,296.76	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
		91,342.000	Local 20.406604	1,863,980.01	13.290000	1,213,935.18	-650,044.83	0.19
			Base 20.406604	1,863,980.01	13.290000	1,213,935.18	-650,044.83	0.19
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01							
		101,091.000	Local 15.443957	1,561,245.09	13.050000	1,319,237.55	-242,007.54	0.21
			Base 15.443957	1,561,245.09	13.050000	1,319,237.55	-242,007.54	0.21
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01							
		31,687.000	Local 30.676099	972,033.55	29.300000	928,429.10	-43,604.45	0.15
			Base 30.676099	972,033.55	29.300000	928,429.10	-43,604.45	0.15

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STATE OF ARIZONA

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346375108	FORMFACTOR INC COMMON STOCK USD.001							
		69,675.000	Local 15.861128	1,105,124.12	25.170000	1,753,719.75	648,595.63	0.28
			Base 15.861128	1,105,124.12	25.170000	1,753,719.75	648,595.63	0.28
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01							
		9,809.000	Local 34.691363	340,287.58	31.400000	308,002.60	-32,284.98	0.05
			Base 34.691363	340,287.58	31.400000	308,002.60	-32,284.98	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
		25,939.000	Local 40.710715	1,055,995.23	49.680000	1,288,649.52	232,654.29	0.21
			Base 40.710715	1,055,995.23	49.680000	1,288,649.52	232,654.29	0.21
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01							
		42,797.000	Local 14.281730	611,215.18	3.050000	130,530.85	-480,684.33	0.02
			Base 14.281730	611,215.18	3.050000	130,530.85	-480,684.33	0.02
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001							
		16,280.000	Local 17.885398	291,174.28	13.320000	216,849.60	-74,324.68	0.03
			Base 17.885398	291,174.28	13.320000	216,849.60	-74,324.68	0.03
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
		78,026.000	Local 20.627139	1,609,453.12	21.620000	1,686,922.12	77,469.00	0.27
			Base 20.627139	1,609,453.12	21.620000	1,686,922.12	77,469.00	0.27
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
		35,718.000	Local 33.070575	1,181,214.79	72.110000	2,575,624.98	1,394,410.19	0.41
			Base 33.070575	1,181,214.79	72.110000	2,575,624.98	1,394,410.19	0.41
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
		35,426.000	Local 32.381489	1,147,146.62	50.720000	1,796,806.72	649,660.10	0.29
			Base 32.381489	1,147,146.62	50.720000	1,796,806.72	649,660.10	0.29
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK							
		12,333.000	Local 34.313041	423,182.73	24.660000	304,131.78	-119,050.95	0.05
			Base 34.313041	423,182.73	24.660000	304,131.78	-119,050.95	0.05
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001							
		98,702.000	Local 11.015496	1,087,251.53	5.340000	527,068.68	-560,182.85	0.08
			Base 11.015496	1,087,251.53	5.340000	527,068.68	-560,182.85	0.08

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ST OF AZ POOL 204 SMALL CAP

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359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
		46,887.000	Local 30.550549	1,432,423.60	37.620000	1,763,888.94	331,465.34	0.28
			Base 30.550549	1,432,423.60	37.620000	1,763,888.94	331,465.34	0.28
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001							
		23,800.000	Local 14.116251	335,966.78	13.080000	311,304.00	-24,662.78	0.05
			Base 14.116251	335,966.78	13.080000	311,304.00	-24,662.78	0.05
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01							
		49,740.000	Local 19.009489	945,532.00	20.140000	1,001,763.60	56,231.60	0.16
			Base 19.009489	945,532.00	20.140000	1,001,763.60	56,231.60	0.16
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
		39,680.000	Local 32.582310	1,292,866.08	10.330000	409,894.40	-882,971.68	0.07
			Base 32.582310	1,292,866.08	10.330000	409,894.40	-882,971.68	0.07
36251C103	GMS INC COMMON STOCK USD.01							
		38,838.000	Local 20.389145	791,873.61	20.490000	795,790.62	3,917.01	0.13
			Base 20.389145	791,873.61	20.490000	795,790.62	3,917.01	0.13
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
		60,737.000	Local 5.059098	307,274.45	4.060000	246,592.22	-60,682.23	0.04
			Base 5.059098	307,274.45	4.060000	246,592.22	-60,682.23	0.04
36472T109	GANNETT CO INC COMMON STOCK USD.01							
		120,392.000	Local 8.407748	1,012,225.62	1.310000	157,713.52	-854,512.10	0.03
			Base 8.407748	1,012,225.62	1.310000	157,713.52	-854,512.10	0.03
366505105	GARRETT MOTION INC COMMON STOCK USD.001							
		69,047.000	Local 12.549187	866,483.72	5.170000	356,972.99	-509,510.73	0.06
			Base 12.549187	866,483.72	5.170000	356,972.99	-509,510.73	0.06
371532102	GENESCO INC COMMON STOCK USD1.0							
		13,120.000	Local 47.309325	620,698.34	18.490000	242,588.80	-378,109.54	0.04
			Base 47.309325	620,698.34	18.490000	242,588.80	-378,109.54	0.04
37253A103	GENTHERM INC COMMON STOCK							
		30,189.000	Local 47.355549	1,429,616.68	40.700000	1,228,692.30	-200,924.38	0.20
			Base 47.355549	1,429,616.68	40.700000	1,228,692.30	-200,924.38	0.20

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37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01							
		12,580.000	Local 35.465707	446,158.59	7.880000	99,130.40	-347,028.19	0.02
			Base 35.465707	446,158.59	7.880000	99,130.40	-347,028.19	0.02
374297109	GETTY REALTY CORP REIT USD.01							
		31,754.000	Local 22.383937	710,779.52	26.620000	845,291.48	134,511.96	0.14
			Base 22.383937	710,779.52	26.620000	845,291.48	134,511.96	0.14
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
		29,715.000	Local 22.510638	668,903.60	44.010000	1,307,757.15	638,853.55	0.21
			Base 22.510638	668,903.60	44.010000	1,307,757.15	638,853.55	0.21
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
		78,917.000	Local 23.385807	1,845,537.76	41.190000	3,250,591.23	1,405,053.47	0.52
			Base 23.385807	1,845,537.76	41.190000	3,250,591.23	1,405,053.47	0.52
377316104	GLATFELTER COMMON STOCK USD.01							
		40,668.000	Local 17.938616	729,527.65	15.410000	626,693.88	-102,833.77	0.10
			Base 17.938616	729,527.65	15.410000	626,693.88	-102,833.77	0.10
377322102	GLAUKOS CORP COMMON STOCK USD.001							
		35,871.000	Local 35.635878	1,278,294.57	38.980000	1,398,251.58	119,957.01	0.22
			Base 35.635878	1,278,294.57	38.980000	1,398,251.58	119,957.01	0.22
379378201	GLOBAL NET LEASE INC REIT USD.01							
		82,281.000	Local 17.217554	1,416,677.58	14.030000	1,154,402.43	-262,275.15	0.19
			Base 17.217554	1,416,677.58	14.030000	1,154,402.43	-262,275.15	0.19
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
		105,897.000	Local 6.088619	644,766.48	9.980000	1,056,852.06	412,085.58	0.17
			Base 6.088619	644,766.48	9.980000	1,056,852.06	412,085.58	0.17
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		43,034.000	Local 25.449324	1,095,186.19	17.600000	757,398.40	-337,787.79	0.12
			Base 25.449324	1,095,186.19	17.600000	757,398.40	-337,787.79	0.12
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01							
		50,500.000	Local 16.669695	841,819.61	4.920000	248,460.00	-593,359.61	0.04
			Base 16.669695	841,819.61	4.920000	248,460.00	-593,359.61	0.04

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391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	51,777.000	Local 29.461758	1,525,441.43	14.240000	737,304.48	-788,136.95	0.12
			Base 29.461758	1,525,441.43	14.240000	737,304.48	-788,136.95	0.12
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001	43,540.000	Local 32.928828	1,433,721.17	38.180000	1,662,357.20	228,636.03	0.27
			Base 32.928828	1,433,721.17	38.180000	1,662,357.20	228,636.03	0.27
393222104	GREEN PLAINS INC COMMON STOCK USD.001	31,091.000	Local 19.296380	599,943.76	8.550000	265,828.05	-334,115.71	0.04
			Base 19.296380	599,943.76	8.550000	265,828.05	-334,115.71	0.04
393657101	GREENBRIER COMPANIES INC COMMON STOCK	29,946.000	Local 31.225880	935,090.21	21.220000	635,454.12	-299,636.09	0.10
			Base 31.225880	935,090.21	21.220000	635,454.12	-299,636.09	0.10
395259104	GREENHILL + CO INC COMMON STOCK USD.01	13,695.000	Local 36.542710	500,452.41	9.970000	136,539.15	-363,913.26	0.02
			Base 36.542710	500,452.41	9.970000	136,539.15	-363,913.26	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25	39,245.000	Local 14.313100	561,717.62	16.800000	659,316.00	97,598.38	0.11
			Base 14.313100	561,717.62	16.800000	659,316.00	97,598.38	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01	16,133.000	Local 56.147389	905,825.82	62.940000	1,015,411.02	109,585.20	0.16
			Base 56.147389	905,825.82	62.940000	1,015,411.02	109,585.20	0.16
401617105	GUESS? INC COMMON STOCK USD.01	39,227.000	Local 13.400816	525,673.82	9.570000	375,402.39	-150,271.43	0.06
			Base 13.400816	525,673.82	9.570000	375,402.39	-150,271.43	0.06
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01	134,067.000	Local 7.248984	971,849.53	1.510000	202,441.17	-769,408.36	0.03
			Base 7.248984	971,849.53	1.510000	202,441.17	-769,408.36	0.03
40416E103	HCI GROUP INC COMMON STOCK	5,920.000	Local 42.045537	248,909.58	44.850000	265,512.00	16,602.42	0.04
			Base 42.045537	248,909.58	44.850000	265,512.00	16,602.42	0.04

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01							
		80,992.000	Local 18.247330	1,477,887.72	31.240000	2,530,190.08	1,052,302.36	0.41
			Base 18.247330	1,477,887.72	31.240000	2,530,190.08	1,052,302.36	0.41
41043F208	HANGER INC COMMON STOCK USD.01							
		34,426.000	Local 21.709989	747,388.08	18.360000	632,061.36	-115,326.72	0.10
			Base 21.709989	747,388.08	18.360000	632,061.36	-115,326.72	0.10
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		28,667.000	Local 12.479484	357,749.36	9.030000	258,863.01	-98,886.35	0.04
			Base 12.479484	357,749.36	9.030000	258,863.01	-98,886.35	0.04
413160102	HARMONIC INC COMMON STOCK USD.001							
		87,060.000	Local 6.156177	535,956.74	5.390000	469,253.40	-66,703.34	0.08
			Base 6.156177	535,956.74	5.390000	469,253.40	-66,703.34	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
		72,445.000	Local 14.742140	1,067,994.36	11.160000	808,486.20	-259,508.16	0.13
			Base 14.742140	1,067,994.36	11.160000	808,486.20	-259,508.16	0.13
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		16,652.000	Local 14.912208	248,318.08	17.300000	288,079.60	39,761.52	0.05
			Base 14.912208	248,318.08	17.300000	288,079.60	39,761.52	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		42,846.000	Local 25.173727	1,078,593.52	14.430000	618,267.78	-460,325.74	0.10
			Base 25.173727	1,078,593.52	14.430000	618,267.78	-460,325.74	0.10
420261109	HAWKINS INC COMMON STOCK USD.05							
		8,797.000	Local 38.341214	337,287.66	42.900000	377,391.30	40,103.64	0.06
			Base 38.341214	337,287.66	42.900000	377,391.30	40,103.64	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		11,509.000	Local 46.519582	535,393.87	22.830000	262,750.47	-272,643.40	0.04
			Base 46.519582	535,393.87	22.830000	262,750.47	-272,643.40	0.04
42222N103	HEALTHSTREAM INC COMMON STOCK							
		23,583.000	Local 26.551706	626,168.89	22.780000	537,220.74	-88,948.15	0.09
			Base 26.551706	626,168.89	22.780000	537,220.74	-88,948.15	0.09

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		43,021.000	Local 18.281811	786,501.80	21.900000	942,159.90	155,658.10	0.15
			Base 18.281811	786,501.80	21.900000	942,159.90	155,658.10	0.15
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		17,666.000	Local 22.310132	394,130.79	22.180000	391,831.88	-2,298.91	0.06
			Base 22.310132	394,130.79	22.180000	391,831.88	-2,298.91	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		131,219.000	Local 5.767832	756,849.15	3.360000	440,895.84	-315,953.31	0.07
			Base 5.767832	756,849.15	3.360000	440,895.84	-315,953.31	0.07
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		12,000.000	Local 19.604700	235,256.40	20.130000	241,560.00	6,303.60	0.04
			Base 19.604700	235,256.40	20.130000	241,560.00	6,303.60	0.04
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		33,708.000	Local 31.000059	1,044,949.98	19.000000	640,452.00	-404,497.98	0.10
			Base 31.000059	1,044,949.98	19.000000	640,452.00	-404,497.98	0.10
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		33,278.000	Local 16.656643	554,299.77	5.040000	167,721.12	-386,578.65	0.03
			Base 16.656643	554,299.77	5.040000	167,721.12	-386,578.65	0.03
42805E306	HESKA CORP COMMON STOCK USD.001							
		6,509.000	Local 97.175764	632,517.05	87.930000	572,336.37	-60,180.68	0.09
			Base 97.175764	632,517.05	87.930000	572,336.37	-60,180.68	0.09
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		16,179.000	Local 34.842129	563,710.80	19.320000	312,578.28	-251,132.52	0.05
			Base 34.842129	563,710.80	19.320000	312,578.28	-251,132.52	0.05
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
		171,467.000	Local 7.156179	1,227,048.53	0.240000	41,152.08	-1,185,896.45	0.01
			Base 7.156179	1,227,048.53	0.240000	41,152.08	-1,185,896.45	0.01
431571108	HILLENBRAND INC COMMON STOCK							
		68,122.000	Local 24.507760	1,669,517.65	25.740000	1,753,460.28	83,942.63	0.28
			Base 24.507760	1,669,517.65	25.740000	1,753,460.28	83,942.63	0.28

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
43785V102	HOMESTREET INC COMMON STOCK	22,449.000	Local 29.699284	666,719.23	23.820000	534,735.18	-131,984.05	0.09
			Base 29.699284	666,719.23	23.820000	534,735.18	-131,984.05	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001	116,664.000	Local 10.115332	1,180,095.09	9.495000	1,107,724.68	-72,370.41	0.18
			Base 10.115332	1,180,095.09	9.495000	1,107,724.68	-72,370.41	0.18
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001	37,870.000	Local 24.247105	918,237.88	36.520000	1,383,012.40	464,774.52	0.22
			Base 24.247105	918,237.88	36.520000	1,383,012.40	464,774.52	0.22
443320106	HUB GROUP INC CL A COMMON STOCK USD.01	30,718.000	Local 38.337820	1,177,661.17	46.770000	1,436,680.86	259,019.69	0.23
			Base 38.337820	1,177,661.17	46.770000	1,436,680.86	259,019.69	0.23
45031U101	ISTAR INC REIT USD.001	68,737.000	Local 11.742821	807,166.30	10.930000	751,295.41	-55,870.89	0.12
			Base 11.742821	807,166.30	10.930000	751,295.41	-55,870.89	0.12
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01	83,698.000	Local 10.216821	855,127.51	9.890000	827,773.22	-27,354.29	0.13
			Base 10.216821	855,127.51	9.890000	827,773.22	-27,354.29	0.13
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	31,678.000	Local 48.907043	1,549,277.30	69.470000	2,200,670.66	651,393.36	0.35
			Base 48.907043	1,549,277.30	69.470000	2,200,670.66	651,393.36	0.35
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01	60,338.000	Local 20.640158	1,245,385.86	18.750000	1,131,337.50	-114,048.36	0.18
			Base 20.640158	1,245,385.86	18.750000	1,131,337.50	-114,048.36	0.18
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	32,908.000	Local 27.170638	894,131.34	51.260000	1,686,864.08	792,732.74	0.27
			Base 27.170638	894,131.34	51.260000	1,686,864.08	792,732.74	0.27
45768S105	INNOSPEC INC COMMON STOCK USD.01	22,526.000	Local 55.332750	1,246,425.52	77.090000	1,736,529.34	490,103.82	0.28
			Base 55.332750	1,246,425.52	77.090000	1,736,529.34	490,103.82	0.28

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		16,857.000	Local 34.440417	580,562.11	17.650000	297,526.05	-283,036.06	0.05
			Base 34.440417	580,562.11	17.650000	297,526.05	-283,036.06	0.05
45780L104	INOGEN INC COMMON STOCK USD.001							
		16,817.000	Local 49.605427	834,214.46	38.000000	639,046.00	-195,168.46	0.10
			Base 49.605427	834,214.46	38.000000	639,046.00	-195,168.46	0.10
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
		19,617.000	Local 33.479498	656,767.32	64.280000	1,260,980.76	604,213.44	0.20
			Base 33.479498	656,767.32	64.280000	1,260,980.76	604,213.44	0.20
45781M101	INNOVIVA INC COMMON STOCK							
		61,451.000	Local 11.131057	684,014.61	13.970000	858,470.47	174,455.86	0.14
			Base 11.131057	684,014.61	13.970000	858,470.47	174,455.86	0.14
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
		15,764.000	Local 82.580467	1,301,798.48	81.720000	1,288,234.08	-13,564.40	0.21
			Base 82.580467	1,301,798.48	81.720000	1,288,234.08	-13,564.40	0.21
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		30,087.000	Local 42.666735	1,283,714.06	79.180000	2,382,288.66	1,098,574.60	0.38
			Base 42.666735	1,283,714.06	79.180000	2,382,288.66	1,098,574.60	0.38
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		16,268.000	Local 30.487251	495,966.60	46.410000	754,997.88	259,031.28	0.12
			Base 30.487251	495,966.60	46.410000	754,997.88	259,031.28	0.12
458665304	INTERFACE INC COMMON STOCK USD.1							
		53,833.000	Local 15.002144	807,610.44	8.490000	457,042.17	-350,568.27	0.07
			Base 15.002144	807,610.44	8.490000	457,042.17	-350,568.27	0.07
46116V105	INTL FCSTONE INC COMMON STOCK USD.01							
		15,017.000	Local 32.541958	488,682.58	51.010000	766,017.17	277,334.59	0.12
			Base 32.541958	488,682.58	51.010000	766,017.17	277,334.59	0.12
461203101	INVACARE CORP COMMON STOCK USD.25							
		31,039.000	Local 18.616418	577,835.01	6.160000	191,200.24	-386,634.77	0.03
			Base 18.616418	577,835.01	6.160000	191,200.24	-386,634.77	0.03

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
		148,244.000	Local 15.188946	2,251,670.15	2.770000	410,635.88	-1,841,034.27	0.07
			Base 15.188946	2,251,670.15	2.770000	410,635.88	-1,841,034.27	0.07
461730509	INVESTORS REAL ESTATE TRUST REIT							
		10,770.000	Local 70.191016	755,957.24	70.900000	763,593.00	7,635.76	0.12
			Base 70.191016	755,957.24	70.900000	763,593.00	7,635.76	0.12
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
		89,220.000	Local 14.122351	1,259,996.15	23.000000	2,052,060.00	792,063.85	0.33
			Base 14.122351	1,259,996.15	23.000000	2,052,060.00	792,063.85	0.33
462726100	IROBOT CORP COMMON STOCK USD.01							
		25,969.000	Local 36.219501	940,584.23	73.720000	1,914,434.68	973,850.45	0.31
			Base 36.219501	940,584.23	73.720000	1,914,434.68	973,850.45	0.31
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		457,220.000	Local 76.583510	35,015,512.57	66.140000	30,240,530.80	-4,774,981.77	4.86
			Base 76.583510	35,015,512.57	66.140000	30,240,530.80	-4,774,981.77	4.86
465741106	ITRON INC COMMON STOCK							
		32,415.000	Local 44.122454	1,430,229.35	64.420000	2,088,174.30	657,944.95	0.34
			Base 44.122454	1,430,229.35	64.420000	2,088,174.30	657,944.95	0.34
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		13,761.000	Local 85.227253	1,172,812.23	128.630000	1,770,077.43	597,265.20	0.28
			Base 85.227253	1,172,812.23	128.630000	1,770,077.43	597,265.20	0.28
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		29,192.000	Local 42.420282	1,238,332.87	82.150000	2,398,122.80	1,159,789.93	0.39
			Base 42.420282	1,238,332.87	82.150000	2,398,122.80	1,159,789.93	0.39
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		22,145.000	Local 19.252140	426,338.64	16.190000	358,527.55	-67,811.09	0.06
			Base 19.252140	426,338.64	16.190000	358,527.55	-67,811.09	0.06
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		14,595.000	Local 65.165517	951,090.72	71.750000	1,047,191.25	96,100.53	0.17
			Base 65.165517	951,090.72	71.750000	1,047,191.25	96,100.53	0.17

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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View Date: June 9, 2020

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483548103	KAMAN CORP COMMON STOCK USD1.0							
		25,640.000	Local 38.695255	992,146.34	40.000000	1,025,600.00	33,453.66	0.16
			Base 38.695255	992,146.34	40.000000	1,025,600.00	33,453.66	0.16
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		30,513.000	Local 17.087125	521,379.45	14.990000	457,389.87	-63,989.58	0.07
			Base 17.087125	521,379.45	14.990000	457,389.87	-63,989.58	0.07
488360207	KEMET CORP COMMON STOCK USD.01							
		53,369.000	Local 24.873105	1,327,452.72	27.030000	1,442,564.07	115,111.35	0.23
			Base 24.873105	1,327,452.72	27.030000	1,442,564.07	115,111.35	0.23
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
		19,093.000	Local 102.102541	1,949,443.82	149.320000	2,850,966.76	901,522.94	0.46
			Base 102.102541	1,949,443.82	149.320000	2,850,966.76	901,522.94	0.46
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		77,508.000	Local 21.281920	1,649,519.09	9.700000	751,827.60	-897,691.49	0.12
			Base 21.281920	1,649,519.09	9.700000	751,827.60	-897,691.49	0.12
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		79,692.000	Local 14.134201	1,126,382.71	15.040000	1,198,567.68	72,184.97	0.19
			Base 14.134201	1,126,382.71	15.040000	1,198,567.68	72,184.97	0.19
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		42,917.000	Local 35.004705	1,502,296.93	14.620000	627,446.54	-874,850.39	0.10
			Base 35.004705	1,502,296.93	14.620000	627,446.54	-874,850.39	0.10
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		19,010.000	Local 30.700941	583,624.88	16.570000	314,995.70	-268,629.18	0.05
			Base 30.700941	583,624.88	16.570000	314,995.70	-268,629.18	0.05
500643200	KORN FERRY COMMON STOCK USD.01							
		50,892.000	Local 22.991479	1,170,082.37	30.260000	1,539,991.92	369,909.55	0.25
			Base 22.991479	1,170,082.37	30.260000	1,539,991.92	369,909.55	0.25
50077C106	KRATON CORP COMMON STOCK USD.01							
		29,178.000	Local 24.699331	720,677.09	15.250000	444,964.50	-275,712.59	0.07
			Base 24.699331	720,677.09	15.250000	444,964.50	-275,712.59	0.07

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		58,360.000	Local 13.809561	805,925.99	22.360000	1,304,929.60	499,003.61	0.21
			Base 13.809561	805,925.99	22.360000	1,304,929.60	499,003.61	0.21
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		20,453.000	Local 47.616103	973,892.15	83.420000	1,706,189.26	732,297.11	0.27
			Base 47.616103	973,892.15	83.420000	1,706,189.26	732,297.11	0.27
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		22,987.000	Local 47.896368	1,100,993.82	98.930000	2,274,103.91	1,173,110.09	0.37
			Base 47.896368	1,100,993.82	98.930000	2,274,103.91	1,173,110.09	0.37
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1							
		20,693.000	Local 24.425471	505,436.28	1.080000	22,348.44	-483,087.84	0.00
			Base 24.425471	505,436.28	1.080000	22,348.44	-483,087.84	0.00
502175102	LTC PROPERTIES INC REIT USD.01							
		36,717.000	Local 35.863402	1,316,796.52	36.810000	1,351,552.77	34,756.25	0.22
			Base 35.863402	1,316,796.52	36.810000	1,351,552.77	34,756.25	0.22
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		42,636.000	Local 16.716159	712,710.14	25.720000	1,096,597.92	383,887.78	0.18
			Base 16.716159	712,710.14	25.720000	1,096,597.92	383,887.78	0.18
516012101	LANNETT CO INC COMMON STOCK USD.001							
		30,790.000	Local 28.388892	874,093.97	7.650000	235,543.50	-638,550.47	0.04
			Base 28.388892	874,093.97	7.650000	235,543.50	-638,550.47	0.04
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		36,107.000	Local 16.106824	581,569.08	13.730000	495,749.11	-85,819.97	0.08
			Base 16.106824	581,569.08	13.730000	495,749.11	-85,819.97	0.08
516806106	LAREDO PETROLEUM INC COMMON STOCK USD.01							
		167,356.000	Local 4.573010	765,320.61	0.848500	142,001.57	-623,319.04	0.02
			Base 4.573010	765,320.61	0.848500	142,001.57	-623,319.04	0.02
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		15,113.000	Local 30.888196	466,813.30	26.890000	406,388.57	-60,424.73	0.07
			Base 30.888196	466,813.30	26.890000	406,388.57	-60,424.73	0.07

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Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		228,931.000	Local 9.816551	2,247,312.75	9.720000	2,225,209.32	-22,103.43	0.36
			Base 9.816551	2,247,312.75	9.720000	2,225,209.32	-22,103.43	0.36
535555106	LINDSAY CORP COMMON STOCK USD1.0							
		9,947.000	Local 75.541003	751,406.36	93.920000	934,222.24	182,815.88	0.15
			Base 75.541003	751,406.36	93.920000	934,222.24	182,815.88	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		24,776.000	Local 18.806418	465,947.81	5.710000	141,470.96	-324,476.85	0.02
			Base 18.806418	465,947.81	5.710000	141,470.96	-324,476.85	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
		20,778.000	Local 58.134094	1,207,910.21	120.590000	2,505,619.02	1,297,708.81	0.40
			Base 58.134094	1,207,910.21	120.590000	2,505,619.02	1,297,708.81	0.40
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		56,619.000	Local 16.238568	919,411.46	37.450000	2,120,381.55	1,200,970.09	0.34
			Base 16.238568	919,411.46	37.450000	2,120,381.55	1,200,970.09	0.34
53814L108	LIVENT CORP COMMON STOCK USD.001							
		134,449.000	Local 10.898846	1,465,338.99	6.740000	906,186.26	-559,152.73	0.15
			Base 10.898846	1,465,338.99	6.740000	906,186.26	-559,152.73	0.15
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
		26,413.000	Local 22.751578	600,937.44	9.940000	262,545.22	-338,392.22	0.04
			Base 22.751578	600,937.44	9.940000	262,545.22	-338,392.22	0.04
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		38,534.000	Local 23.345756	899,605.37	31.160000	1,200,719.44	301,114.07	0.19
			Base 23.345756	899,605.37	31.160000	1,200,719.44	301,114.07	0.19
550819106	LYDALL INC COMMON STOCK USD.1							
		16,234.000	Local 14.576193	236,629.92	10.820000	175,651.88	-60,978.04	0.03
			Base 14.576193	236,629.92	10.820000	175,651.88	-60,978.04	0.03
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		46,183.000	Local 22.846388	1,055,114.74	33.990000	1,569,760.17	514,645.43	0.25
			Base 22.846388	1,055,114.74	33.990000	1,569,760.17	514,645.43	0.25

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55303J106	MGP INGREDIENTS INC COMMON STOCK							
		12,227.000	Local 74.600689	912,142.62	37.510000	458,634.77	-453,507.85	0.07
			Base 74.600689	912,142.62	37.510000	458,634.77	-453,507.85	0.07
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		25,890.000	Local 20.848100	539,757.30	33.480000	866,797.20	327,039.90	0.14
			Base 20.848100	539,757.30	33.480000	866,797.20	327,039.90	0.14
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
		16,413.000	Local 42.407629	696,036.41	17.610000	289,032.93	-407,003.48	0.05
			Base 42.407629	696,036.41	17.610000	289,032.93	-407,003.48	0.05
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		15,319.000	Local 29.596350	453,386.48	28.810000	441,340.39	-12,046.09	0.07
			Base 29.596350	453,386.48	28.810000	441,340.39	-12,046.09	0.07
55616P104	MACY S INC COMMON STOCK USD.01							
		281,923.000	Local 4.951611	1,395,973.08	6.360000	1,793,030.28	397,057.20	0.29
			Base 4.951611	1,395,973.08	6.360000	1,793,030.28	397,057.20	0.29
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		71,170.000	Local 20.420429	1,453,321.92	23.520000	1,673,918.40	220,596.48	0.27
			Base 20.420429	1,453,321.92	23.520000	1,673,918.40	220,596.48	0.27
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
		20,000.000	Local 54.694073	1,093,881.46	74.990000	1,499,800.00	405,918.54	0.24
			Base 54.694073	1,093,881.46	74.990000	1,499,800.00	405,918.54	0.24
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
		24,776.000	Local 40.992211	1,015,623.02	77.740000	1,926,086.24	910,463.22	0.31
			Base 40.992211	1,015,623.02	77.740000	1,926,086.24	910,463.22	0.31
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		21,613.000	Local 34.915156	754,621.27	27.570000	595,870.41	-158,750.86	0.10
			Base 34.915156	754,621.27	27.570000	595,870.41	-158,750.86	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		21,124.000	Local 17.586280	371,492.57	13.480000	284,751.52	-86,741.05	0.05
			Base 17.586280	371,492.57	13.480000	284,751.52	-86,741.05	0.05

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
567908108	MARINEMAX INC COMMON STOCK USD.001							
		19,684.000	Local 12.099508	238,166.72	19.030000	374,586.52	136,419.80	0.06
			Base 12.099508	238,166.72	19.030000	374,586.52	136,419.80	0.06
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		35,794.000	Local 14.887585	532,886.20	25.590000	915,968.46	383,082.26	0.15
			Base 14.887585	532,886.20	25.590000	915,968.46	383,082.26	0.15
576690101	MATERION CORP COMMON STOCK							
		18,716.000	Local 36.280909	679,033.50	52.500000	982,590.00	303,556.50	0.16
			Base 36.280909	679,033.50	52.500000	982,590.00	303,556.50	0.16
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
		24,995.000	Local 14.461838	361,473.64	11.020000	275,444.90	-86,028.74	0.04
			Base 14.461838	361,473.64	11.020000	275,444.90	-86,028.74	0.04
57686G105	MATSON INC COMMON STOCK							
		39,420.000	Local 27.715986	1,092,564.17	28.570000	1,126,229.40	33,665.23	0.18
			Base 27.715986	1,092,564.17	28.570000	1,126,229.40	33,665.23	0.18
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
		28,821.000	Local 39.161495	1,128,673.44	20.700000	596,594.70	-532,078.74	0.10
			Base 39.161495	1,128,673.44	20.700000	596,594.70	-532,078.74	0.10
57776J100	MAXLINEAR INC COMMON STOCK							
		59,953.000	Local 26.440348	1,585,178.18	17.320000	1,038,385.96	-546,792.22	0.17
			Base 26.440348	1,585,178.18	17.320000	1,038,385.96	-546,792.22	0.17
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		10,674.000	Local 53.827013	574,549.54	102.340000	1,092,377.16	517,827.62	0.18
			Base 53.827013	574,549.54	102.340000	1,092,377.16	517,827.62	0.18
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
		25,250.000	Local 60.144669	1,518,652.90	92.820000	2,343,705.00	825,052.10	0.38
			Base 60.144669	1,518,652.90	92.820000	2,343,705.00	825,052.10	0.38
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
		36,832.000	Local 12.959740	477,333.13	8.070000	297,234.24	-180,098.89	0.05
			Base 12.959740	477,333.13	8.070000	297,234.24	-180,098.89	0.05

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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View Date: June 9, 2020

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589433101	MEREDITH CORP COMMON STOCK USD1.0							
		36,705.000	Local 13.330871	489,309.61	14.940000	548,372.70	59,063.09	0.09
			Base 13.330871	489,309.61	14.940000	548,372.70	59,063.09	0.09
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
		39,394.000	Local 17.373106	684,396.14	15.460000	609,031.24	-75,364.90	0.10
			Base 17.373106	684,396.14	15.460000	609,031.24	-75,364.90	0.10
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		50,814.000	Local 24.074881	1,223,341.02	44.990000	2,286,121.86	1,062,780.84	0.37
			Base 24.074881	1,223,341.02	44.990000	2,286,121.86	1,062,780.84	0.37
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		33,114.000	Local 35.804953	1,185,645.22	69.500000	2,301,423.00	1,115,777.78	0.37
			Base 35.804953	1,185,645.22	69.500000	2,301,423.00	1,115,777.78	0.37
59001K100	MERITOR INC COMMON STOCK USD1.0							
		68,009.000	Local 24.280942	1,651,322.61	20.380000	1,386,023.42	-265,299.19	0.22
			Base 24.280942	1,651,322.61	20.380000	1,386,023.42	-265,299.19	0.22
59064R109	MESA LABORATORIES INC COMMON STOCK							
		3,728.000	Local 235.351172	877,389.17	264.250000	985,124.00	107,734.83	0.16
			Base 235.351172	877,389.17	264.250000	985,124.00	107,734.83	0.16
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		31,778.000	Local 25.780535	819,253.85	18.120000	575,817.36	-243,436.49	0.09
			Base 25.780535	819,253.85	18.120000	575,817.36	-243,436.49	0.09
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		34,134.000	Local 20.161766	688,201.72	31.350000	1,070,100.90	381,899.18	0.17
			Base 20.161766	688,201.72	31.350000	1,070,100.90	381,899.18	0.17
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
		70,942.000	Local 7.924133	562,153.86	3.860000	273,836.12	-288,317.74	0.04
			Base 7.924133	562,153.86	3.860000	273,836.12	-288,317.74	0.04
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
		7,579.000	Local 136.320175	1,033,170.61	124.480000	943,433.92	-89,736.69	0.15
			Base 136.320175	1,033,170.61	124.480000	943,433.92	-89,736.69	0.15

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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60740F105	MOBILE MINI INC COMMON STOCK USD.01	40,658.000	Local 27.633628	1,123,528.05	32.040000	1,302,682.32	179,154.27	0.21
			Base 27.633628	1,123,528.05	32.040000	1,302,682.32	179,154.27	0.21
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	104,558.000	Local 18.230536	1,906,148.36	31.480000	3,291,485.84	1,385,337.48	0.53
			Base 18.230536	1,906,148.36	31.480000	3,291,485.84	1,385,337.48	0.53
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	10,971.000	Local 19.049477	208,991.81	40.140000	440,375.94	231,384.13	0.07
			Base 19.049477	208,991.81	40.140000	440,375.94	231,384.13	0.07
610236101	MONRO INC COMMON STOCK USD.01	30,641.000	Local 45.852894	1,404,978.52	55.100000	1,688,319.10	283,340.58	0.27
			Base 45.852894	1,404,978.52	55.100000	1,688,319.10	283,340.58	0.27
615394202	MOOG INC CLASS A COMMON STOCK USD1.0	29,673.000	Local 50.871661	1,509,514.79	54.290000	1,610,947.17	101,432.38	0.26
			Base 50.871661	1,509,514.79	54.290000	1,610,947.17	101,432.38	0.26
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	17,471.000	Local 28.865191	504,303.75	15.820000	276,391.22	-227,912.53	0.04
			Base 28.865191	504,303.75	15.820000	276,391.22	-227,912.53	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01	15,073.000	Local 19.591980	295,309.91	10.500000	158,266.50	-137,043.41	0.03
			Base 19.591980	295,309.91	10.500000	158,266.50	-137,043.41	0.03
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01	52,436.000	Local 23.555043	1,235,132.23	26.780000	1,404,236.08	169,103.85	0.23
			Base 23.555043	1,235,132.23	26.780000	1,404,236.08	169,103.85	0.23
628464109	MYERS INDUSTRIES INC COMMON STOCK	32,774.000	Local 13.935490	456,721.74	13.610000	446,054.14	-10,667.60	0.07
			Base 13.935490	456,721.74	13.610000	446,054.14	-10,667.60	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01	68,510.000	Local 20.402760	1,397,793.10	14.530000	995,450.30	-402,342.80	0.16
			Base 20.402760	1,397,793.10	14.530000	995,450.30	-402,342.80	0.16

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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628778102	N B T BANCORP INC COMMON STOCK USD.01							
		40,372.000	Local 25.443629	1,027,210.19	31.320000	1,264,451.04	237,240.85	0.20
			Base 25.443629	1,027,210.19	31.320000	1,264,451.04	237,240.85	0.20
62914B100	NIC INC COMMON STOCK							
		61,589.000	Local 17.912015	1,103,183.11	24.060000	1,481,831.34	378,648.23	0.24
			Base 17.912015	1,103,183.11	24.060000	1,481,831.34	378,648.23	0.24
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01							
		62,569.000	Local 16.430877	1,028,063.57	15.365000	961,372.69	-66,690.88	0.15
			Base 16.430877	1,028,063.57	15.365000	961,372.69	-66,690.88	0.15
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
		28,695.000	Local 30.894417	886,515.31	26.300000	754,678.50	-131,836.81	0.12
			Base 30.894417	886,515.31	26.300000	754,678.50	-131,836.81	0.12
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
		10,690.000	Local 42.170594	450,803.65	56.980000	609,116.20	158,312.55	0.10
			Base 42.170594	450,803.65	56.980000	609,116.20	158,312.55	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
		4,674.000	Local 90.944822	425,076.10	89.990000	420,613.26	-4,462.84	0.07
			Base 90.944822	425,076.10	89.990000	420,613.26	-4,462.84	0.07
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01							
		54,978.000	Local 26.059540	1,432,701.40	30.010000	1,649,889.78	217,188.38	0.26
			Base 26.059540	1,432,701.40	30.010000	1,649,889.78	217,188.38	0.26
639050103	NATUS MEDICAL INC COMMON STOCK USD.001							
		31,370.000	Local 22.802128	715,302.74	21.400000	671,318.00	-43,984.74	0.11
			Base 22.802128	715,302.74	21.400000	671,318.00	-43,984.74	0.11
640079109	NEENAH INC COMMON STOCK USD.01							
		15,492.000	Local 35.903783	556,221.40	50.560000	783,275.52	227,054.12	0.13
			Base 35.903783	556,221.40	50.560000	783,275.52	227,054.12	0.13
640491106	NEOGEN CORP COMMON STOCK USD.16							
		48,181.000	Local 34.722313	1,672,955.78	71.220000	3,431,450.82	1,758,495.04	0.55
			Base 34.722313	1,672,955.78	71.220000	3,431,450.82	1,758,495.04	0.55

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
		96,091.000	Local 19.842844	1,906,718.69	26.690000	2,564,668.79	657,950.10	0.41
			Base 19.842844	1,906,718.69	26.690000	2,564,668.79	657,950.10	0.41
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		27,767.000	Local 21.808492	605,556.41	25.730000	714,444.91	108,888.50	0.11
			Base 21.808492	605,556.41	25.730000	714,444.91	108,888.50	0.11
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		338,299.000	Local 5.341488	1,807,020.19	2.080000	703,661.92	-1,103,358.27	0.11
			Base 5.341488	1,807,020.19	2.080000	703,661.92	-1,103,358.27	0.11
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01							
		83,751.000	Local 9.140042	765,487.66	2.020000	169,177.02	-596,310.64	0.03
			Base 9.140042	765,487.66	2.020000	169,177.02	-596,310.64	0.03
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		20,996.000	Local 43.613786	915,715.06	31.980000	671,452.08	-244,262.98	0.11
			Base 43.613786	915,715.06	31.980000	671,452.08	-244,262.98	0.11
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
		44,681.000	Local 27.748555	1,239,833.17	10.320000	461,107.92	-778,725.25	0.07
			Base 27.748555	1,239,833.17	10.320000	461,107.92	-778,725.25	0.07
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
		39,825.000	Local 14.876710	592,464.97	10.930000	435,287.25	-157,177.72	0.07
			Base 14.876710	592,464.97	10.930000	435,287.25	-157,177.72	0.07
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
		108,003.000	Local 12.252325	1,323,287.86	9.960000	1,075,709.88	-247,577.98	0.17
			Base 12.252325	1,323,287.86	9.960000	1,075,709.88	-247,577.98	0.17
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
		28,001.000	Local 52.357859	1,466,072.40	64.110000	1,795,144.11	329,071.71	0.29
			Base 52.357859	1,466,072.40	64.110000	1,795,144.11	329,071.71	0.29
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		47,205.000	Local 15.814131	746,506.04	12.150000	573,540.75	-172,965.29	0.09
			Base 15.814131	746,506.04	12.150000	573,540.75	-172,965.29	0.09

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Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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671044105	OSI SYSTEMS INC COMMON STOCK							
		15,712.000	Local 57.187365	898,527.88	75.770000	1,190,498.24	291,970.36	0.19
			Base 57.187365	898,527.88	75.770000	1,190,498.24	291,970.36	0.19
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01							
		269,245.000	Local 2.548451	686,157.64	0.460600	124,014.25	-562,143.39	0.02
			Base 2.548451	686,157.64	0.460600	124,014.25	-562,143.39	0.02
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		91,546.000	Local 12.478866	1,142,390.24	6.420000	587,725.32	-554,664.92	0.09
			Base 12.478866	1,142,390.24	6.420000	587,725.32	-554,664.92	0.09
676220106	OFFICE DEPOT INC COMMON STOCK USD.01							
		506,482.000	Local 2.495431	1,263,891.05	2.470000	1,251,010.54	-12,880.51	0.20
			Base 2.495431	1,263,891.05	2.470000	1,251,010.54	-12,880.51	0.20
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01							
		44,441.000	Local 51.652395	2,295,484.09	25.290000	1,123,912.89	-1,171,571.20	0.18
			Base 51.652395	2,295,484.09	25.290000	1,123,912.89	-1,171,571.20	0.18
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01							
		55,722.000	Local 20.133090	1,121,856.06	4.240000	236,261.28	-885,594.78	0.04
			Base 20.133090	1,121,856.06	4.240000	236,261.28	-885,594.78	0.04
680033107	OLD NATIONAL BANCORP COMMON STOCK							
		156,311.000	Local 13.655287	2,134,471.63	13.590000	2,124,266.49	-10,205.14	0.34
			Base 13.655287	2,134,471.63	13.590000	2,124,266.49	-10,205.14	0.34
68162K106	OLYMPIC STEEL INC COMMON STOCK							
		8,397.000	Local 20.063795	168,475.69	11.030000	92,618.91	-75,856.78	0.01
			Base 20.063795	168,475.69	11.030000	92,618.91	-75,856.78	0.01
68213N109	OMNICELL INC COMMON STOCK USD.001							
		38,694.000	Local 35.916648	1,389,758.76	66.910000	2,589,015.54	1,199,256.78	0.42
			Base 35.916648	1,389,758.76	66.910000	2,589,015.54	1,199,256.78	0.42
68287N100	ONESPAN INC COMMON STOCK USD.001							
		29,992.000	Local 13.464354	403,822.91	20.320000	609,437.44	205,614.53	0.10
			Base 13.464354	403,822.91	20.320000	609,437.44	205,614.53	0.10

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ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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As of: May 31, 2020

View Date: June 9, 2020

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683344105	ONTO INNOVATION INC COMMON STOCK							
		45,119.000	Local 18.728944	845,031.23	31.080000	1,402,298.52	557,267.29	0.23
			Base 18.728944	845,031.23	31.080000	1,402,298.52	557,267.29	0.23
684000102	OPUS BANK COMMON STOCK							
		19,923.000	Local 28.457867	566,966.09	19.490000	388,299.27	-178,666.82	0.06
			Base 28.457867	566,966.09	19.490000	388,299.27	-178,666.82	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		56,742.000	Local 12.072941	685,042.84	14.540000	825,028.68	139,985.84	0.13
			Base 12.072941	685,042.84	14.540000	825,028.68	139,985.84	0.13
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1							
		17,527.000	Local 38.717965	678,609.77	34.080000	597,320.16	-81,289.61	0.10
			Base 38.717965	678,609.77	34.080000	597,320.16	-81,289.61	0.10
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		57,873.000	Local 13.402844	775,662.79	7.930000	458,932.89	-316,729.90	0.07
			Base 13.402844	775,662.79	7.930000	458,932.89	-316,729.90	0.07
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		15,674.000	Local 48.808605	765,026.08	42.620000	668,025.88	-97,000.20	0.11
			Base 48.808605	765,026.08	42.620000	668,025.88	-97,000.20	0.11
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
		10,185.000	Local 50.368665	513,004.85	43.280000	440,806.80	-72,198.05	0.07
			Base 50.368665	513,004.85	43.280000	440,806.80	-72,198.05	0.07
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		89,297.000	Local 41.681514	3,722,034.12	12.180000	1,087,637.46	-2,634,396.66	0.17
			Base 41.681514	3,722,034.12	12.180000	1,087,637.46	-2,634,396.66	0.17
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
		25,633.000	Local 16.954873	434,604.27	17.060000	437,298.98	2,694.71	0.07
			Base 16.954873	434,604.27	17.060000	437,298.98	2,694.71	0.07
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
		53,811.000	Local 10.963056	589,933.01	13.610000	732,367.71	142,434.70	0.12
			Base 10.963056	589,933.01	13.610000	732,367.71	142,434.70	0.12

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Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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69354N106	PRA GROUP INC COMMON STOCK USD.01	41,766.000	Local 30.825240	1,287,446.96	34.120000	1,425,055.92	137,608.96	0.23
			Base 30.825240	1,287,446.96	34.120000	1,425,055.92	137,608.96	0.23
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	54,604.000	Local 33.492711	1,828,835.99	21.620000	1,180,538.48	-648,297.51	0.19
			Base 33.492711	1,828,835.99	21.620000	1,180,538.48	-648,297.51	0.19
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001	38,392.000	Local 37.702712	1,447,482.52	43.950000	1,687,328.40	239,845.88	0.27
			Base 37.702712	1,447,482.52	43.950000	1,687,328.40	239,845.88	0.27
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	34,081.000	Local 18.630910	634,960.05	9.290000	316,612.49	-318,347.56	0.05
			Base 18.630910	634,960.05	9.290000	316,612.49	-318,347.56	0.05
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1	17,957.000	Local 23.384845	419,921.66	12.130000	217,818.41	-202,103.25	0.03
			Base 23.384845	419,921.66	12.130000	217,818.41	-202,103.25	0.03
703343103	PATRICK INDUSTRIES INC COMMON STOCK	20,608.000	Local 41.853008	862,506.79	51.870000	1,068,936.96	206,430.17	0.17
			Base 41.853008	862,506.79	51.870000	1,068,936.96	206,430.17	0.17
70788V102	PENN VIRGINIA CORP COMMON STOCK	12,400.000	Local 66.415372	823,550.61	8.780000	108,872.00	-714,678.61	0.02
			Base 66.415372	823,550.61	8.780000	108,872.00	-714,678.61	0.02
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001	24,152.000	Local 6.945554	167,749.03	25.490000	615,634.48	447,885.45	0.10
			Base 6.945554	167,749.03	25.490000	615,634.48	447,885.45	0.10
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0	55,591.000	Local 12.404383	689,572.06	1.130000	62,817.83	-626,754.23	0.01
			Base 12.404383	689,572.06	1.130000	62,817.83	-626,754.23	0.01
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01	92,278.000	Local 17.556054	1,620,037.55	11.010000	1,015,980.78	-604,056.77	0.16
			Base 17.556054	1,620,037.55	11.010000	1,015,980.78	-604,056.77	0.16

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
		64,849.000	Local 8.171996	529,945.76	16.280000	1,055,741.72	525,795.96	0.17
			Base 8.171996	529,945.76	16.280000	1,055,741.72	525,795.96	0.17
71375U101	PERFICIENT INC COMMON STOCK USD.001							
		29,953.000	Local 18.591965	556,885.12	34.040000	1,019,600.12	462,715.00	0.16
			Base 18.591965	556,885.12	34.040000	1,019,600.12	462,715.00	0.16
716382106	PETMED EXPRESS INC COMMON STOCK USD.001							
		18,547.000	Local 16.543488	306,832.07	36.100000	669,546.70	362,714.63	0.11
			Base 16.543488	306,832.07	36.100000	669,546.70	362,714.63	0.11
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
		18,688.000	Local 29.786903	556,657.64	26.200000	489,625.60	-67,032.04	0.08
			Base 29.786903	556,657.64	26.200000	489,625.60	-67,032.04	0.08
719405102	PHOTRONICS INC COMMON STOCK USD.01							
		61,859.000	Local 10.119322	625,971.14	11.990000	741,689.41	115,718.27	0.12
			Base 10.119322	625,971.14	11.990000	741,689.41	115,718.27	0.12
724078100	PIPER SANDLER COS COMMON STOCK USD.01							
		15,641.000	Local 46.401351	725,763.53	59.640000	932,829.24	207,065.71	0.15
			Base 46.401351	725,763.53	59.640000	932,829.24	207,065.71	0.15
724479100	PITNEY BOWES INC COMMON STOCK USD1.0							
		158,290.000	Local 5.883236	931,257.35	2.370000	375,147.30	-556,110.05	0.06
			Base 5.883236	931,257.35	2.370000	375,147.30	-556,110.05	0.06
727493108	PLANTRONICS INC COMMON STOCK USD.01							
		30,123.000	Local 23.686401	713,505.47	13.030000	392,502.69	-321,002.78	0.06
			Base 23.686401	713,505.47	13.030000	392,502.69	-321,002.78	0.06
729132100	PLEXUS CORP COMMON STOCK USD.01							
		26,854.000	Local 39.897362	1,071,403.76	64.220000	1,724,563.88	653,160.12	0.28
			Base 39.897362	1,071,403.76	64.220000	1,724,563.88	653,160.12	0.28
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01							
		8,157.000	Local 35.785068	291,898.80	26.600000	216,976.20	-74,922.60	0.03
			Base 35.785068	291,898.80	26.600000	216,976.20	-74,922.60	0.03

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Holdings

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STATE OF ARIZONA

FUND: ATZ5



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View Date: June 9, 2020

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739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		27,070.000	Local 53.462436	1,447,228.13	108.350000	2,933,034.50	1,485,806.37	0.47
			Base 53.462436	1,447,228.13	108.350000	2,933,034.50	1,485,806.37	0.47
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		12,583.000	Local 60.806012	765,122.05	37.570000	472,743.31	-292,378.74	0.08
			Base 60.806012	765,122.05	37.570000	472,743.31	-292,378.74	0.08
741511109	PRICESMART INC COMMON STOCK USD.0001							
		20,486.000	Local 68.215156	1,397,455.69	54.380000	1,114,028.68	-283,427.01	0.18
			Base 68.215156	1,397,455.69	54.380000	1,114,028.68	-283,427.01	0.18
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		49,448.000	Local 35.870985	1,773,748.49	13.800000	682,382.40	-1,091,366.09	0.11
			Base 35.870985	1,773,748.49	13.800000	682,382.40	-1,091,366.09	0.11
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013							
		79,656.000	Local 8.821232	702,664.03	4.245000	338,139.72	-364,524.31	0.05
			Base 8.821232	702,664.03	4.245000	338,139.72	-364,524.31	0.05
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		41,197.000	Local 27.544654	1,134,757.11	40.400000	1,664,358.80	529,601.69	0.27
			Base 27.544654	1,134,757.11	40.400000	1,664,358.80	529,601.69	0.27
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		75,750.000	Local 14.534814	1,101,012.17	4.950000	374,962.50	-726,049.67	0.06
			Base 14.534814	1,101,012.17	4.950000	374,962.50	-726,049.67	0.06
743713109	PROTO LABS INC COMMON STOCK USD.001							
		24,605.000	Local 81.681674	2,009,777.58	126.350000	3,108,841.75	1,099,064.17	0.50
			Base 81.681674	2,009,777.58	126.350000	3,108,841.75	1,099,064.17	0.50
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001							
		10,589.000	Local 48.753246	516,248.12	80.500000	852,414.50	336,166.38	0.14
			Base 48.753246	516,248.12	80.500000	852,414.50	336,166.38	0.14
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		55,386.000	Local 15.909247	881,149.54	13.030000	721,679.58	-159,469.96	0.12
			Base 15.909247	881,149.54	13.030000	721,679.58	-159,469.96	0.12

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FUND: ATZ5



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747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0							
		11,899.000	Local 76.013520	904,484.87	170.850000	2,032,944.15	1,128,459.28	0.33
			Base 76.013520	904,484.87	170.850000	2,032,944.15	1,128,459.28	0.33
74733V100	QEP RESOURCES INC COMMON STOCK USD.01							
		217,532.000	Local 3.058457	665,312.17	0.853600	185,685.32	-479,626.85	0.03
			Base 3.058457	665,312.17	0.853600	185,685.32	-479,626.85	0.03
74758T303	QUALYS INC COMMON STOCK USD.001							
		30,708.000	Local 45.295792	1,390,943.17	115.320000	3,541,246.56	2,150,303.39	0.57
			Base 45.295792	1,390,943.17	115.320000	3,541,246.56	2,150,303.39	0.57
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
		30,525.000	Local 16.241011	495,756.86	12.400000	378,510.00	-117,246.86	0.06
			Base 16.241011	495,756.86	12.400000	378,510.00	-117,246.86	0.06
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
		42,461.000	Local 9.137503	387,987.51	10.140000	430,554.54	42,567.03	0.07
			Base 9.137503	387,987.51	10.140000	430,554.54	42,567.03	0.07
749607107	RLI CORP COMMON STOCK USD1.0							
		18,935.000	Local 40.164902	760,522.42	78.960000	1,495,107.60	734,585.18	0.24
			Base 40.164902	760,522.42	78.960000	1,495,107.60	734,585.18	0.24
749660106	RPC INC COMMON STOCK USD.1							
		47,798.000	Local 5.214382	249,237.03	3.180000	151,997.64	-97,239.39	0.02
			Base 5.214382	249,237.03	3.180000	151,997.64	-97,239.39	0.02
74967X103	RH COMMON STOCK USD.0001							
		7,764.000	Local 37.290815	289,525.89	216.890000	1,683,933.96	1,394,408.07	0.27
			Base 37.290815	289,525.89	216.890000	1,683,933.96	1,394,408.07	0.27
74971D101	RPT REALTY REIT USD.01							
		74,100.000	Local 12.180425	902,569.47	5.770000	427,557.00	-475,012.47	0.07
			Base 12.180425	902,569.47	5.770000	427,557.00	-475,012.47	0.07
750491102	RADNET INC COMMON STOCK USD.0001							
		38,425.000	Local 18.252534	701,353.61	17.040000	654,762.00	-46,591.61	0.11
			Base 18.252534	701,353.61	17.040000	654,762.00	-46,591.61	0.11

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
750917106	RAMBUS INC COMMON STOCK USD.001							
		102,482.000	Local 11.619754	1,190,815.65	15.540000	1,592,570.28	401,754.63	0.26
			Base 11.619754	1,190,815.65	15.540000	1,592,570.28	401,754.63	0.26
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		191,818.000	Local 3.902400	748,550.49	5.990000	1,148,989.82	400,439.33	0.18
			Base 3.902400	748,550.49	5.990000	1,148,989.82	400,439.33	0.18
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
		32,890.000	Local 22.392148	736,477.75	21.450000	705,490.50	-30,987.25	0.11
			Base 22.392148	736,477.75	21.450000	705,490.50	-30,987.25	0.11
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		46,995.000	Local 16.791845	789,132.76	2.170000	101,979.15	-687,153.61	0.02
			Base 16.791845	789,132.76	2.170000	101,979.15	-687,153.61	0.02
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		16,513.000	Local 31.005178	511,988.50	27.990000	462,198.87	-49,789.63	0.07
			Base 31.005178	511,988.50	27.990000	462,198.87	-49,789.63	0.07
75574U101	READY CAPITAL CORP REIT USD.0001							
		34,715.000	Local 13.592869	471,876.44	5.870000	203,777.05	-268,099.39	0.03
			Base 13.592869	471,876.44	5.870000	203,777.05	-268,099.39	0.03
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		104,993.000	Local 6.701964	703,659.35	6.060000	636,257.58	-67,401.77	0.10
			Base 6.701964	703,659.35	6.060000	636,257.58	-67,401.77	0.10
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
		11,891.000	Local 36.067475	428,878.35	13.860000	164,809.26	-264,069.09	0.03
			Base 36.067475	428,878.35	13.860000	164,809.26	-264,069.09	0.03
758075402	REDWOOD TRUST INC REIT USD.01							
		104,580.000	Local 11.536264	1,206,462.48	5.350000	559,503.00	-646,959.48	0.09
			Base 11.536264	1,206,462.48	5.350000	559,503.00	-646,959.48	0.09
758932107	REGIS CORP COMMON STOCK USD.05							
		22,200.000	Local 14.574132	323,545.74	10.520000	233,544.00	-90,001.74	0.04
			Base 14.574132	323,545.74	10.520000	233,544.00	-90,001.74	0.04

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Holdings

ST OF AZ POOL 204 SMALL CAP

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FUND: ATZ5



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As of: May 31, 2020

View Date: June 9, 2020

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75901B107	REGENXBIO INC COMMON STOCK USD.0001	29,073.000	Local 62.079524	1,804,838.01	37.660000	1,094,889.18	-709,948.83	0.18
			Base 62.079524	1,804,838.01	37.660000	1,094,889.18	-709,948.83	0.18
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	35,866.000	Local 19.855828	712,149.12	28.450000	1,020,387.70	308,238.58	0.16
			Base 19.855828	712,149.12	28.450000	1,020,387.70	308,238.58	0.16
76009N100	RENT A CENTER INC COMMON STOCK USD.01	45,291.000	Local 14.630047	662,609.48	25.460000	1,153,108.86	490,499.38	0.19
			Base 14.630047	662,609.48	25.460000	1,153,108.86	490,499.38	0.19
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01	27,753.000	Local 11.861471	329,191.41	10.990000	305,005.47	-24,185.94	0.05
			Base 11.861471	329,191.41	10.990000	305,005.47	-24,185.94	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	107,467.000	Local 15.446710	1,660,011.56	9.390000	1,009,115.13	-650,896.43	0.16
			Base 15.446710	1,660,011.56	9.390000	1,009,115.13	-650,896.43	0.16
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	5,156.000	Local 58.388413	301,050.66	58.650000	302,399.40	1,348.74	0.05
			Base 58.388413	301,050.66	58.650000	302,399.40	1,348.74	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001	55,326.000	Local 10.857695	600,712.82	1.190000	65,837.94	-534,874.88	0.01
			Base 10.857695	600,712.82	1.190000	65,837.94	-534,874.88	0.01
775133101	ROGERS CORP COMMON STOCK USD1.0	17,110.000	Local 65.240935	1,116,272.39	108.260000	1,852,328.60	736,056.21	0.30
			Base 65.240935	1,116,272.39	108.260000	1,852,328.60	736,056.21	0.30
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01	24,955.000	Local 9.119123	227,567.72	8.110000	202,385.05	-25,182.67	0.03
			Base 9.119123	227,567.72	8.110000	202,385.05	-25,182.67	0.03
783859101	S + T BANCORP INC COMMON STOCK USD2.5	35,463.000	Local 26.069871	924,515.84	22.240000	788,697.12	-135,818.72	0.13
			Base 26.069871	924,515.84	22.240000	788,697.12	-135,818.72	0.13

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78454L100	SM ENERGY CO COMMON STOCK USD.01							
		98,207.000	Local 9.311083	914,413.50	3.520000	345,688.64	-568,724.86	0.06
			Base 9.311083	914,413.50	3.520000	345,688.64	-568,724.86	0.06
784635104	SPX CORP COMMON STOCK USD.01							
		40,588.000	Local 18.900162	767,119.78	39.980000	1,622,708.24	855,588.46	0.26
			Base 18.900162	767,119.78	39.980000	1,622,708.24	855,588.46	0.26
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		32,056.000	Local 39.702975	1,272,718.57	68.160000	2,184,936.96	912,218.39	0.35
			Base 39.702975	1,272,718.57	68.160000	2,184,936.96	912,218.39	0.35
78469X107	SPX FLOW INC COMMON STOCK USD.01							
		39,287.000	Local 33.088958	1,299,965.89	34.580000	1,358,544.46	58,578.57	0.22
			Base 33.088958	1,299,965.89	34.580000	1,358,544.46	58,578.57	0.22
78645L100	SAFEHOLD INC REIT USD.01							
		12,038.000	Local 43.000834	517,644.04	54.790000	659,562.02	141,917.98	0.11
			Base 43.000834	517,644.04	54.790000	659,562.02	141,917.98	0.11
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		13,458.000	Local 57.892665	779,119.48	76.240000	1,026,037.92	246,918.44	0.16
			Base 57.892665	779,119.48	76.240000	1,026,037.92	246,918.44	0.16
78709Y105	SAIA INC COMMON STOCK USD.001							
		23,866.000	Local 46.665059	1,113,708.30	108.440000	2,588,029.04	1,474,320.74	0.42
			Base 46.665059	1,113,708.30	108.440000	2,588,029.04	1,474,320.74	0.42
790148100	ST JOE CO/THE COMMON STOCK							
		28,966.000	Local 19.555366	566,440.72	19.250000	557,595.50	-8,845.22	0.09
			Base 19.555366	566,440.72	19.250000	557,595.50	-8,845.22	0.09
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		8,085.000	Local 75.003613	606,404.21	86.940000	702,909.90	96,505.69	0.11
			Base 75.003613	606,404.21	86.940000	702,909.90	96,505.69	0.11
801056102	SANMINA CORP COMMON STOCK USD.01							
		64,339.000	Local 19.702137	1,267,615.81	26.610000	1,712,060.79	444,444.98	0.27
			Base 19.702137	1,267,615.81	26.610000	1,712,060.79	444,444.98	0.27

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STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
804395101	SAUL CENTERS INC REIT USD.01							
		10,921.000	Local 42.254077	461,456.77	30.380000	331,779.98	-129,676.79	0.05
			Base 42.254077	461,456.77	30.380000	331,779.98	-129,676.79	0.05
806037107	SCANSOURCE INC COMMON STOCK							
		23,269.000	Local 32.949497	766,701.84	24.650000	573,580.85	-193,120.99	0.09
			Base 32.949497	766,701.84	24.650000	573,580.85	-193,120.99	0.09
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
		28,330.000	Local 31.660225	896,934.18	29.400000	832,902.00	-64,032.18	0.13
			Base 31.660225	896,934.18	29.400000	832,902.00	-64,032.18	0.13
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
		28,418.000	Local 31.685543	900,439.75	30.390000	863,623.02	-36,816.73	0.14
			Base 31.685543	900,439.75	30.390000	863,623.02	-36,816.73	0.14
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
		50,159.000	Local 14.545150	729,570.16	8.670000	434,878.53	-294,691.63	0.07
			Base 14.545150	729,570.16	8.670000	434,878.53	-294,691.63	0.07
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		47,333.000	Local 25.482490	1,206,162.69	21.750000	1,029,492.75	-176,669.94	0.17
			Base 25.482490	1,206,162.69	21.750000	1,029,492.75	-176,669.94	0.17
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01							
		16,158.000	Local 42.897875	693,143.86	26.800000	433,034.40	-260,109.46	0.07
			Base 42.897875	693,143.86	26.800000	433,034.40	-260,109.46	0.07
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
		98,821.000	Local 14.680426	1,450,734.36	16.140000	1,594,970.94	144,236.58	0.26
			Base 14.680426	1,450,734.36	16.140000	1,594,970.94	144,236.58	0.26
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
		6,343.000	Local 29.241897	185,481.35	36.470000	231,329.21	45,847.86	0.04
			Base 29.241897	185,481.35	36.470000	231,329.21	45,847.86	0.04
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		42,399.000	Local 25.014557	1,060,592.22	34.880000	1,478,877.12	418,284.90	0.24
			Base 25.014557	1,060,592.22	34.880000	1,478,877.12	418,284.90	0.24

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FUND: ATZ5



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View Date: June 9, 2020

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819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		28,633.000	Local 50.883518	1,456,947.76	55.550000	1,590,563.15	133,615.39	0.26
			Base 50.883518	1,456,947.76	55.550000	1,590,563.15	133,615.39	0.26
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		43,151.000	Local 38.451861	1,659,236.26	52.610000	2,270,174.11	610,937.85	0.36
			Base 38.451861	1,659,236.26	52.610000	2,270,174.11	610,937.85	0.36
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		8,220.000	Local 28.827204	236,959.62	25.990000	213,637.80	-23,321.82	0.03
			Base 28.827204	236,959.62	25.990000	213,637.80	-23,321.82	0.03
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		17,608.000	Local 43.332348	762,995.99	37.920000	667,695.36	-95,300.63	0.11
			Base 43.332348	762,995.99	37.920000	667,695.36	-95,300.63	0.11
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		104,784.000	Local 22.067685	2,312,340.32	17.150000	1,797,045.60	-515,294.72	0.29
			Base 22.067685	2,312,340.32	17.150000	1,797,045.60	-515,294.72	0.29
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
		37,062.000	Local 40.045959	1,484,183.32	80.060000	2,967,183.72	1,483,000.40	0.48
			Base 40.045959	1,484,183.32	80.060000	2,967,183.72	1,483,000.40	0.48
830879102	SKYWEST INC COMMON STOCK							
		46,363.000	Local 20.735373	961,354.12	32.070000	1,486,861.41	525,507.29	0.24
			Base 20.735373	961,354.12	32.070000	1,486,861.41	525,507.29	0.24
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		26,128.000	Local 23.518801	614,499.22	31.170000	814,409.76	199,910.54	0.13
			Base 23.518801	614,499.22	31.170000	814,409.76	199,910.54	0.13
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		22,281.000	Local 17.590286	391,929.16	26.280000	585,544.68	193,615.52	0.09
			Base 17.590286	391,929.16	26.280000	585,544.68	193,615.52	0.09
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25							
		84,894.000	Local 27.856248	2,364,828.34	28.360000	2,407,593.84	42,765.50	0.39
			Base 27.856248	2,364,828.34	28.360000	2,407,593.84	42,765.50	0.39

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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View Date: June 9, 2020

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84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
		29,238.000	Local 27.981681	818,128.38	28.200000	824,511.60	6,383.22	0.13
			Base 27.981681	818,128.38	28.200000	824,511.60	6,383.22	0.13
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01							
		501,959.000	Local 2.252286	1,130,555.42	3.010000	1,510,896.59	380,341.17	0.24
			Base 2.252286	1,130,555.42	3.010000	1,510,896.59	380,341.17	0.24
847215100	SPARTANNASH CO COMMON STOCK							
		33,413.000	Local 19.909065	665,221.58	21.410000	715,372.33	50,150.75	0.11
			Base 19.909065	665,221.58	21.410000	715,372.33	50,150.75	0.11
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001							
		104,710.000	Local 9.068005	949,510.76	2.940000	307,847.40	-641,663.36	0.05
			Base 9.068005	949,510.76	2.940000	307,847.40	-641,663.36	0.05
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001							
		16,140.000	Local 13.982202	225,672.74	10.270000	165,757.80	-59,914.94	0.03
			Base 13.982202	225,672.74	10.270000	165,757.80	-59,914.94	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001							
		14,907.000	Local 65.272295	973,014.10	198.150000	2,953,822.05	1,980,807.95	0.47
			Base 65.272295	973,014.10	198.150000	2,953,822.05	1,980,807.95	0.47
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
		18,609.000	Local 27.153583	505,301.03	42.550000	791,812.95	286,511.92	0.13
			Base 27.153583	505,301.03	42.550000	791,812.95	286,511.92	0.13
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
		11,483.000	Local 47.641175	547,063.61	52.910000	607,565.53	60,501.92	0.10
			Base 47.641175	547,063.61	52.910000	607,565.53	60,501.92	0.10
858586100	STEPAN CO COMMON STOCK USD1.0							
		18,451.000	Local 56.844749	1,048,842.46	97.160000	1,792,699.16	743,856.70	0.29
			Base 56.844749	1,048,842.46	97.160000	1,792,699.16	743,856.70	0.29
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0							
		21,822.000	Local 23.907203	521,702.98	30.820000	672,554.04	150,851.06	0.11
			Base 23.907203	521,702.98	30.820000	672,554.04	150,851.06	0.11

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01	20,383.000	Local 74.643400	1,521,456.42	169.630000	3,457,568.29	1,936,111.87	0.56
			Base 74.643400	1,521,456.42	169.630000	3,457,568.29	1,936,111.87	0.56
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0	15,261.000	Local 39.271674	599,325.01	62.340000	951,370.74	352,045.73	0.15
			Base 39.271674	599,325.01	62.340000	951,370.74	352,045.73	0.15
866082100	SUMMIT HOTEL PROPERTIES INC REIT	97,464.000	Local 12.149695	1,184,157.91	6.250000	609,150.00	-575,007.91	0.10
			Base 12.149695	1,184,157.91	6.250000	609,150.00	-575,007.91	0.10
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01	79,519.000	Local 10.170032	808,710.81	3.410000	271,159.79	-537,551.02	0.04
			Base 10.170032	808,710.81	3.410000	271,159.79	-537,551.02	0.04
86771W105	SUNRUN INC COMMON STOCK USD.0001	71,632.000	Local 18.174343	1,301,864.56	16.700000	1,196,254.40	-105,610.16	0.19
			Base 18.174343	1,301,864.56	16.700000	1,196,254.40	-105,610.16	0.19
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	48,264.000	Local 19.676383	949,660.96	24.120000	1,164,127.68	214,466.72	0.19
			Base 19.676383	949,660.96	24.120000	1,164,127.68	214,466.72	0.19
868873100	SURMODICS INC COMMON STOCK USD.05	12,515.000	Local 22.155749	277,279.20	36.980000	462,804.70	185,525.50	0.07
			Base 22.155749	277,279.20	36.980000	462,804.70	185,525.50	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01	35,431.000	Local 21.616504	765,894.36	27.260000	965,849.06	199,954.70	0.16
			Base 21.616504	765,894.36	27.260000	965,849.06	199,954.70	0.16
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001	90,172.000	Local 11.969836	1,079,344.09	11.570000	1,043,290.04	-36,054.05	0.17
			Base 11.969836	1,079,344.09	11.570000	1,043,290.04	-36,054.05	0.17
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001	18,178.000	Local 48.380469	879,460.16	53.430000	971,250.54	91,790.38	0.16
			Base 48.380469	879,460.16	53.430000	971,250.54	91,790.38	0.16

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001							
		17,524.000	Local 37.948920	665,016.88	48.450000	849,037.80	184,020.92	0.14
			Base 37.948920	665,016.88	48.450000	849,037.80	184,020.92	0.14
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01							
		47,200.000	Local 25.450636	1,201,270.02	1.290000	60,888.00	-1,140,382.02	0.01
			Base 25.450636	1,201,270.02	1.290000	60,888.00	-1,140,382.02	0.01
87484T108	TALOS ENERGY INC COMMON STOCK							
		18,509.000	Local 20.953954	387,836.74	12.150000	224,884.35	-162,952.39	0.04
			Base 20.953954	387,836.74	12.150000	224,884.35	-162,952.39	0.04
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01							
		85,748.000	Local 13.921320	1,193,725.32	6.150000	527,350.20	-666,375.12	0.08
			Base 13.921320	1,193,725.32	6.150000	527,350.20	-666,375.12	0.08
878155100	TEAM INC COMMON STOCK USD.3							
		28,020.000	Local 24.072920	674,523.22	4.930000	138,138.60	-536,384.62	0.02
			Base 24.072920	674,523.22	4.930000	138,138.60	-536,384.62	0.02
87874R100	TECHTARGET COMMON STOCK USD.001							
		21,108.000	Local 20.462092	431,913.84	27.490000	580,258.92	148,345.08	0.09
			Base 20.462092	431,913.84	27.490000	580,258.92	148,345.08	0.09
880345103	TENNANT CO COMMON STOCK USD.375							
		16,837.000	Local 49.524155	833,838.19	63.940000	1,076,557.78	242,719.59	0.17
			Base 49.524155	833,838.19	63.940000	1,076,557.78	242,719.59	0.17
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01							
		117,556.000	Local 6.342849	745,639.91	0.330000	38,793.48	-706,846.43	0.01
			Base 6.342849	745,639.91	0.330000	38,793.48	-706,846.43	0.01
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001							
		108,916.000	Local 11.178169	1,217,481.50	7.370000	802,710.92	-414,770.58	0.13
			Base 11.178169	1,217,481.50	7.370000	802,710.92	-414,770.58	0.13
887399103	TIMKENSTEEL CORP COMMON STOCK							
		36,976.000	Local 14.403093	532,568.75	3.500000	129,416.00	-403,152.75	0.02
			Base 14.403093	532,568.75	3.500000	129,416.00	-403,152.75	0.02

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Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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88830M102	TITAN INTERNATIONAL INC COMMON STOCK							
		46,202.000	Local 16.325660	754,278.13	1.230000	56,828.46	-697,449.67	0.01
			Base 16.325660	754,278.13	1.230000	56,828.46	-697,449.67	0.01
88870P106	TIVO CORP COMMON STOCK USD.001							
		116,656.000	Local 12.148983	1,417,251.78	6.090000	710,435.04	-706,816.74	0.11
			Base 12.148983	1,417,251.78	6.090000	710,435.04	-706,816.74	0.11
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001							
		39,793.000	Local 15.958840	635,050.14	10.650000	423,795.45	-211,254.69	0.07
			Base 15.958840	635,050.14	10.650000	423,795.45	-211,254.69	0.07
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
		11,318.000	Local 52.836548	598,004.05	64.350000	728,313.30	130,309.25	0.12
			Base 52.836548	598,004.05	64.350000	728,313.30	130,309.25	0.12
89055F103	TOPBUILD CORP COMMON STOCK							
		31,245.000	Local 43.900868	1,371,682.61	114.690000	3,583,489.05	2,211,806.44	0.58
			Base 43.900868	1,371,682.61	114.690000	3,583,489.05	2,211,806.44	0.58
894650100	TREDEGAR CORP COMMON STOCK							
		22,732.000	Local 18.784929	427,019.01	15.310000	348,026.92	-78,992.09	0.06
			Base 18.784929	427,019.01	15.310000	348,026.92	-78,992.09	0.06
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01							
		21,427.000	Local 38.402535	822,851.11	24.550000	526,032.85	-296,818.26	0.08
			Base 38.402535	822,851.11	24.550000	526,032.85	-296,818.26	0.08
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		46,104.000	Local 23.565093	1,086,445.05	7.490000	345,318.96	-741,126.09	0.06
			Base 23.565093	1,086,445.05	7.490000	345,318.96	-741,126.09	0.06
89785X101	TRUEBLUE INC COMMON STOCK							
		35,848.000	Local 17.830169	639,175.89	15.460000	554,210.08	-84,965.81	0.09
			Base 17.830169	639,175.89	15.460000	554,210.08	-84,965.81	0.09
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
		89,295.000	Local 5.788029	516,842.07	6.300000	562,558.50	45,716.43	0.09
			Base 5.788029	516,842.07	6.300000	562,558.50	45,716.43	0.09

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		16,296.000	Local 26.796262	436,671.89	42.360000	690,298.56	253,626.67	0.11
			Base 26.796262	436,671.89	42.360000	690,298.56	253,626.67	0.11
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
		44,956.000	Local 13.040866	586,265.17	3.230000	145,207.88	-441,057.29	0.02
			Base 13.040866	586,265.17	3.230000	145,207.88	-441,057.29	0.02
902104108	II VI INC COMMON STOCK							
		18,997.000	Local 27.483606	522,106.07	47.530000	902,927.41	380,821.34	0.14
			Base 27.483606	522,106.07	47.530000	902,927.41	380,821.34	0.14
90278Q108	UFP INDUSTRIES INC COMMON STOCK							
		56,538.000	Local 19.715315	1,114,664.48	45.730000	2,585,482.74	1,470,818.26	0.42
			Base 19.715315	1,114,664.48	45.730000	2,585,482.74	1,470,818.26	0.42
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		11,540.000	Local 63.234224	729,722.94	84.720000	977,668.80	247,945.86	0.16
			Base 63.234224	729,722.94	84.720000	977,668.80	247,945.86	0.16
90333L201	US CONCRETE INC COMMON STOCK USD.001							
		14,631.000	Local 40.503653	592,608.94	20.860000	305,202.66	-287,406.28	0.05
			Base 40.503653	592,608.94	20.860000	305,202.66	-287,406.28	0.05
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		11,780.000	Local 60.252969	709,779.98	74.140000	873,369.20	163,589.22	0.14
			Base 60.252969	709,779.98	74.140000	873,369.20	163,589.22	0.14
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		68,057.000	Local 25.253260	1,718,661.10	2.950000	200,768.15	-1,517,892.95	0.03
			Base 25.253260	1,718,661.10	2.950000	200,768.15	-1,517,892.95	0.03
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		36,593.000	Local 20.928509	765,836.92	20.730000	758,572.89	-7,264.03	0.12
			Base 20.928509	765,836.92	20.730000	758,572.89	-7,264.03	0.12
904677200	UNIFI INC COMMON STOCK USD.1							
		13,454.000	Local 26.697270	359,185.07	13.730000	184,723.42	-174,461.65	0.03
			Base 26.697270	359,185.07	13.730000	184,723.42	-174,461.65	0.03

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Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

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View Date: June 9, 2020

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904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		14,088.000	Local 94.618140	1,332,980.36	179.800000	2,533,022.40	1,200,042.04	0.41
			Base 94.618140	1,332,980.36	179.800000	2,533,022.40	1,200,042.04	0.41
909214306	UNISYS CORP COMMON STOCK USD.01							
		47,615.000	Local 16.607436	790,763.08	11.360000	540,906.40	-249,856.68	0.09
			Base 16.607436	790,763.08	11.360000	540,906.40	-249,856.68	0.09
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
		72,635.000	Local 17.555805	1,275,165.86	19.550000	1,420,014.25	144,848.39	0.23
			Base 17.555805	1,275,165.86	19.550000	1,420,014.25	144,848.39	0.23
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
		19,641.000	Local 26.488442	520,259.49	26.830000	526,968.03	6,708.54	0.08
			Base 26.488442	520,259.49	26.830000	526,968.03	6,708.54	0.08
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001							
		19,107.000	Local 19.108005	365,096.66	7.840000	149,798.88	-215,297.78	0.02
			Base 19.108005	365,096.66	7.840000	149,798.88	-215,297.78	0.02
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
		49,110.000	Local 18.846235	925,538.59	19.600000	962,556.00	37,017.41	0.15
			Base 18.846235	925,538.59	19.600000	962,556.00	37,017.41	0.15
91325V108	UNITI GROUP INC REIT USD.0001							
		177,846.000	Local 7.878274	1,401,119.45	8.250000	1,467,229.50	66,110.05	0.24
			Base 7.878274	1,401,119.45	8.250000	1,467,229.50	66,110.05	0.24
913456109	UNIVERSAL CORP/VA COMMON STOCK							
		22,796.000	Local 47.733165	1,088,125.22	44.060000	1,004,391.76	-83,733.46	0.16
			Base 47.733165	1,088,125.22	44.060000	1,004,391.76	-83,733.46	0.16
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01							
		12,837.000	Local 32.674113	419,437.59	45.240000	580,745.88	161,308.29	0.09
			Base 32.674113	419,437.59	45.240000	580,745.88	161,308.29	0.09
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
		11,757.000	Local 57.288711	673,543.37	93.390000	1,097,986.23	424,442.86	0.18
			Base 57.288711	673,543.37	93.390000	1,097,986.23	424,442.86	0.18

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Books Closed

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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View Date: June 9, 2020

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91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		28,093.000	Local 17.784002	499,605.98	17.860000	501,740.98	2,135.00	0.08
			Base 17.784002	499,605.98	17.860000	501,740.98	2,135.00	0.08
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		27,682.000	Local 18.952623	524,646.50	12.760000	353,222.32	-171,424.18	0.06
			Base 18.952623	524,646.50	12.760000	353,222.32	-171,424.18	0.06
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
		23,403.000	Local 46.263224	1,082,698.22	33.670000	787,979.01	-294,719.21	0.13
			Base 46.263224	1,082,698.22	33.670000	787,979.01	-294,719.21	0.13
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		49,153.000	Local 17.629409	866,538.36	11.720000	576,073.16	-290,465.20	0.09
			Base 17.629409	866,538.36	11.720000	576,073.16	-290,465.20	0.09
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		35,338.000	Local 27.452395	970,112.74	18.760000	662,940.88	-307,171.86	0.11
			Base 27.452395	970,112.74	18.760000	662,940.88	-307,171.86	0.11
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		105,982.000	Local 10.987896	1,164,519.16	11.430000	1,211,374.26	46,855.10	0.19
			Base 10.987896	1,164,519.16	11.430000	1,211,374.26	46,855.10	0.19
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
		45,078.000	Local 28.939783	1,304,547.52	11.740000	529,215.72	-775,331.80	0.08
			Base 28.939783	1,304,547.52	11.740000	529,215.72	-775,331.80	0.08
92335C106	VERA BRADLEY INC COMMON STOCK							
		21,615.000	Local 13.616332	294,317.02	5.250000	113,478.75	-180,838.27	0.02
			Base 13.616332	294,317.02	5.250000	113,478.75	-180,838.27	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		43,476.000	Local 23.350063	1,015,167.35	17.520000	761,699.52	-253,467.83	0.12
			Base 23.350063	1,015,167.35	17.520000	761,699.52	-253,467.83	0.12
923454102	VERITIV CORP COMMON STOCK USD.01							
		11,792.000	Local 33.933455	400,143.30	12.460000	146,928.32	-253,214.98	0.02
			Base 33.933455	400,143.30	12.460000	146,928.32	-253,214.98	0.02

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Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



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92552R406	VIAD CORP COMMON STOCK USD1.5	18,766.000	Local 26.795406	502,842.58	18.340000	344,168.44	-158,674.14	0.06
			Base 26.795406	502,842.58	18.340000	344,168.44	-158,674.14	0.06
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001	211,274.000	Local 7.882982	1,665,469.05	11.590000	2,448,665.66	783,196.61	0.39
			Base 7.882982	1,665,469.05	11.590000	2,448,665.66	783,196.61	0.39
925815102	VICOR CORP COMMON STOCK USD.01	16,851.000	Local 20.779423	350,154.06	60.980000	1,027,573.98	677,419.92	0.17
			Base 20.779423	350,154.06	60.980000	1,027,573.98	677,419.92	0.17
92827P102	VIRTUSA CORP COMMON STOCK USD.01	27,460.000	Local 27.600267	757,903.33	30.070000	825,722.20	67,818.87	0.13
			Base 27.600267	757,903.33	30.070000	825,722.20	67,818.87	0.13
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	6,772.000	Local 103.904997	703,644.64	92.980000	629,660.56	-73,984.08	0.10
			Base 103.904997	703,644.64	92.980000	629,660.56	-73,984.08	0.10
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01	53,143.000	Local 17.041814	905,653.12	9.710000	516,018.53	-389,634.59	0.08
			Base 17.041814	905,653.12	9.710000	516,018.53	-389,634.59	0.08
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001	209,761.000	Local 8.430645	1,768,420.55	9.630000	2,019,998.43	251,577.88	0.32
			Base 8.430645	1,768,420.55	9.630000	2,019,998.43	251,577.88	0.32
929236107	WD 40 CO COMMON STOCK USD.001	12,602.000	Local 88.755059	1,118,491.25	191.850000	2,417,693.70	1,299,202.45	0.39
			Base 88.755059	1,118,491.25	191.850000	2,417,693.70	1,299,202.45	0.39
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01	49,722.000	Local 12.896298	641,229.71	9.550000	474,845.10	-166,384.61	0.08
			Base 12.896298	641,229.71	9.550000	474,845.10	-166,384.61	0.08
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01	64,690.000	Local 16.638936	1,076,372.80	13.040000	843,557.60	-232,815.20	0.14
			Base 16.638936	1,076,372.80	13.040000	843,557.60	-232,815.20	0.14

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
93148P102	WALKER + DUNLOP INC COMMON STOCK							
		26,383.000	Local 27.927008	736,798.25	40.500000	1,068,511.50	331,713.25	0.17
			Base 27.927008	736,798.25	40.500000	1,068,511.50	331,713.25	0.17
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		46,928.000	Local 18.165751	852,482.36	14.080000	660,746.24	-191,736.12	0.11
			Base 18.165751	852,482.36	14.080000	660,746.24	-191,736.12	0.11
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001							
		172,956.000	Local 5.760014	996,228.97	0.640600	110,795.61	-885,433.36	0.02
			Base 5.760014	996,228.97	0.640600	110,795.61	-885,433.36	0.02
939653101	WASHINGTON REIT REIT USD.01							
		74,496.000	Local 26.627706	1,983,657.62	21.930000	1,633,697.28	-349,960.34	0.26
			Base 26.627706	1,983,657.62	21.930000	1,633,697.28	-349,960.34	0.26
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
		25,389.000	Local 51.661452	1,311,632.60	83.160000	2,111,349.24	799,716.64	0.34
			Base 51.661452	1,311,632.60	83.160000	2,111,349.24	799,716.64	0.34
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		24,915.000	Local 50.393414	1,255,551.90	58.980000	1,469,486.70	213,934.80	0.24
			Base 50.393414	1,255,551.90	58.980000	1,469,486.70	213,934.80	0.24
966084204	WHITESTONE REIT REIT USD.001							
		37,645.000	Local 11.979550	450,970.15	6.150000	231,516.75	-219,453.40	0.04
			Base 11.979550	450,970.15	6.150000	231,516.75	-219,453.40	0.04
974155103	WINGSTOP INC COMMON STOCK USD.01							
		27,199.000	Local 45.961468	1,250,105.96	121.950000	3,316,918.05	2,066,812.09	0.53
			Base 45.961468	1,250,105.96	121.950000	3,316,918.05	2,066,812.09	0.53
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		31,038.000	Local 23.764187	737,592.84	54.400000	1,688,467.20	950,874.36	0.27
			Base 23.764187	737,592.84	54.400000	1,688,467.20	950,874.36	0.27
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
		108,906.000	Local 7.350176	800,478.25	2.990000	325,628.94	-474,849.31	0.05
			Base 7.350176	800,478.25	2.990000	325,628.94	-474,849.31	0.05

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		74,359.000	Local 21.290042	1,583,106.27	20.940000	1,557,077.46	-26,028.81	0.25
			Base 21.290042	1,583,106.27	20.940000	1,557,077.46	-26,028.81	0.25
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		5,092.000	Local 70.928871	361,169.81	66.500000	338,618.00	-22,551.81	0.05
			Base 70.928871	361,169.81	66.500000	338,618.00	-22,551.81	0.05
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		104,117.000	Local 19.527552	2,033,150.14	9.000000	937,053.00	-1,096,097.14	0.15
			Base 19.527552	2,033,150.14	9.000000	937,053.00	-1,096,097.14	0.15
98401F105	XENCOR INC COMMON STOCK USD.01							
		45,467.000	Local 41.083119	1,867,926.16	30.250000	1,375,376.75	-492,549.41	0.22
			Base 41.083119	1,867,926.16	30.250000	1,375,376.75	-492,549.41	0.22
98421B100	XPERI CORP COMMON STOCK USD.001							
		45,698.000	Local 19.421353	887,516.98	13.750000	628,347.50	-259,169.48	0.10
			Base 19.421353	887,516.98	13.750000	628,347.50	-259,169.48	0.10
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
		54,948.000	Local 24.500594	1,346,258.66	32.100000	1,763,830.80	417,572.14	0.28
			Base 24.500594	1,346,258.66	32.100000	1,763,830.80	417,572.14	0.28
989817101	ZUMIEZ INC COMMON STOCK							
		18,731.000	Local 24.903705	466,471.30	24.370000	456,474.47	-9,996.83	0.07
			Base 24.903705	466,471.30	24.370000	456,474.47	-9,996.83	0.07
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
		138,455.000	Local 12.839700	1,777,720.66	15.040000	2,082,363.20	304,642.54	0.33
			Base 12.839700	1,777,720.66	15.040000	2,082,363.20	304,642.54	0.33
G1991C105	CARDTRONICS PLC A COMMON STOCK							
		33,465.000	Local 27.254833	912,082.99	24.190000	809,518.35	-102,564.64	0.13
			Base 27.254833	912,082.99	24.190000	809,518.35	-102,564.64	0.13
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		185,844.000	Local 8.044116	1,494,950.75	3.860000	717,357.84	-777,592.91	0.12
			Base 8.044116	1,494,950.75	3.860000	717,357.84	-777,592.91	0.12

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G3323L100	FABRINET COMMON STOCK USD.01							
		34,045.000	Local 33.207418	1,130,546.53	63.940000	2,176,837.30	1,046,290.77	0.35
			Base 33.207418	1,130,546.53	63.940000	2,176,837.30	1,046,290.77	0.35
G3402M102	FGL HOLDINGS COMMON STOCK USD.0001							
		120,588.000	Local 9.331507	1,125,267.71	8.340000	1,005,703.92	-119,563.79	0.16
			Base 9.331507	1,125,267.71	8.340000	1,005,703.92	-119,563.79	0.16
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		27,896.000	Local 33.647634	938,634.40	24.890000	694,331.44	-244,302.96	0.11
			Base 33.647634	938,634.40	24.890000	694,331.44	-244,302.96	0.11
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
		20,833.000	Local 25.493574	531,107.63	22.750000	473,950.75	-57,156.88	0.08
			Base 25.493574	531,107.63	22.750000	473,950.75	-57,156.88	0.08
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
		28,083.000	Local 35.509005	997,199.38	38.670000	1,085,969.61	88,770.23	0.17
			Base 35.509005	997,199.38	38.670000	1,085,969.61	88,770.23	0.17
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
		6,207.000	Local 108.734213	674,913.26	37.060000	230,031.42	-444,881.84	0.04
			Base 108.734213	674,913.26	37.060000	230,031.42	-444,881.84	0.04
G65431101	NOBLE CORP PLC COMMON STOCK USD.01							
		228,802.000	Local 3.529086	807,461.89	0.130000	29,744.26	-777,717.63	0.00
			Base 3.529086	807,461.89	0.130000	29,744.26	-777,717.63	0.00
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		48,071.000	Local 16.163712	777,005.80	10.550000	507,149.05	-269,856.75	0.08
			Base 16.163712	777,005.80	10.550000	507,149.05	-269,856.75	0.08
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		12,176.000	Local 28.462017	346,553.52	26.780000	326,073.28	-20,480.24	0.05
			Base 28.462017	346,553.52	26.780000	326,073.28	-20,480.24	0.05
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
		74,155.000	Local 14.147203	1,049,085.81	7.380000	547,263.90	-501,821.91	0.09
			Base 14.147203	1,049,085.81	7.380000	547,263.90	-501,821.91	0.09

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G9402V109	VALARIS PLC COMMON STOCK USD.1							
		181,232.000	Local 4.463729	808,970.54	0.334900	60,694.60	-748,275.94	0.01
			Base 4.463729	808,970.54	0.334900	60,694.60	-748,275.94	0.01
L9340P101	TRINSEO SA COMMON STOCK USD.01							
		36,046.000	Local 32.163811	1,159,376.72	20.580000	741,826.68	-417,550.04	0.12
			Base 32.163811	1,159,376.72	20.580000	741,826.68	-417,550.04	0.12
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02							
		38,766.000	Local 17.354700	672,772.31	20.220000	783,848.52	111,076.21	0.13
			Base 17.354700	672,772.31	20.220000	783,848.52	111,076.21	0.13
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
		26,684.000	Local 13.740772	366,658.76	8.220000	219,342.48	-147,316.28	0.04
			Base 13.740772	366,658.76	8.220000	219,342.48	-147,316.28	0.04
US DOLLAR Total		29,958,671.000	Local	594,882,149.91		605,123,820.82	10,241,670.91	97.17
			Base	594,882,149.91		605,123,820.82	10,241,670.91	97.17
EQUITY Total		29,958,671.000	Base	594,882,149.91		605,123,820.82	10,241,670.91	97.17

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		47,532,964.100	Base	612,463,143.95		622,717,445.64	10,254,301.69	100.00

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-461,443.590	Local	1.000000	-461,443.59	1.000000	-461,443.59	0.00	0.02
			Base	1.000000	-461,443.59	1.000000	-461,443.59	0.00	0.02

US DOLLAR Total		-461,443.590	Local		-461,443.59		-461,443.59	0.00	0.02
			Base		-461,443.59		-461,443.59	0.00	0.02

CASH Total		-461,443.590	Base		-461,443.59		-461,443.59	0.00	0.02
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.359229	31 Dec 2030			
		37,201,241.930	Local	100.109988	37,242,158.69	100.110000	37,242,163.30	4.61	1.87
			Base	100.109988	37,242,158.69	100.110000	37,242,163.30	4.61	1.87

13738JF88	CAN AST + CAN LTD JT				1.770000	08 Jun 2020			
		15,000,000.000	Local	99.965583	14,994,837.50	99.965583	14,994,837.50	0.00	0.75
			Base	99.965583	14,994,837.50	99.965583	14,994,837.50	0.00	0.75

40588LF12	HALKIN FINANCE LLC USC				1.830000	01 Jun 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.25

US DOLLAR Total		57,201,241.930	Local		57,236,996.19		57,237,000.80	4.61	2.87
			Base		57,236,996.19		57,237,000.80	4.61	2.87

CASH EQUIVALENT Total		57,201,241.930	Base		57,236,996.19		57,237,000.80	4.61	2.87
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.232161	10,228,692.05	110.980523	11,325,562.37	1,096,870.32	0.57
		Base	100.232161	10,228,692.05	110.980523	11,325,562.37	1,096,870.32	0.57
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
	10,062,000.000	Local	99.867640	10,048,681.94	122.230783	12,298,861.39	2,250,179.45	0.62
		Base	99.867640	10,048,681.94	122.230783	12,298,861.39	2,250,179.45	0.62
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				1.804630	29 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.051829	5,002,591.45	2,591.45	0.25
		Base	100.000000	5,000,000.00	100.051829	5,002,591.45	2,591.45	0.25
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
	5,000,000.000	Local	103.897797	5,194,889.86	111.181218	5,559,060.90	364,171.04	0.28
		Base	103.897797	5,194,889.86	111.181218	5,559,060.90	364,171.04	0.28
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.782250	4,989,112.50	159.581705	7,979,085.25	2,989,972.75	0.40
		Base	99.782250	4,989,112.50	159.581705	7,979,085.25	2,989,972.75	0.40
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				1.019250	27 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	98.939489	9,893,948.90	-106,051.10	0.50
		Base	100.000000	10,000,000.00	98.939489	9,893,948.90	-106,051.10	0.50
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.503630	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.732320	3,989,292.80	-10,707.20	0.20
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.732320	3,989,292.80	-10,707.20	0.20
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.947133	2,998,413.98	128.056507	3,841,695.21	843,281.23	0.19
		Base	99.947133	2,998,413.98	128.056507	3,841,695.21	843,281.23	0.19
02665WB9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR				1.608880	09 Sep 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	99.601074	9,960,107.40	-39,892.60	0.50
		Base	100.000000	10,000,000.00	99.601074	9,960,107.40	-39,892.60	0.50

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Books Closed

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Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022		
	5,000,000.000	Local	102.831417	5,141,570.83	107.564227	5,378,211.35	236,640.52	0.27
		Base	102.831417	5,141,570.83	107.564227	5,378,211.35	236,640.52	0.27
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.924414	4,996,220.69	112.543948	5,627,197.40	630,976.71	0.28
		Base	99.924414	4,996,220.69	112.543948	5,627,197.40	630,976.71	0.28
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.793424	4,989,671.18	109.890688	5,494,534.40	504,863.22	0.28
		Base	99.793424	4,989,671.18	109.890688	5,494,534.40	504,863.22	0.28
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.996478	9,999,647.76	108.394650	10,839,465.00	839,817.24	0.54
		Base	99.996478	9,999,647.76	108.394650	10,839,465.00	839,817.24	0.54
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
	5,000,000.000	Local	101.949092	5,097,454.61	104.398444	5,219,922.20	122,467.59	0.26
		Base	101.949092	5,097,454.61	104.398444	5,219,922.20	122,467.59	0.26
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				1.865630	25 Jun 2022		
	10,000,000.000	Local	100.151048	10,015,104.79	99.544777	9,954,477.70	-60,627.09	0.50
		Base	100.151048	10,015,104.79	99.544777	9,954,477.70	-60,627.09	0.50
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027		
	5,000,000.000	Local	102.122838	5,106,141.89	110.157391	5,507,869.55	401,727.66	0.28
		Base	102.122838	5,106,141.89	110.157391	5,507,869.55	401,727.66	0.28
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023		
	15,000,000.000	Local	99.917750	14,987,662.49	104.147052	15,622,057.80	634,395.31	0.78
		Base	99.917750	14,987,662.49	104.147052	15,622,057.80	634,395.31	0.78
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR				1.255630	17 Aug 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.131389	3,003,941.67	3,941.67	0.15
		Base	100.000000	3,000,000.00	100.131389	3,003,941.67	3,941.67	0.15
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	15,000,000.000	Local	99.975327	14,996,298.98	102.758066	15,413,709.90	417,410.92	0.77
		Base	99.975327	14,996,298.98	102.758066	15,413,709.90	417,410.92	0.77

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STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
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084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026			
		3,000,000.000	Local 99.946614	2,998,398.41	111.802161		3,354,064.83	355,666.42	0.17
			Base 99.946614	2,998,398.41	111.802161		3,354,064.83	355,666.42	0.17
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		10,000,000.000	Local 99.922757	9,992,275.71	107.313275		10,731,327.50	739,051.79	0.54
			Base 99.922757	9,992,275.71	107.313275		10,731,327.50	739,051.79	0.54
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	106.194333		31,858,299.90	1,858,299.90	1.60
			Base 100.000000	30,000,000.00	106.194333		31,858,299.90	1,858,299.90	1.60
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	113.459453		5,672,972.65	672,972.65	0.28
			Base 100.000000	5,000,000.00	113.459453		5,672,972.65	672,972.65	0.28
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A				4.961300	15 Apr 2044			
		2,769,678.560	Local 108.984278	3,018,514.18	101.763140		2,818,511.87	-200,002.31	0.14
Original Face:		4,153,000.000	Base 108.984278	3,018,514.18	101.763140		2,818,511.87	-200,002.31	0.14
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047			
		3,300,000.000	Local 102.235186	3,373,761.15	107.034000		3,532,122.00	158,360.85	0.18
Original Face:		3,300,000.000	Base 102.235186	3,373,761.15	107.034000		3,532,122.00	158,360.85	0.18
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045			
		80,250.350	Local 104.150362	83,581.03	104.150361		83,581.03	0.00	0.00
			Base 104.150362	83,581.03	104.150361		83,581.03	0.00	0.00
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021			
		8,000,000.000	Local 99.948287	7,995,862.99	101.164558		8,093,164.64	97,301.65	0.41
			Base 99.948287	7,995,862.99	101.164558		8,093,164.64	97,301.65	0.41
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023			
		4,500,000.000	Local 99.984473	4,499,301.29	100.166720		4,507,502.40	8,201.11	0.23
Original Face:		4,500,000.000	Base 99.984473	4,499,301.29	100.166720		4,507,502.40	8,201.11	0.23
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				0.853630	17 Jul 2023			
		7,000,000.000	Local 100.000000	7,000,000.00	100.025390		7,001,777.30	1,777.30	0.35
Original Face:		7,000,000.000	Base 100.000000	7,000,000.00	100.025390		7,001,777.30	1,777.30	0.35

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As of: May 31, 2020

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14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				1.910130	30 Jan 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	98.476626	9,847,662.60	-152,337.40	0.49
			Base 100.000000	10,000,000.00	98.476626	9,847,662.60	-152,337.40	0.49
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022		
		3,000,000.000	Local 99.960593	2,998,817.80	103.936014	3,118,080.42	119,262.62	0.16
			Base 99.960593	2,998,817.80	103.936014	3,118,080.42	119,262.62	0.16
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
		3,000,000.000	Local 99.602963	2,988,088.88	109.614030	3,288,420.90	300,332.02	0.17
			Base 99.602963	2,988,088.88	109.614030	3,288,420.90	300,332.02	0.17
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				1.992750	03 Mar 2022		
		4,000,000.000	Local 100.000000	4,000,000.00	100.005594	4,000,223.76	223.76	0.20
			Base 100.000000	4,000,000.00	100.005594	4,000,223.76	223.76	0.20
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	110.737248	11,073,724.80	1,073,724.80	0.56
			Base 100.000000	10,000,000.00	110.737248	11,073,724.80	1,073,724.80	0.56
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
		2,000,000.000	Local 100.000000	2,000,000.00	105.684772	2,113,695.44	113,695.44	0.11
			Base 100.000000	2,000,000.00	105.684772	2,113,695.44	113,695.44	0.11
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.784630	12 Feb 2021		
		5,000,000.000	Local 99.117187	4,955,859.37	100.101085	5,005,054.25	49,194.88	0.25
			Base 99.117187	4,955,859.37	100.101085	5,005,054.25	49,194.88	0.25
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
		5,000,000.000	Local 102.511391	5,125,569.53	106.081580	5,304,079.00	178,509.47	0.27
Original Face:		5,000,000.000	Base 102.511391	5,125,569.53	106.081580	5,304,079.00	178,509.47	0.27
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
		10,000,000.000	Local 99.773956	9,977,395.56	136.674749	13,667,474.90	3,690,079.34	0.69
			Base 99.773956	9,977,395.56	136.674749	13,667,474.90	3,690,079.34	0.69
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6				2.600000	07 Mar 2024		
		8,393,000.000	Local 102.037492	8,564,006.71	106.395330	8,929,760.05	365,753.34	0.45
			Base 102.037492	8,564,006.71	106.395330	8,929,760.05	365,753.34	0.45

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As of: May 31, 2020

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26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55				3.550000	15 Sep 2021			
		5,000,000.000	Local	99.997991	4,999,899.57	102.821547	5,141,077.35	141,177.78	0.26
			Base	99.997991	4,999,899.57	102.821547	5,141,077.35	141,177.78	0.26
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030			
		13,000,000.000	Local	99.682516	12,958,727.09	102.926088	13,380,391.44	421,664.35	0.67
			Base	99.682516	12,958,727.09	102.926088	13,380,391.44	421,664.35	0.67
278642AT0	EBAY INC SR UNSECURED 01/23 VAR				1.630130	30 Jan 2023			
		15,000,000.000	Local	100.000000	15,000,000.00	99.106180	14,865,927.00	-134,073.00	0.75
			Base	100.000000	15,000,000.00	99.106180	14,865,927.00	-134,073.00	0.75
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	107.119883	5,355,994.15	355,994.15	0.27
			Base	100.000000	5,000,000.00	107.119883	5,355,994.15	355,994.15	0.27
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032			
		59,507.900	Local	100.141948	59,592.37	113.818520	67,731.01	8,138.64	0.00
		Original Face: 5,000,000.000	Base	100.141948	59,592.37	113.818520	67,731.01	8,138.64	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042			
		3,569,894.500	Local	92.020331	3,285,028.73	106.880241	3,815,511.85	530,483.12	0.19
		Original Face: 10,000,000.000	Base	92.020331	3,285,028.73	106.880241	3,815,511.85	530,483.12	0.19
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026			
		523,561.920	Local	102.056028	534,326.50	106.750151	558,903.14	24,576.64	0.03
		Original Face: 5,085,000.000	Base	102.056028	534,326.50	106.750151	558,903.14	24,576.64	0.03
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034			
		3,309,177.600	Local	102.785247	3,401,346.36	106.180995	3,513,717.70	112,371.34	0.18
		Original Face: 5,000,000.000	Base	102.785247	3,401,346.36	106.180995	3,513,717.70	112,371.34	0.18
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047			
		2,760,252.000	Local	106.925673	2,951,418.04	108.670355	2,999,575.65	48,157.61	0.15
		Original Face: 5,000,000.000	Base	106.925673	2,951,418.04	108.670355	2,999,575.65	48,157.61	0.15
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033			
		2,886,722.230	Local	103.046042	2,974,653.00	106.501578	3,074,404.73	99,751.73	0.15
		Original Face: 7,000,000.000	Base	103.046042	2,974,653.00	106.501578	3,074,404.73	99,751.73	0.15

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3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
		2,271,525.470	Local 100.864375	2,291,159.97	105.812835	2,403,565.50	112,405.53	0.12
Original Face:		3,550,000.000	Base 100.864375	2,291,159.97	105.812835	2,403,565.50	112,405.53	0.12
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
		3,015,406.000	Local 103.044018	3,107,195.49	106.252965	3,203,958.28	96,762.79	0.16
Original Face:		5,000,000.000	Base 103.044018	3,107,195.49	106.252965	3,203,958.28	96,762.79	0.16
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
		1,088,582.690	Local 104.316663	1,135,573.14	114.885262	1,250,621.08	115,047.94	0.06
Original Face:		10,300,000.000	Base 104.316663	1,135,573.14	114.885262	1,250,621.08	115,047.94	0.06
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
		594,711.200	Local 99.654442	592,656.13	114.143662	678,825.14	86,169.01	0.03
Original Face:		14,598,876.000	Base 99.654442	592,656.13	114.143662	678,825.14	86,169.01	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
		510,558.650	Local 99.646021	508,751.38	114.808668	586,165.59	77,414.21	0.03
Original Face:		11,774,977.000	Base 99.646021	508,751.38	114.808668	586,165.59	77,414.21	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		224,790.300	Local 99.592522	223,874.33	112.508700	252,908.64	29,034.31	0.01
Original Face:		3,598,890.000	Base 99.592522	223,874.33	112.508700	252,908.64	29,034.31	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		162,582.690	Local 99.673372	162,051.65	113.480310	184,499.34	22,447.69	0.01
Original Face:		6,241,535.000	Base 99.673372	162,051.65	113.480310	184,499.34	22,447.69	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		186,198.450	Local 100.206672	186,583.27	113.940610	212,155.65	25,572.38	0.01
Original Face:		5,000,000.000	Base 100.206672	186,583.27	113.940610	212,155.65	25,572.38	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		207,891.950	Local 100.787645	209,529.40	115.720503	240,573.61	31,044.21	0.01
Original Face:		5,000,000.000	Base 100.787645	209,529.40	115.720503	240,573.61	31,044.21	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
		227,807.950	Local 100.535052	229,026.84	116.766108	266,002.48	36,975.64	0.01
Original Face:		5,000,000.000	Base 100.535052	229,026.84	116.766108	266,002.48	36,975.64	0.01

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31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				4.323000	01 Jan 2037		
		718,045.080	Local 103.379314	742,310.08	104.846275	752,843.52	10,533.44	0.04
Original Face:		6,000,000.000	Base 103.379314	742,310.08	104.846275	752,843.52	10,533.44	0.04
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				3.717000	01 Oct 2036		
		675,584.750	Local 103.327621	698,065.65	105.250448	711,055.98	12,990.33	0.04
Original Face:		5,000,000.000	Base 103.327621	698,065.65	105.250448	711,055.98	12,990.33	0.04
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
		3,339,350.850	Local 99.934210	3,337,153.88	106.179857	3,545,717.96	208,564.08	0.18
Original Face:		8,208,821.000	Base 99.934210	3,337,153.88	106.179857	3,545,717.96	208,564.08	0.18
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
		2,568,652.950	Local 103.640380	2,662,161.67	107.540949	2,762,353.76	100,192.09	0.14
Original Face:		5,000,000.000	Base 103.640380	2,662,161.67	107.540949	2,762,353.76	100,192.09	0.14
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
		2,483,268.040	Local 110.164072	2,735,669.18	111.454360	2,767,710.50	32,041.32	0.14
Original Face:		7,231,153.000	Base 110.164072	2,735,669.18	111.454360	2,767,710.50	32,041.32	0.14
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
		3,839,987.920	Local 100.034075	3,841,296.38	109.716202	4,213,088.90	371,792.52	0.21
Original Face:		8,000,000.000	Base 100.034075	3,841,296.38	109.716202	4,213,088.90	371,792.52	0.21
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
		3,022,334.340	Local 103.348259	3,123,529.93	106.376493	3,215,053.28	91,523.35	0.16
Original Face:		6,000,000.000	Base 103.348259	3,123,529.93	106.376493	3,215,053.28	91,523.35	0.16
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
		3,272,155.200	Local 100.456206	3,287,082.97	105.806530	3,462,153.87	175,070.90	0.17
Original Face:		5,000,000.000	Base 100.456206	3,287,082.97	105.806530	3,462,153.87	175,070.90	0.17
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
		5,000,000.000	Local 108.652617	5,432,630.86	123.025958	6,151,297.90	718,667.04	0.31
			Base 108.652617	5,432,630.86	123.025958	6,151,297.90	718,667.04	0.31
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
		5,000,000.000	Local 108.602623	5,430,131.15	119.864956	5,993,247.80	563,116.65	0.30
			Base 108.602623	5,430,131.15	119.864956	5,993,247.80	563,116.65	0.30

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Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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 139.103059	6,955,152.94	155.170529	7,758,526.45	803,373.51	0.39
			Base 139.103059	6,955,152.94	155.170529	7,758,526.45	803,373.51	0.39
3136A2TP8	FANNIE MAE FNR 2011 127 VU				3.500000	25 Dec 2024		
		1,187,012.400	Local 102.762711	1,219,806.12	102.505230	1,216,749.79	-3,056.33	0.06
Original Face:		3,000,000.000	Base 102.762711	1,219,806.12	102.505230	1,216,749.79	-3,056.33	0.06
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.626074	25 Mar 2052		
		380,902.720	Local 108.818669	414,493.27	116.784930	444,836.97	30,343.70	0.02
Original Face:		4,261,779.000	Base 108.818669	414,493.27	116.784930	444,836.97	30,343.70	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV				4.000000	25 Apr 2023		
		1,755,577.140	Local 102.619581	1,801,565.90	101.148980	1,775,748.37	-25,817.53	0.09
Original Face:		6,000,000.000	Base 102.619581	1,801,565.90	101.148980	1,775,748.37	-25,817.53	0.09
3136A4GU7	FANNIE MAE FNR 2012 20 VK				3.500000	25 Mar 2025		
		520,206.830	Local 102.542398	533,432.56	100.954960	525,174.60	-8,257.96	0.03
Original Face:		1,250,000.000	Base 102.542398	533,432.56	100.954960	525,174.60	-8,257.96	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022		
		1,790,674.990	Local 100.722405	1,803,610.91	102.463310	1,834,784.87	31,173.96	0.09
Original Face:		5,000,000.000	Base 100.722405	1,803,610.91	102.463310	1,834,784.87	31,173.96	0.09
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
		1,198,104.150	Local 103.799005	1,243,620.19	104.792920	1,255,528.32	11,908.13	0.06
Original Face:		5,000,000.000	Base 103.799005	1,243,620.19	104.792920	1,255,528.32	11,908.13	0.06
3136A6P99	FANNIE MAE FNR 2012 76 VG				4.000000	25 Mar 2029		
		3,309,522.240	Local 107.555001	3,559,556.68	104.499100	3,458,420.96	-101,135.72	0.17
Original Face:		5,469,245.000	Base 107.555001	3,559,556.68	104.499100	3,458,420.96	-101,135.72	0.17
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
		9,247,209.000	Local 98.319576	9,091,816.68	107.787020	9,967,291.01	875,474.33	0.50
Original Face:		30,000,000.000	Base 98.319576	9,091,816.68	107.787020	9,967,291.01	875,474.33	0.50

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3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028		
	1,386,333.350	Local	101.585483	1,408,313.43	102.557960	1,421,795.20	13,481.77	0.07
Original Face:	5,000,000.000	Base	101.585483	1,408,313.43	102.557960	1,421,795.20	13,481.77	0.07
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042		
	1,828,021.200	Local	99.925978	1,826,668.06	104.090160	1,902,790.19	76,122.13	0.10
Original Face:	6,000,000.000	Base	99.925978	1,826,668.06	104.090160	1,902,790.19	76,122.13	0.10
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042		
	1,646,006.500	Local	99.315842	1,634,745.21	103.793300	1,708,444.46	73,699.25	0.09
Original Face:	5,000,000.000	Base	99.315842	1,634,745.21	103.793300	1,708,444.46	73,699.25	0.09
3136AE2K2	FANNIE MAE FNR 2013 70 KC				3.500000	25 Jul 2043		
	3,256,153.960	Local	99.389180	3,236,264.71	101.656380	3,310,088.24	73,823.53	0.17
Original Face:	20,312,000.000	Base	99.389180	3,236,264.71	101.656380	3,310,088.24	73,823.53	0.17
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043		
	1,643,821.680	Local	100.818840	1,657,281.95	108.566950	1,784,647.06	127,365.11	0.09
Original Face:	6,000,000.000	Base	100.818840	1,657,281.95	108.566950	1,784,647.06	127,365.11	0.09
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030		
	612,608.230	Local	102.173187	625,921.35	102.709350	629,205.93	3,284.58	0.03
Original Face:	2,500,000.000	Base	102.173187	625,921.35	102.709350	629,205.93	3,284.58	0.03
3136AGDC3	FANNIE MAE FNR 2013 97 JF				0.518250	25 Apr 2038		
	1,571,661.500	Local	99.861503	1,569,484.79	99.787180	1,568,316.69	-1,168.10	0.08
Original Face:	5,000,000.000	Base	99.861503	1,569,484.79	99.787180	1,568,316.69	-1,168.10	0.08
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030		
	1,500,000.000	Local	102.523064	1,537,845.96	103.911220	1,558,668.30	20,822.34	0.08
Original Face:	1,500,000.000	Base	102.523064	1,537,845.96	103.911220	1,558,668.30	20,822.34	0.08
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043		
	1,442,773.850	Local	105.793723	1,526,364.17	107.703200	1,553,913.61	27,549.44	0.08
Original Face:	5,000,000.000	Base	105.793723	1,526,364.17	107.703200	1,553,913.61	27,549.44	0.08
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027		
	992,642.890	Local	102.714134	1,019,584.55	105.445470	1,046,696.96	27,112.41	0.05
Original Face:	1,750,000.000	Base	102.714134	1,019,584.55	105.445470	1,046,696.96	27,112.41	0.05

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3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
		3,651,802.000	Local 94.311423	3,444,066.42	103.789360	3,790,181.92	346,115.50	0.19
Original Face:		3,651,802.000	Base 94.311423	3,444,066.42	103.789360	3,790,181.92	346,115.50	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
		1,810,070.240	Local 101.911688	1,844,673.13	104.631470	1,893,903.10	49,229.97	0.10
Original Face:		8,500,000.000	Base 101.911688	1,844,673.13	104.631470	1,893,903.10	49,229.97	0.10
3136AHR8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
		1,735,029.650	Local 102.674970	1,781,441.18	104.473310	1,812,642.90	31,201.72	0.09
Original Face:		5,000,000.000	Base 102.674970	1,781,441.18	104.473310	1,812,642.90	31,201.72	0.09
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037		
		1,291,038.050	Local 105.069480	1,356,486.96	102.854580	1,327,891.76	-28,595.20	0.07
Original Face:		5,000,000.000	Base 105.069480	1,356,486.96	102.854580	1,327,891.76	-28,595.20	0.07
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
		1,470,252.100	Local 102.276129	1,503,716.94	105.203430	1,546,755.64	43,038.70	0.08
Original Face:		5,000,000.000	Base 102.276129	1,503,716.94	105.203430	1,546,755.64	43,038.70	0.08
3136AJMT0	FANNIE MAE FNR 2014 21 GV				3.000000	25 May 2027		
		2,881,665.700	Local 100.834447	2,905,711.67	104.604960	3,014,365.25	108,653.58	0.15
Original Face:		5,000,000.000	Base 100.834447	2,905,711.67	104.604960	3,014,365.25	108,653.58	0.15
3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025		
		4,189,994.380	Local 104.632703	4,384,104.36	103.894820	4,353,187.12	-30,917.24	0.22
Original Face:		8,346,000.000	Base 104.632703	4,384,104.36	103.894820	4,353,187.12	-30,917.24	0.22
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
		1,645,664.200	Local 101.841148	1,675,963.31	104.851580	1,725,504.92	49,541.61	0.09
Original Face:		5,000,000.000	Base 101.841148	1,675,963.31	104.851580	1,725,504.92	49,541.61	0.09
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
		2,041,570.080	Local 102.150319	2,085,470.34	104.410160	2,131,606.59	46,136.25	0.11
Original Face:		6,000,000.000	Base 102.150319	2,085,470.34	104.410160	2,131,606.59	46,136.25	0.11
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029		
		5,954,256.800	Local 102.999459	6,132,852.30	106.213500	6,324,224.55	191,372.25	0.32
Original Face:		9,284,523.000	Base 102.999459	6,132,852.30	106.213500	6,324,224.55	191,372.25	0.32

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3136AKJ20	FANNIE MAE FNR 2014 52 GT				2.000000	25 Jan 2029			
		123,148.300	Local	101.098911	124,501.59	99.974020	123,116.31	-1,385.28	0.01
Original Face:		5,000,000.000	Base	101.098911	124,501.59	99.974020	123,116.31	-1,385.28	0.01
3136AKJV6	FANNIE MAE FNR 2014 41 VX				3.000000	25 Oct 2034			
		5,663,484.780	Local	83.702624	4,740,485.35	101.815090	5,766,282.13	1,025,796.78	0.29
Original Face:		6,000,000.000	Base	83.702624	4,740,485.35	101.815090	5,766,282.13	1,025,796.78	0.29
3136AL2K6	FANNIE MAE FNR 2014 84 VK				3.000000	25 Mar 2035			
		10,692,273.000	Local	102.111855	10,918,078.26	107.812730	11,527,631.42	609,553.16	0.58
Original Face:		10,692,273.000	Base	102.111855	10,918,078.26	107.812730	11,527,631.42	609,553.16	0.58
3136ALTG6	FANNIE MAE FNR 2014 68 TL				3.000000	25 Oct 2043			
		2,048,727.750	Local	102.074422	2,091,227.01	104.512590	2,141,178.43	49,951.42	0.11
Original Face:		15,000,000.000	Base	102.074422	2,091,227.01	104.512590	2,141,178.43	49,951.42	0.11
3136AMP94	FANNIE MAE FNR 2015 15 HA				3.500000	25 Sep 2041			
		4,306,022.270	Local	104.850106	4,514,868.90	103.357470	4,450,595.68	-64,273.22	0.22
Original Face:		11,000,000.000	Base	104.850106	4,514,868.90	103.357470	4,450,595.68	-64,273.22	0.22
3136AMYU7	FANNIE MAE FNR 2015 14 MV				3.000000	25 Jul 2026			
		1,329,792.290	Local	102.906780	1,368,446.42	104.352250	1,387,668.17	19,221.75	0.07
Original Face:		2,304,044.000	Base	102.906780	1,368,446.42	104.352250	1,387,668.17	19,221.75	0.07
3136ARYU6	FANNIE MAE FNR 2016 21 VB				3.000000	25 Aug 2027			
		4,671,435.990	Local	103.418011	4,831,106.20	105.167750	4,912,844.12	81,737.92	0.25
Original Face:		6,976,000.000	Base	103.418011	4,831,106.20	105.167750	4,912,844.12	81,737.92	0.25
3136AU4B4	FANNIE MAE FNR 2017 8 BA				3.000000	25 Nov 2042			
		1,731,007.870	Local	101.274492	1,753,069.43	101.447700	1,756,067.67	2,998.24	0.09
Original Face:		3,479,000.000	Base	101.274492	1,753,069.43	101.447700	1,756,067.67	2,998.24	0.09
3136AU6Q9	FANNIE MAE FNR 2017 2 EA				3.000000	25 Sep 2041			
		2,846,095.250	Local	101.524617	2,889,487.29	101.864690	2,899,166.10	9,678.81	0.15
Original Face:		5,000,000.000	Base	101.524617	2,889,487.29	101.864690	2,899,166.10	9,678.81	0.15
3136AVJL4	FANNIE MAE FNR 2017 4 AH				3.000000	25 May 2041			
		1,166,824.650	Local	101.757973	1,187,337.11	101.778310	1,187,574.41	237.30	0.06
Original Face:		3,000,000.000	Base	101.757973	1,187,337.11	101.778310	1,187,574.41	237.30	0.06

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3136AVT74	FANNIE MAE FNR 2017 22 JL				3.000000	25 Jan 2039		
	831,219.600	Local	100.709999	837,121.25	100.407370	834,605.74	-2,515.51	0.04
Original Face:	2,645,000.000	Base	100.709999	837,121.25	100.407370	834,605.74	-2,515.51	0.04
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046		
	4,227,386.760	Local	100.930235	4,266,711.40	104.722250	4,427,014.53	160,303.13	0.22
Original Face:	6,000,000.000	Base	100.930235	4,266,711.40	104.722250	4,427,014.53	160,303.13	0.22
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	4,899,559.680	Local	101.669854	4,981,375.17	103.309520	5,061,711.59	80,336.42	0.25
Original Face:	5,729,287.000	Base	101.669854	4,981,375.17	103.309520	5,061,711.59	80,336.42	0.25
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	4,862,869.320	Local	101.299761	4,926,074.98	107.204460	5,213,212.80	287,137.82	0.26
Original Face:	6,000,000.000	Base	101.299761	4,926,074.98	107.204460	5,213,212.80	287,137.82	0.26
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048		
	8,104,782.200	Local	99.072533	8,029,612.99	106.200200	8,607,294.91	577,681.92	0.43
Original Face:	10,000,000.000	Base	99.072533	8,029,612.99	106.200200	8,607,294.91	577,681.92	0.43
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	4,052,391.100	Local	99.864601	4,046,904.21	106.200200	4,303,647.45	256,743.24	0.22
Original Face:	5,000,000.000	Base	99.864601	4,046,904.21	106.200200	4,303,647.45	256,743.24	0.22
3136B6TM5	FANNIE MAE FNR 2019 60 VA				3.000000	25 Feb 2031		
	9,499,106.500	Local	103.076598	9,791,355.80	106.209750	10,088,977.27	297,621.47	0.51
Original Face:	10,000,000.000	Base	103.076598	9,791,355.80	106.209750	10,088,977.27	297,621.47	0.51
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043		
	4,436,811.900	Local	101.549285	4,505,550.78	103.055590	4,572,382.68	66,831.90	0.23
Original Face:	5,000,000.000	Base	101.549285	4,505,550.78	103.055590	4,572,382.68	66,831.90	0.23
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043		
	4,436,811.900	Local	101.782550	4,515,900.31	103.055590	4,572,382.68	56,482.37	0.23
Original Face:	5,000,000.000	Base	101.782550	4,515,900.31	103.055590	4,572,382.68	56,482.37	0.23
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031		
	4,844,063.200	Local	102.851431	4,982,188.33	106.966980	5,181,548.11	199,359.78	0.26
Original Face:	5,000,000.000	Base	102.851431	4,982,188.33	106.966980	5,181,548.11	199,359.78	0.26

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3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	4,698,825.800	Local	101.730986	4,780,161.82	103.688730	4,872,152.80	91,990.98	0.24
Original Face:	5,000,000.000	Base	101.730986	4,780,161.82	103.688730	4,872,152.80	91,990.98	0.24
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042		
	4,591,278.900	Local	101.962248	4,681,371.18	103.741390	4,763,056.55	81,685.37	0.24
Original Face:	5,000,000.000	Base	101.962248	4,681,371.18	103.741390	4,763,056.55	81,685.37	0.24
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	219,286.640	Local	99.874110	219,010.58	114.710369	251,544.51	32,533.93	0.01
Original Face:	6,625,000.000	Base	99.874110	219,010.58	114.710369	251,544.51	32,533.93	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	219,707.460	Local	99.940330	219,576.36	116.642770	256,272.87	36,696.51	0.01
Original Face:	6,000,000.000	Base	99.940330	219,576.36	116.642770	256,272.87	36,696.51	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV				4.500000	15 Dec 2021		
	867,309.350	Local	100.839609	874,591.36	102.632760	890,143.52	15,552.16	0.04
Original Face:	5,000,000.000	Base	100.839609	874,591.36	102.632760	890,143.52	15,552.16	0.04
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	3,746,303.600	Local	100.501087	3,765,075.85	100.662740	3,771,131.85	6,056.00	0.19
Original Face:	5,000,000.000	Base	100.501087	3,765,075.85	100.662740	3,771,131.85	6,056.00	0.19
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	595,563.380	Local	103.983957	619,290.37	106.636870	635,090.15	15,799.78	0.03
Original Face:	7,703,000.000	Base	103.983957	619,290.37	106.636870	635,090.15	15,799.78	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	1,000,517.800	Local	102.993621	1,030,469.51	111.833020	1,118,909.27	88,439.76	0.06
Original Face:	10,000,000.000	Base	102.993621	1,030,469.51	111.833020	1,118,909.27	88,439.76	0.06
3137A9VR4	FREDDIE MAC FHR 3835 BA				4.000000	15 Aug 2038		
	373,894.000	Local	102.760082	384,213.78	100.771720	376,779.41	-7,434.37	0.02
Original Face:	10,000,000.000	Base	102.760082	384,213.78	100.771720	376,779.41	-7,434.37	0.02
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	2,473,932.240	Local	102.495316	2,535,664.66	105.340790	2,606,059.77	70,395.11	0.13
Original Face:	13,000,000.000	Base	102.495316	2,535,664.66	105.340790	2,606,059.77	70,395.11	0.13

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Holdings

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



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As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137AGR51	FREDDIE MAC FHR 3935 GC				2.500000	15 Oct 2026		
	482,973.060	Local	100.691204	486,311.39	103.322290	499,018.83	12,707.44	0.03
Original Face:	3,000,000.000	Base	100.691204	486,311.39	103.322290	499,018.83	12,707.44	0.03
3137AMF85	FREDDIE MAC FHR 4023 EA				3.500000	15 Aug 2041		
	1,630,604.130	Local	103.005178	1,679,606.69	105.489510	1,720,116.31	40,509.62	0.09
Original Face:	12,500,000.000	Base	103.005178	1,679,606.69	105.489510	1,720,116.31	40,509.62	0.09
3137ANQX6	FREDDIE MAC FHR 4027 AB				4.000000	15 Dec 2040		
	1,407,317.000	Local	106.446640	1,498,041.66	109.971090	1,547,641.84	49,600.18	0.08
Original Face:	5,000,000.000	Base	106.446640	1,498,041.66	109.971090	1,547,641.84	49,600.18	0.08
3137AV3S4	FREDDIE MAC FHR 4122 VM				3.500000	15 Oct 2025		
	3,778,356.400	Local	103.136148	3,896,851.26	106.121440	4,009,646.22	112,794.96	0.20
Original Face:	8,000,000.000	Base	103.136148	3,896,851.26	106.121440	4,009,646.22	112,794.96	0.20
3137AXSF1	FREDDIE MAC FHR 4153 KG				2.500000	15 Aug 2042		
	1,989,405.950	Local	102.160713	2,032,391.31	104.507630	2,079,081.01	46,689.70	0.10
Original Face:	5,000,000.000	Base	102.160713	2,032,391.31	104.507630	2,079,081.01	46,689.70	0.10
3137AXT29	FREDDIE MAC FHR 4153 YJ				3.000000	15 Sep 2042		
	710,477.800	Local	103.694358	736,725.39	102.748000	730,001.73	-6,723.66	0.04
Original Face:	5,000,000.000	Base	103.694358	736,725.39	102.748000	730,001.73	-6,723.66	0.04
3137AXUG6	FREDDIE MAC FHR 4160 HP				2.500000	15 Jan 2033		
	1,563,225.000	Local	100.751830	1,574,977.80	104.918500	1,640,112.22	65,134.42	0.08
Original Face:	5,000,000.000	Base	100.751830	1,574,977.80	104.918500	1,640,112.22	65,134.42	0.08
3137AYTU5	FREDDIE MAC FHR 4163 GP				3.000000	15 Nov 2032		
	1,843,084.550	Local	103.485084	1,907,317.60	107.201530	1,975,814.84	68,497.24	0.10
Original Face:	5,000,000.000	Base	103.485084	1,907,317.60	107.201530	1,975,814.84	68,497.24	0.10
3137B0BB9	FREDDIE MAC FHR 4183 VC				3.000000	15 Oct 2029		
	6,280,000.000	Local	100.530073	6,313,288.60	106.151520	6,666,315.46	353,026.86	0.33
Original Face:	6,280,000.000	Base	100.530073	6,313,288.60	106.151520	6,666,315.46	353,026.86	0.33
3137B12M3	FREDDIE MAC FHR 4182 VB				3.500000	15 Mar 2026		
	4,082,288.270	Local	103.631808	4,230,549.13	102.054900	4,166,175.21	-64,373.92	0.21
Original Face:	8,090,000.000	Base	103.631808	4,230,549.13	102.054900	4,166,175.21	-64,373.92	0.21

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As of: May 31, 2020

View Date: June 9, 2020

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3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026		
	1,554,124.560	Local	103.434942	1,607,507.84	102.811090	1,597,812.40	-9,695.44	0.08
Original Face:	3,000,000.000	Base	103.434942	1,607,507.84	102.811090	1,597,812.40	-9,695.44	0.08
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,730,769.750	Local	104.546327	1,809,456.20	105.291820	1,822,358.97	12,902.77	0.09
Original Face:	5,000,000.000	Base	104.546327	1,809,456.20	105.291820	1,822,358.97	12,902.77	0.09
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038		
	1,085,591.300	Local	101.706780	1,104,119.96	101.617320	1,103,148.79	-971.17	0.06
Original Face:	5,000,000.000	Base	101.706780	1,104,119.96	101.617320	1,103,148.79	-971.17	0.06
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	325,736.790	Local	100.861116	328,541.76	102.161520	332,777.66	4,235.90	0.02
Original Face:	1,000,000.000	Base	100.861116	328,541.76	102.161520	332,777.66	4,235.90	0.02
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	1,101,209.550	Local	101.124213	1,113,589.49	102.668360	1,130,593.79	17,004.30	0.06
Original Face:	5,000,000.000	Base	101.124213	1,113,589.49	102.668360	1,130,593.79	17,004.30	0.06
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	2,376,910.580	Local	101.990010	2,424,211.34	102.402550	2,434,017.05	9,805.71	0.12
Original Face:	7,500,000.000	Base	101.990010	2,424,211.34	102.402550	2,434,017.05	9,805.71	0.12
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	3,757,456.400	Local	102.545246	3,853,092.89	106.663860	4,007,848.03	154,755.14	0.20
Original Face:	10,000,000.000	Base	102.545246	3,853,092.89	106.663860	4,007,848.03	154,755.14	0.20
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	1,782,436.450	Local	101.680460	1,812,389.58	104.764260	1,867,356.36	54,966.78	0.09
Original Face:	5,000,000.000	Base	101.680460	1,812,389.58	104.764260	1,867,356.36	54,966.78	0.09
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039		
	1,205,644.850	Local	101.972301	1,229,423.80	101.574210	1,224,624.23	-4,799.57	0.06
Original Face:	5,000,000.000	Base	101.972301	1,229,423.80	101.574210	1,224,624.23	-4,799.57	0.06
3137BAHY1	FREDDIE MAC FHR 4345 AC				3.000000	15 Mar 2037		
	1,396,983.780	Local	102.726921	1,435,078.43	101.163160	1,413,232.94	-21,845.49	0.07
Original Face:	6,000,000.000	Base	102.726921	1,435,078.43	101.163160	1,413,232.94	-21,845.49	0.07

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STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039			
	1,784,977.000	Local	98.903902	1,765,411.90	111.157050	1,984,127.78	218,715.88		0.10
Original Face:	1,784,977.000	Base	98.903902	1,765,411.90	111.157050	1,984,127.78	218,715.88		0.10
3137BBK25	FREDDIE MAC FHR 4357 MA				3.000000	15 Oct 2042			
	2,659,274.700	Local	101.422149	2,697,093.55	101.863630	2,708,833.74	11,740.19		0.14
Original Face:	10,000,000.000	Base	101.422149	2,697,093.55	101.863630	2,708,833.74	11,740.19		0.14
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025			
	2,698,746.420	Local	101.708800	2,744,862.60	103.966970	2,805,804.88	60,942.28		0.14
Original Face:	5,183,921.000	Base	101.708800	2,744,862.60	103.966970	2,805,804.88	60,942.28		0.14
3137BCGR3	FREDDIE MAC FHR 4360 DA				3.000000	15 May 2037			
	911,732.000	Local	102.521892	934,724.90	100.940840	920,309.94	-14,414.96		0.05
Original Face:	5,000,000.000	Base	102.521892	934,724.90	100.940840	920,309.94	-14,414.96		0.05
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029			
	1,312,637.500	Local	101.131849	1,327,494.58	103.373480	1,356,919.06	29,424.48		0.07
Original Face:	5,000,000.000	Base	101.131849	1,327,494.58	103.373480	1,356,919.06	29,424.48		0.07
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040			
	5,239,810.170	Local	102.397814	5,365,451.06	102.885720	5,391,016.42	25,565.36		0.27
Original Face:	14,550,000.000	Base	102.397814	5,365,451.06	102.885720	5,391,016.42	25,565.36		0.27
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039			
	2,739,875.700	Local	102.587801	2,810,778.24	101.604170	2,783,827.96	-26,950.28		0.14
Original Face:	10,000,000.000	Base	102.587801	2,810,778.24	101.604170	2,783,827.96	-26,950.28		0.14
3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039			
	5,000,000.000	Local	104.818031	5,240,901.57	102.997160	5,149,858.00	-91,043.57		0.26
Original Face:	5,000,000.000	Base	104.818031	5,240,901.57	102.997160	5,149,858.00	-91,043.57		0.26
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028			
	1,920,792.060	Local	103.410485	1,986,300.39	106.399700	2,043,716.99	57,416.60		0.10
Original Face:	3,000,000.000	Base	103.410485	1,986,300.39	106.399700	2,043,716.99	57,416.60		0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033			
	1,889,782.250	Local	103.050195	1,947,424.30	102.385370	1,934,860.55	-12,563.75		0.10
Original Face:	5,000,000.000	Base	103.050195	1,947,424.30	102.385370	1,934,860.55	-12,563.75		0.10

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As of: May 31, 2020

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3137BJAB9	FREDDIE MAC FHR 4475 MV				3.000000	15 Oct 2026			
	1,549,395.290	Local	103.019355	1,596,177.03	105.059710	1,627,790.20	31,613.17		0.08
Original Face:	2,579,263.000	Base	103.019355	1,596,177.03	105.059710	1,627,790.20	31,613.17		0.08
3137BJWT6	FREDDIE MAC FHR 4488 BD				3.000000	15 May 2033			
	1,950,974.150	Local	102.306875	1,995,980.68	102.484870	1,999,453.32	3,472.64		0.10
Original Face:	5,000,000.000	Base	102.306875	1,995,980.68	102.484870	1,999,453.32	3,472.64		0.10
3137BNRL0	FREDDIE MAC FHR 4567 BA				3.000000	15 Jun 2043			
	2,159,349.350	Local	102.866042	2,221,237.21	103.287490	2,230,337.74	9,100.53		0.11
Original Face:	5,000,000.000	Base	102.866042	2,221,237.21	103.287490	2,230,337.74	9,100.53		0.11
3137BSF99	FREDDIE MAC FHR 4622 TP				3.000000	15 Oct 2043			
	3,076,673.500	Local	101.886550	3,134,716.49	102.387050	3,150,115.23	15,398.74		0.16
Original Face:	5,000,000.000	Base	101.886550	3,134,716.49	102.387050	3,150,115.23	15,398.74		0.16
3137BTNK3	FREDDIE MAC FHR 4636 CM				3.500000	15 Jan 2042			
	2,465,766.360	Local	103.711467	2,557,282.47	102.611870	2,530,168.97	-27,113.50		0.13
Original Face:	6,000,000.000	Base	103.711467	2,557,282.47	102.611870	2,530,168.97	-27,113.50		0.13
3137BTVJ7	FREDDIE MAC FHR 4651 BA				3.500000	15 Jul 2044			
	2,070,962.620	Local	99.840187	2,067,652.96	102.249230	2,117,543.33	49,890.37		0.11
Original Face:	3,650,000.000	Base	99.840187	2,067,652.96	102.249230	2,117,543.33	49,890.37		0.11
3137BUDG0	FREDDIE MAC FHR 4646 DA				3.500000	15 Jan 2042			
	2,244,748.850	Local	103.054138	2,313,306.57	102.064760	2,291,097.53	-22,209.04		0.12
Original Face:	5,000,000.000	Base	103.054138	2,313,306.57	102.064760	2,291,097.53	-22,209.04		0.12
3137EADB2	FREDDIE MAC NOTES 01/22 2.375				2.375000	13 Jan 2022			
	2,000,000.000	Local	99.905873	1,998,117.45	103.516411	2,070,328.22	72,210.77		0.10
		Base	99.905873	1,998,117.45	103.516411	2,070,328.22	72,210.77		0.10
3137F17G7	FREDDIE MAC FHR 4693 VN				3.000000	15 Nov 2028			
	854,838.550	Local	102.046927	872,336.47	106.739900	912,453.81	40,117.34		0.05
Original Face:	1,104,000.000	Base	102.046927	872,336.47	106.739900	912,453.81	40,117.34		0.05
3137F3P57	FREDDIE MAC FHR 4772 VL				4.000000	15 Apr 2029			
	4,162,372.150	Local	103.587599	4,311,701.36	104.900400	4,366,345.03	54,643.67		0.22
Original Face:	5,000,000.000	Base	103.587599	4,311,701.36	104.900400	4,366,345.03	54,643.67		0.22

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3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
	5,033,192.340	Local	103.016699	5,185,028.61	104.661980	5,267,838.76	82,810.15	0.26
Original Face:	6,000,000.000	Base	103.016699	5,185,028.61	104.661980	5,267,838.76	82,810.15	0.26
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	7,739,275.240	Local	104.165681	8,061,668.73	108.399400	8,389,327.92	327,659.19	0.42
Original Face:	9,629,000.000	Base	104.165681	8,061,668.73	108.399400	8,389,327.92	327,659.19	0.42
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	3,742,851.350	Local	100.630229	3,766,439.88	106.339140	3,980,115.94	213,676.06	0.20
Original Face:	5,000,000.000	Base	100.630229	3,766,439.88	106.339140	3,980,115.94	213,676.06	0.20
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	5,064,153.480	Local	99.394579	5,033,494.01	107.614960	5,449,786.74	416,292.73	0.27
Original Face:	6,000,000.000	Base	99.394579	5,033,494.01	107.614960	5,449,786.74	416,292.73	0.27
3137DFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	6,164,134.600	Local	112.878947	6,958,010.22	114.722590	7,071,654.86	113,644.64	0.36
Original Face:	10,000,000.000	Base	112.878947	6,958,010.22	114.722590	7,071,654.86	113,644.64	0.36
3137DFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	9,696,064.180	Local	104.735015	10,155,174.29	111.404930	10,801,893.51	646,719.22	0.54
Original Face:	11,739,000.000	Base	104.735015	10,155,174.29	111.404930	10,801,893.51	646,719.22	0.54
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	8,592,040.500	Local	100.535529	8,638,053.39	102.299340	8,789,600.72	151,547.33	0.44
Original Face:	15,000,000.000	Base	100.535529	8,638,053.39	102.299340	8,789,600.72	151,547.33	0.44
3137FGAD7	FREDDIE MAC FHR 4806 AL				4.500000	15 Jun 2042		
	1,594,111.300	Local	103.563742	1,650,921.32	101.126370	1,612,066.89	-38,854.43	0.08
Original Face:	5,000,000.000	Base	103.563742	1,650,921.32	101.126370	1,612,066.89	-38,854.43	0.08
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	3,800,982.320	Local	102.667782	3,902,384.23	102.086650	3,880,295.52	-22,088.71	0.19
Original Face:	4,396,000.000	Base	102.667782	3,902,384.23	102.086650	3,880,295.52	-22,088.71	0.19
3137FH2F9	FREDDIE MAC FHR 4822 BA				4.000000	15 Jul 2042		
	1,358,718.600	Local	102.063127	1,386,750.69	100.833880	1,370,048.68	-16,702.01	0.07
Original Face:	5,000,000.000	Base	102.063127	1,386,750.69	100.833880	1,370,048.68	-16,702.01	0.07

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Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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3137FHDQ3	FREDDIE MAC FHR 4821 EA				4.500000	15 Apr 2043		
	1,383,983.650	Local	103.272688	1,429,277.11	101.248940	1,401,268.78	-28,008.33	0.07
Original Face:	5,000,000.000	Base	103.272688	1,429,277.11	101.248940	1,401,268.78	-28,008.33	0.07
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029		
	4,227,986.400	Local	104.398749	4,413,964.93	105.151330	4,445,783.93	31,819.00	0.22
Original Face:	4,774,000.000	Base	104.398749	4,413,964.93	105.151330	4,445,783.93	31,819.00	0.22
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030		
	4,717,891.100	Local	103.093466	4,863,837.48	106.634040	5,030,877.88	167,040.40	0.25
Original Face:	5,000,000.000	Base	103.093466	4,863,837.48	106.634040	5,030,877.88	167,040.40	0.25
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043		
	4,340,924.800	Local	101.844233	4,420,981.58	103.053040	4,473,454.97	52,473.39	0.22
Original Face:	5,000,000.000	Base	101.844233	4,420,981.58	103.053040	4,473,454.97	52,473.39	0.22
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	2,365,436.600	Local	104.039301	2,460,983.71	110.136024	2,605,197.82	144,214.11	0.13
Original Face:	10,000,000.000	Base	104.039301	2,460,983.71	110.136024	2,605,197.82	144,214.11	0.13
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	1,084,096.790	Local	102.219801	1,108,161.58	105.688285	1,145,763.31	37,601.73	0.06
Original Face:	7,000,000.000	Base	102.219801	1,108,161.58	105.688285	1,145,763.31	37,601.73	0.06
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				3.913000	01 Nov 2035		
	630,569.150	Local	103.220985	650,879.69	104.857266	661,197.57	10,317.88	0.03
Original Face:	5,000,000.000	Base	103.220985	650,879.69	104.857266	661,197.57	10,317.88	0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	3,672,591.000	Local	105.629382	3,879,335.19	111.330510	4,088,714.29	209,379.10	0.21
Original Face:	20,000,000.000	Base	105.629382	3,879,335.19	111.330510	4,088,714.29	209,379.10	0.21
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				3.397000	01 May 2036		
	719,575.550	Local	103.365951	743,796.11	104.644297	752,994.78	9,198.67	0.04
Original Face:	5,000,000.000	Base	103.365951	743,796.11	104.644297	752,994.78	9,198.67	0.04
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				4.167000	01 Oct 2037		
	355,903.720	Local	106.352673	378,513.12	104.766532	372,867.98	-5,645.14	0.02
Original Face:	4,000,000.000	Base	106.352673	378,513.12	104.766532	372,867.98	-5,645.14	0.02

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3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
		1,843,274.560	Local 104.172927	1,920,193.06	107.844457	1,987,869.44	67,676.38	0.10
Original Face:		8,000,000.000	Base 104.172927	1,920,193.06	107.844457	1,987,869.44	67,676.38	0.10
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.342000	01 Jun 2021		
		1,913,915.570	Local 102.013382	1,952,450.00	103.134243	1,973,902.33	21,452.33	0.10
Original Face:		5,000,000.000	Base 102.013382	1,952,450.00	103.134243	1,973,902.33	21,452.33	0.10
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				4.031000	01 Aug 2037		
		135,961.800	Local 106.607076	144,944.90	100.518110	136,666.23	-8,278.67	0.01
Original Face:		5,000,000.000	Base 106.607076	144,944.90	100.518110	136,666.23	-8,278.67	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.696000	01 Apr 2023		
		3,673,645.600	Local 102.454445	3,763,813.20	104.475094	3,838,044.69	74,231.49	0.19
Original Face:		4,950,000.000	Base 102.454445	3,763,813.20	104.475094	3,838,044.69	74,231.49	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.436000	01 Feb 2023		
		4,968,681.210	Local 101.638581	5,050,097.08	103.320994	5,133,690.81	83,593.73	0.26
Original Face:		6,575,000.000	Base 101.638581	5,050,097.08	103.320994	5,133,690.81	83,593.73	0.26
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
		1,439,334.720	Local 102.190622	1,470,865.11	105.633590	1,520,420.94	49,555.83	0.08
Original Face:		6,000,000.000	Base 102.190622	1,470,865.11	105.633590	1,520,420.94	49,555.83	0.08
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
		1,822,680.500	Local 103.529829	1,887,018.00	105.552492	1,923,884.69	36,866.69	0.10
Original Face:		10,000,000.000	Base 103.529829	1,887,018.00	105.552492	1,923,884.69	36,866.69	0.10
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.519000	01 Jan 2021		
		3,156,486.440	Local 100.582894	3,174,885.40	100.986908	3,187,638.06	12,752.66	0.16
Original Face:		10,000,000.000	Base 100.582894	3,174,885.40	100.986908	3,187,638.06	12,752.66	0.16
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
		2,279,135.580	Local 104.352058	2,378,324.89	107.268462	2,444,793.68	66,468.79	0.12
Original Face:		6,000,000.000	Base 104.352058	2,378,324.89	107.268462	2,444,793.68	66,468.79	0.12
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
		3,287,929.930	Local 104.945069	3,450,520.35	109.484103	3,599,760.59	149,240.24	0.18
Original Face:		6,750,000.000	Base 104.945069	3,450,520.35	109.484103	3,599,760.59	149,240.24	0.18

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As of: May 31, 2020

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3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
		3,088,850.940	Local 102.750717	3,173,816.50	109.151092	3,371,514.53	197,698.03	0.17
Original Face:		7,000,000.000	Base 102.750717	3,173,816.50	109.151092	3,371,514.53	197,698.03	0.17
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
		8,393,023.040	Local 99.533831	8,353,897.34	104.825717	8,798,046.58	444,149.24	0.44
Original Face:		8,500,000.000	Base 99.533831	8,353,897.34	104.825717	8,798,046.58	444,149.24	0.44
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
		5,617,000.000	Local 99.760472	5,603,545.70	109.706764	6,162,228.93	558,683.23	0.31
Original Face:		5,617,000.000	Base 99.760472	5,603,545.70	109.706764	6,162,228.93	558,683.23	0.31
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
		2,112,749.370	Local 101.219737	2,138,519.36	104.320689	2,204,034.70	65,515.34	0.11
Original Face:		5,948,304.000	Base 101.219737	2,138,519.36	104.320689	2,204,034.70	65,515.34	0.11
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
		4,341,303.640	Local 102.200392	4,436,829.35	105.767361	4,591,682.29	154,852.94	0.23
Original Face:		7,922,201.000	Base 102.200392	4,436,829.35	105.767361	4,591,682.29	154,852.94	0.23
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
		2,414,972.820	Local 102.204934	2,468,221.37	108.412612	2,618,135.11	149,913.74	0.13
Original Face:		6,000,000.000	Base 102.204934	2,468,221.37	108.412612	2,618,135.11	149,913.74	0.13
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
		4,757,852.590	Local 104.408096	4,967,583.29	108.258518	5,150,780.70	183,197.41	0.26
Original Face:		11,523,254.000	Base 104.408096	4,967,583.29	108.258518	5,150,780.70	183,197.41	0.26
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
		29,136.800	Local 99.890311	29,104.84	102.649770	29,908.86	804.02	0.00
Original Face:		5,000,000.000	Base 99.890311	29,104.84	102.649770	29,908.86	804.02	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPP T 60 1A2				7.000000	25 Mar 2044		
		3,956,916.560	Local 117.123699	4,634,487.03	122.019190	4,828,197.54	193,710.51	0.24
Original Face:		41,000,000.000	Base 117.123699	4,634,487.03	122.019190	4,828,197.54	193,710.51	0.24
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
		177,399.700	Local 101.460735	179,991.04	118.626820	210,443.62	30,452.58	0.01
Original Face:		5,000,000.000	Base 101.460735	179,991.04	118.626820	210,443.62	30,452.58	0.01

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31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032			
		922,515.520	Local	108.681984	1,002,608.17	113.495200	1,047,010.83	44,402.66	0.05
Original Face:		5,855,000.000	Base	108.681984	1,002,608.17	113.495200	1,047,010.83	44,402.66	0.05
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.033189	25 Sep 2039			
		540,524.000	Local	104.860885	566,798.25	114.572610	619,292.45	52,494.20	0.03
Original Face:		5,000,000.000	Base	104.860885	566,798.25	114.572610	619,292.45	52,494.20	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024			
		5,355.360	Local	101.275358	5,423.66	102.896310	5,510.47	86.81	0.00
Original Face:		6,000,000.000	Base	101.275358	5,423.66	102.896310	5,510.47	86.81	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.571280	25 Aug 2039			
		1,558,733.900	Local	102.608509	1,599,393.61	112.620000	1,755,446.12	156,052.51	0.09
Original Face:		10,000,000.000	Base	102.608509	1,599,393.61	112.620000	1,755,446.12	156,052.51	0.09
31397MD46	FANNIE MAE FNR 2008 92 AY				4.000000	25 Dec 2023			
		1,349.700	Local	101.523301	1,370.26	100.440230	1,355.64	-14.62	0.00
Original Face:		6,000,000.000	Base	101.523301	1,370.26	100.440230	1,355.64	-14.62	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031			
		4,763,052.970	Local	102.438592	4,879,204.41	109.875640	5,233,434.93	354,230.52	0.26
Original Face:		8,609,641.000	Base	102.438592	4,879,204.41	109.875640	5,233,434.93	354,230.52	0.26
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026			
		3,769,982.700	Local	99.589650	3,754,512.59	104.702710	3,947,274.05	192,761.46	0.20
Original Face:		5,000,000.000	Base	99.589650	3,754,512.59	104.702710	3,947,274.05	192,761.46	0.20
31397SGM0	FANNIE MAE FNR 2011 27 JQ				4.000000	25 Sep 2039			
		27,775.050	Local	102.751678	28,539.33	100.035480	27,784.90	-754.43	0.00
Original Face:		5,000,000.000	Base	102.751678	28,539.33	100.035480	27,784.90	-754.43	0.00
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.035084	25 Oct 2040			
		931,203.350	Local	108.081577	1,006,459.27	116.002650	1,080,220.56	73,761.29	0.05
Original Face:		5,000,000.000	Base	108.081577	1,006,459.27	116.002650	1,080,220.56	73,761.29	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034			
		1,061,639.990	Local	99.655285	1,057,980.36	114.802663	1,218,790.98	160,810.62	0.06
Original Face:		11,959,998.000	Base	99.655285	1,057,980.36	114.802663	1,218,790.98	160,810.62	0.06

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31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR				4.500000	01 Nov 2020		
		100.430	Local 100.258887	100.69	105.443151	105.90	5.21	0.00
Original Face:		3,640,000.000	Base 100.258887	100.69	105.443151	105.90	5.21	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR				4.000000	01 Dec 2020		
		853.510	Local 100.063268	854.05	105.860362	903.53	49.48	0.00
Original Face:		4,300,000.000	Base 100.063268	854.05	105.860362	903.53	49.48	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
		181,440.500	Local 99.390638	180,334.87	114.562472	207,862.72	27,527.85	0.01
Original Face:		5,000,000.000	Base 99.390638	180,334.87	114.562472	207,862.72	27,527.85	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5				5.500000	01 Dec 2033		
		201,979.510	Local 100.580767	203,152.54	116.638902	235,586.68	32,434.14	0.01
Original Face:		6,500,000.000	Base 100.580767	203,152.54	116.638902	235,586.68	32,434.14	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
		425,576.000	Local 100.137900	426,162.87	116.648016	496,425.96	70,263.09	0.02
Original Face:		8,000,000.000	Base 100.137900	426,162.87	116.648016	496,425.96	70,263.09	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5				5.500000	01 Aug 2034		
		285,762.510	Local 100.454153	287,060.31	111.899699	319,767.39	32,707.08	0.02
Original Face:		5,457,127.000	Base 100.454153	287,060.31	111.899699	319,767.39	32,707.08	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		269,645.650	Local 100.511045	271,023.66	111.290558	300,090.15	29,066.49	0.02
Original Face:		5,000,000.000	Base 100.511045	271,023.66	111.290558	300,090.15	29,066.49	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		874,140.980	Local 100.938591	882,345.59	116.672508	1,019,882.20	137,536.61	0.05
Original Face:		10,547,657.000	Base 100.938591	882,345.59	116.672508	1,019,882.20	137,536.61	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
		525,373.800	Local 100.525630	528,135.32	116.361044	611,330.44	83,195.12	0.03
Original Face:		17,500,000.000	Base 100.525630	528,135.32	116.361044	611,330.44	83,195.12	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
		221,170.760	Local 103.301725	228,473.21	116.637475	257,967.99	29,494.78	0.01
Original Face:		9,397,749.000	Base 103.301725	228,473.21	116.637475	257,967.99	29,494.78	0.01

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3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
		7,997,974.890	Local 105.404144	8,430,196.99	108.380999	8,668,285.09	238,088.10	0.44
Original Face:		15,243,777.000	Base 105.404144	8,430,196.99	108.380999	8,668,285.09	238,088.10	0.44
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
		3,085,678.830	Local 100.619270	3,104,787.50	103.464258	3,192,574.71	87,787.21	0.16
Original Face:		4,744,826.000	Base 100.619270	3,104,787.50	103.464258	3,192,574.71	87,787.21	0.16
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
		3,207,390.650	Local 100.645632	3,228,098.58	103.469859	3,318,682.58	90,584.00	0.17
Original Face:		4,166,154.000	Base 100.645632	3,228,098.58	103.469859	3,318,682.58	90,584.00	0.17
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
		6,744,880.600	Local 102.538759	6,916,116.83	106.801969	7,203,665.29	287,548.46	0.36
Original Face:		10,000,000.000	Base 102.538759	6,916,116.83	106.801969	7,203,665.29	287,548.46	0.36
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
		8,152,180.850	Local 108.176468	8,818,741.32	108.922418	8,879,552.50	60,811.18	0.45
Original Face:		9,938,165.000	Base 108.176468	8,818,741.32	108.922418	8,879,552.50	60,811.18	0.45
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
		5,882,843.010	Local 108.173983	6,363,705.59	108.922214	6,407,722.85	44,017.26	0.32
Original Face:		6,864,195.000	Base 108.173983	6,363,705.59	108.922214	6,407,722.85	44,017.26	0.32
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
		7,519,867.200	Local 105.368794	7,923,593.37	108.123942	8,130,776.85	207,183.48	0.41
Original Face:		11,668,342.000	Base 105.368794	7,923,593.37	108.123942	8,130,776.85	207,183.48	0.41
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
		5,706,220.900	Local 99.829879	5,696,513.44	106.683647	6,087,604.56	391,091.12	0.31
Original Face:		10,000,000.000	Base 99.829879	5,696,513.44	106.683647	6,087,604.56	391,091.12	0.31
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
		3,351,400.320	Local 100.702018	3,374,927.77	104.882815	3,515,043.00	140,115.23	0.18
Original Face:		6,000,000.000	Base 100.702018	3,374,927.77	104.882815	3,515,043.00	140,115.23	0.18
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
		999,699.160	Local 105.045905	1,050,143.03	114.782453	1,147,479.22	97,336.19	0.06
Original Face:		9,100,000.000	Base 105.045905	1,050,143.03	114.782453	1,147,479.22	97,336.19	0.06

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STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
	599,519.880	Local		101.106037	606,150.79	106.123395	636,230.85	30,080.06	0.03
Original Face:	7,060,000.000	Base		101.106037	606,150.79	106.123395	636,230.85	30,080.06	0.03
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
	592,391.700	Local		102.563344	607,576.74	106.259710	629,473.70	21,896.96	0.03
Original Face:	6,000,000.000	Base		102.563344	607,576.74	106.259710	629,473.70	21,896.96	0.03
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
	1,496,153.800	Local		104.138968	1,558,079.13	110.133686	1,647,769.33	89,690.20	0.08
Original Face:	5,000,000.000	Base		104.138968	1,558,079.13	110.133686	1,647,769.33	89,690.20	0.08
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
	3,281,334.630	Local		103.497181	3,396,088.85	107.052735	3,512,758.47	116,669.62	0.18
Original Face:	7,000,000.000	Base		103.497181	3,396,088.85	107.052735	3,512,758.47	116,669.62	0.18
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	269,865.050	Local		100.971211	272,486.01	105.944110	285,906.13	13,420.12	0.01
Original Face:	7,000,000.000	Base		100.971211	272,486.01	105.944110	285,906.13	13,420.12	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
	1,083,937.850	Local		105.548803	1,144,083.43	108.147417	1,172,250.79	28,167.36	0.06
Original Face:	6,100,000.000	Base		105.548803	1,144,083.43	108.147417	1,172,250.79	28,167.36	0.06
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
	3,348,523.050	Local		101.788651	3,408,416.45	104.644325	3,504,039.34	95,622.89	0.18
Original Face:	9,500,000.000	Base		101.788651	3,408,416.45	104.644325	3,504,039.34	95,622.89	0.18
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
	1,632,101.050	Local		102.779232	1,677,460.92	107.271807	1,750,784.29	73,323.37	0.09
Original Face:	5,000,000.000	Base		102.779232	1,677,460.92	107.271807	1,750,784.29	73,323.37	0.09
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	2,565,639.530	Local		103.931009	2,666,495.06	108.123133	2,774,049.84	107,554.78	0.14
Original Face:	7,899,440.000	Base		103.931009	2,666,495.06	108.123133	2,774,049.84	107,554.78	0.14
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
	2,795,282.880	Local		105.976822	2,962,351.95	110.171641	3,079,609.02	117,257.07	0.15
Original Face:	8,000,000.000	Base		105.976822	2,962,351.95	110.171641	3,079,609.02	117,257.07	0.15

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STATE STREET

As of: May 31, 2020

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31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
	3,242,253.480	Local	102.271193	3,315,891.30	105.690740	3,426,761.70	110,870.40	0.17	
Original Face:	6,000,000.000	Base	102.271193	3,315,891.30	105.690740	3,426,761.70	110,870.40	0.17	
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
	2,869,757.500	Local	102.386088	2,938,232.44	105.500523	3,027,609.17	89,376.73	0.15	
Original Face:	5,000,000.000	Base	102.386088	2,938,232.44	105.500523	3,027,609.17	89,376.73	0.15	
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
	3,044,842.250	Local	103.274749	3,144,553.20	106.578289	3,245,140.77	100,587.57	0.16	
Original Face:	5,000,000.000	Base	103.274749	3,144,553.20	106.578289	3,245,140.77	100,587.57	0.16	
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.828000	01 Feb 2037		
	505,271.950	Local	103.010945	520,485.41	105.312598	532,115.02	11,629.61	0.03	
Original Face:	5,000,000.000	Base	103.010945	520,485.41	105.312598	532,115.02	11,629.61	0.03	
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
	449,388.120	Local	105.806533	475,481.99	107.942812	485,082.17	9,600.18	0.02	
Original Face:	3,262,241.000	Base	105.806533	475,481.99	107.942812	485,082.17	9,600.18	0.02	
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					3.776000	01 Jan 2037		
	657,236.740	Local	103.002621	676,971.07	104.635875	687,705.41	10,734.34	0.03	
Original Face:	6,271,091.000	Base	103.002621	676,971.07	104.635875	687,705.41	10,734.34	0.03	
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
	903,305.640	Local	102.625055	927,017.91	105.647263	954,317.69	27,299.78	0.05	
Original Face:	12,000,000.000	Base	102.625055	927,017.91	105.647263	954,317.69	27,299.78	0.05	
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
	10,000,000.000	Local	99.054832	9,905,483.17	116.315303	11,631,530.30	1,726,047.13	0.58	
		Base	99.054832	9,905,483.17	116.315303	11,631,530.30	1,726,047.13	0.58	
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
	5,000,000.000	Local	99.680085	4,984,004.26	150.343140	7,517,157.00	2,533,152.74	0.38	
		Base	99.680085	4,984,004.26	150.343140	7,517,157.00	2,533,152.74	0.38	
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.440000	15 Jan 2027		
	5,700,000.000	Local	98.765625	5,629,640.63	100.136270	5,707,767.39	78,126.76	0.29	
Original Face:	5,700,000.000	Base	98.765625	5,629,640.63	100.136270	5,707,767.39	78,126.76	0.29	

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Holdings

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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	100.265910	6,417,018.24	229,018.24	0.32
Original Face:		6,400,000.000	Base 96.687500	6,188,000.00	100.265910	6,417,018.24	229,018.24	0.32
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
		6,090,000.000	Local 103.664512	6,313,168.77	104.681290	6,375,090.56	61,921.79	0.32
Original Face:		6,090,000.000	Base 103.664512	6,313,168.77	104.681290	6,375,090.56	61,921.79	0.32
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				2.183000	05 Apr 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	94.875000	4,743,750.00	-256,250.00	0.24
			Base 100.000000	5,000,000.00	94.875000	4,743,750.00	-256,250.00	0.24
35671DAU9	FREEMPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
		5,000,000.000	Local 99.961316	4,998,065.79	101.000000	5,050,000.00	51,934.21	0.25
			Base 99.961316	4,998,065.79	101.000000	5,050,000.00	51,934.21	0.25
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.393351	25 Jul 2022		
		5,000,000.000	Local 99.580518	4,979,025.91	100.560110	5,028,005.50	48,979.59	0.25
Original Face:		5,000,000.000	Base 99.580518	4,979,025.91	100.560110	5,028,005.50	48,979.59	0.25
36179SJV4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
		2,924,313.170	Local 110.764586	3,239,103.37	114.953784	3,361,608.64	122,505.27	0.17
Original Face:		8,707,929.000	Base 110.764586	3,239,103.37	114.953784	3,361,608.64	122,505.27	0.17
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		10,325,615.110	Local 105.737161	10,918,012.31	108.598310	11,213,443.51	295,431.20	0.56
Original Face:		11,805,572.000	Base 105.737161	10,918,012.31	108.598310	11,213,443.51	295,431.20	0.56
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		6,238,783.500	Local 100.000000	6,238,783.50	107.067644	6,679,718.51	440,935.01	0.34
Original Face:		10,000,000.000	Base 100.000000	6,238,783.50	107.067644	6,679,718.51	440,935.01	0.34
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
		1,601,326.500	Local 109.102697	1,747,090.40	111.524717	1,785,874.85	38,784.45	0.09
Original Face:		6,000,000.000	Base 109.102697	1,747,090.40	111.524717	1,785,874.85	38,784.45	0.09
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
		3,846,655.060	Local 105.720946	4,066,720.12	107.916407	4,151,171.93	84,451.81	0.21
Original Face:		5,682,660.000	Base 105.720946	4,066,720.12	107.916407	4,151,171.93	84,451.81	0.21

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36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
		3,087,043.490	Local 105.941683	3,270,465.84	108.754628	3,357,302.66	86,836.82	0.17
Original Face:		5,271,946.000	Base 105.941683	3,270,465.84	108.754628	3,357,302.66	86,836.82	0.17
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
		6,863,645.420	Local 105.725684	7,256,636.04	107.633328	7,387,569.99	130,933.95	0.37
Original Face:		8,934,236.000	Base 105.725684	7,256,636.04	107.633328	7,387,569.99	130,933.95	0.37
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
		190,331.330	Local 100.900104	192,044.51	116.598376	221,923.24	29,878.73	0.01
Original Face:		7,000,000.000	Base 100.900104	192,044.51	116.598376	221,923.24	29,878.73	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
		2,024,891.210	Local 103.965571	2,105,189.71	106.163831	2,149,702.08	44,512.37	0.11
Original Face:		22,821,698.000	Base 103.965571	2,105,189.71	106.163831	2,149,702.08	44,512.37	0.11
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
		582,403.450	Local 102.675221	597,984.03	105.130149	612,281.61	14,297.58	0.03
Original Face:		5,000,000.000	Base 102.675221	597,984.03	105.130149	612,281.61	14,297.58	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		4,204,078.200	Local 101.085982	4,249,733.75	102.508427	4,309,534.43	59,800.68	0.22
Original Face:		13,640,889.000	Base 101.085982	4,249,733.75	102.508427	4,309,534.43	59,800.68	0.22
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
		1,292,403.350	Local 108.120483	1,397,352.75	109.265542	1,412,151.53	14,798.78	0.07
Original Face:		5,000,000.000	Base 108.120483	1,397,352.75	109.265542	1,412,151.53	14,798.78	0.07
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
		4,022,276.700	Local 106.320612	4,276,509.20	109.150535	4,390,336.54	113,827.34	0.22
Original Face:		10,000,000.000	Base 106.320612	4,276,509.20	109.150535	4,390,336.54	113,827.34	0.22
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				3.408000	20 Mar 2070		
		6,642,477.850	Local 106.630171	7,082,885.50	106.656250	7,084,617.78	1,732.28	0.36
Original Face:		6,631,731.000	Base 106.630171	7,082,885.50	106.656250	7,084,617.78	1,732.28	0.36
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
		170,744.820	Local 100.849396	172,195.12	116.606287	199,099.19	26,904.07	0.01
Original Face:		7,322,535.000	Base 100.849396	172,195.12	116.606287	199,099.19	26,904.07	0.01

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36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
		1,000,744.890	Local 105.147572	1,052,258.95	115.193786	1,152,795.93	100,536.98	0.06
Original Face:		8,800,000.000	Base 105.147572	1,052,258.95	115.193786	1,152,795.93	100,536.98	0.06
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR				2.169880	09 Apr 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	97.388859	9,738,885.90	-261,114.10	0.49
			Base 100.000000	10,000,000.00	97.388859	9,738,885.90	-261,114.10	0.49
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
		704,509.030	Local 106.412125	749,683.03	109.228770	769,526.55	19,843.52	0.04
Original Face:		2,500,000.000	Base 106.412125	749,683.03	109.228770	769,526.55	19,843.52	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
		1,324,090.900	Local 102.390004	1,355,736.73	101.899770	1,349,245.58	-6,491.15	0.07
Original Face:		10,000,000.000	Base 102.390004	1,355,736.73	101.899770	1,349,245.58	-6,491.15	0.07
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
		3,323,915.680	Local 106.208048	3,530,265.97	111.111280	3,693,245.26	162,979.29	0.19
Original Face:		8,000,000.000	Base 106.208048	3,530,265.97	111.111280	3,693,245.26	162,979.29	0.19
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD				1.216250	20 Aug 2067		
		151,076.000	Local 100.000000	151,076.00	100.019580	151,105.58	29.58	0.01
Original Face:		10,000,000.000	Base 100.000000	151,076.00	100.019580	151,105.58	29.58	0.01
38375UY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				1.903880	20 Apr 2067		
		8,910,330.600	Local 103.561911	9,227,708.61	101.707920	9,062,511.92	-165,196.69	0.46
Original Face:		10,000,000.000	Base 103.561911	9,227,708.61	101.707920	9,062,511.92	-165,196.69	0.46
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
		459,437.600	Local 103.513824	475,581.43	106.314020	488,446.58	12,865.15	0.02
Original Face:		10,000,000.000	Base 103.513824	475,581.43	106.314020	488,446.58	12,865.15	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B				3.000000	16 Feb 2041		
		308,171.630	Local 102.311102	315,293.79	100.054020	308,338.10	-6,955.69	0.02
Original Face:		6,500,000.000	Base 102.311102	315,293.79	100.054020	308,338.10	-6,955.69	0.02
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.216250	20 Jun 2063		
		315,031.490	Local 100.000000	315,031.49	99.942850	314,851.45	-180.04	0.02
Original Face:		9,934,605.000	Base 100.000000	315,031.49	99.942850	314,851.45	-180.04	0.02

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Holdings

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



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As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				2.325250	20 Dec 2066		
		9,142,475.540	Local 101.033801	9,236,990.50	100.450580	9,183,669.71	-53,320.79	0.46
Original Face:		10,000,000.000	Base 101.033801	9,236,990.50	100.450580	9,183,669.71	-53,320.79	0.46
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.705840	20 Aug 2034		
		829,721.250	Local 107.055576	888,262.86	115.848950	961,223.36	72,960.50	0.05
Original Face:		5,000,000.000	Base 107.055576	888,262.86	115.848950	961,223.36	72,960.50	0.05
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.959280	20 Apr 2037		
		1,691,318.100	Local 108.177469	1,829,625.11	115.605230	1,955,252.18	125,627.07	0.10
Original Face:		10,000,000.000	Base 108.177469	1,829,625.11	115.605230	1,955,252.18	125,627.07	0.10
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B				2.686920	16 Aug 2041		
		766,015.090	Local 103.101627	789,774.02	100.054310	766,431.11	-23,342.91	0.04
Original Face:		3,250,000.000	Base 103.101627	789,774.02	100.054310	766,431.11	-23,342.91	0.04
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B				2.676310	16 Oct 2047		
		2,974,366.800	Local 103.892656	3,090,148.68	100.513690	2,989,645.82	-100,502.86	0.15
Original Face:		5,000,000.000	Base 103.892656	3,090,148.68	100.513690	2,989,645.82	-100,502.86	0.15
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
		672,766.900	Local 102.247704	687,888.71	104.782810	704,944.06	17,055.35	0.04
Original Face:		6,500,000.000	Base 102.247704	687,888.71	104.782810	704,944.06	17,055.35	0.04
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG				3.000000	16 Oct 2051		
		2,000,000.000	Local 99.690672	1,993,813.44	106.299020	2,125,980.40	132,166.96	0.11
Original Face:		2,000,000.000	Base 99.690672	1,993,813.44	106.299020	2,125,980.40	132,166.96	0.11
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG				3.200000	16 Apr 2043		
		5,000,000.000	Local 103.317587	5,165,879.36	102.165960	5,108,298.00	-57,581.36	0.26
Original Face:		5,000,000.000	Base 103.317587	5,165,879.36	102.165960	5,108,298.00	-57,581.36	0.26
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC				2.250000	16 Dec 2047		
		813,822.870	Local 100.246372	815,827.90	100.699710	819,517.27	3,689.37	0.04
Original Face:		3,000,000.000	Base 100.246372	815,827.90	100.699710	819,517.27	3,689.37	0.04
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA				3.000000	20 Sep 2041		
		3,432,501.960	Local 100.282084	3,442,184.50	104.960650	3,602,776.37	160,591.87	0.18
Original Face:		12,000,000.000	Base 100.282084	3,442,184.50	104.960650	3,602,776.37	160,591.87	0.18

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Holdings

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As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	5,429,000.000	Local	96.405110	5,233,833.40	111.806300	6,069,964.03	836,130.63	0.30
Original Face:	5,429,000.000	Base	96.405110	5,233,833.40	111.806300	6,069,964.03	836,130.63	0.30
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE				2.050000	16 Jan 2041		
	1,205,900.000	Local	99.888708	1,204,557.93	100.504700	1,211,986.18	7,428.25	0.06
Original Face:	5,000,000.000	Base	99.888708	1,204,557.93	100.504700	1,211,986.18	7,428.25	0.06
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ				3.000000	20 Nov 2043		
	558,458.200	Local	102.475154	572,280.90	103.288650	576,823.94	4,543.04	0.03
Original Face:	5,000,000.000	Base	102.475154	572,280.90	103.288650	576,823.94	4,543.04	0.03
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	2,067,954.930	Local	102.413382	2,117,862.58	105.660350	2,185,008.42	67,145.84	0.11
Original Face:	3,000,000.000	Base	102.413382	2,117,862.58	105.660350	2,185,008.42	67,145.84	0.11
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
	6,125,589.700	Local	99.889951	6,118,848.55	101.494440	6,217,132.96	98,284.41	0.31
Original Face:	10,000,000.000	Base	99.889951	6,118,848.55	101.494440	6,217,132.96	98,284.41	0.31
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA				3.000000	20 Dec 2030		
	4,637,346.970	Local	101.877070	4,724,393.23	102.737520	4,764,295.27	39,902.04	0.24
Original Face:	5,879,850.000	Base	101.877070	4,724,393.23	102.737520	4,764,295.27	39,902.04	0.24
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.073070	20 Nov 2042		
	2,572,348.800	Local	113.694148	2,924,610.05	119.332040	3,069,636.30	145,026.25	0.15
Original Face:	5,010,613.000	Base	113.694148	2,924,610.05	119.332040	3,069,636.30	145,026.25	0.15
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045		
	3,738,413.040	Local	99.570075	3,722,340.65	102.057150	3,815,317.80	92,977.15	0.19
Original Face:	6,000,000.000	Base	99.570075	3,722,340.65	102.057150	3,815,317.80	92,977.15	0.19
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045		
	8,577,230.550	Local	102.142338	8,760,983.86	101.896540	8,739,901.16	-21,082.70	0.44
Original Face:	13,484,830.000	Base	102.142338	8,760,983.86	101.896540	8,739,901.16	-21,082.70	0.44
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC				2.500000	20 Nov 2042		
	2,173,878.150	Local	100.449896	2,183,658.34	101.803350	2,213,080.78	29,422.44	0.11
Original Face:	5,000,000.000	Base	100.449896	2,183,658.34	101.803350	2,213,080.78	29,422.44	0.11

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38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP				3.000000	20 Apr 2043		
		3,942,988.900	Local 101.323966	3,995,192.74	101.715830	4,010,643.89	15,451.15	0.20
Original Face:		10,000,000.000	Base 101.323966	3,995,192.74	101.715830	4,010,643.89	15,451.15	0.20
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
		5,983,170.580	Local 101.363521	6,064,752.39	104.839986	6,272,755.20	208,002.81	0.32
Original Face:		6,068,715.000	Base 101.363521	6,064,752.39	104.839986	6,272,755.20	208,002.81	0.32
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				2.016250	20 Aug 2069		
		10,103,013.430	Local 102.776693	10,383,543.11	102.364150	10,341,863.82	-41,679.29	0.52
Original Face:		10,000,000.000	Base 102.776693	10,383,543.11	102.364150	10,341,863.82	-41,679.29	0.52
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T				3.000000	20 Nov 2044		
		5,639,277.500	Local 100.435089	5,663,813.35	101.896760	5,746,241.06	82,427.71	0.29
Original Face:		10,000,000.000	Base 100.435089	5,663,813.35	101.896760	5,746,241.06	82,427.71	0.29
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD				2.500000	20 Jul 2044		
		5,116,677.200	Local 98.092381	5,019,070.49	102.090810	5,223,657.20	204,586.71	0.26
Original Face:		10,000,000.000	Base 98.092381	5,019,070.49	102.090810	5,223,657.20	204,586.71	0.26
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.604440	20 Jun 2048		
		6,843,090.600	Local 106.525359	7,289,626.83	115.620010	7,911,982.04	622,355.21	0.40
Original Face:		10,000,000.000	Base 106.525359	7,289,626.83	115.620010	7,911,982.04	622,355.21	0.40
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.615730	20 Feb 2049		
		7,317,770.100	Local 104.683053	7,660,465.18	112.398920	8,225,094.56	564,629.38	0.41
Original Face:		10,000,000.000	Base 104.683053	7,660,465.18	112.398920	8,225,094.56	564,629.38	0.41
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
		7,858,519.500	Local 101.869617	8,005,443.71	103.385970	8,124,606.61	119,162.90	0.41
Original Face:		10,000,000.000	Base 101.869617	8,005,443.71	103.385970	8,124,606.61	119,162.90	0.41
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				4.809740	20 Jun 2034		
		4,854,474.550	Local 104.777630	5,086,403.36	108.838850	5,283,554.27	197,150.91	0.27
Original Face:		6,317,173.000	Base 104.777630	5,086,403.36	108.838850	5,283,554.27	197,150.91	0.27
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.642880	20 Dec 2041		
		9,096,205.310	Local 104.988747	9,549,992.01	109.973500	10,003,415.35	453,423.34	0.50
Original Face:		11,457,930.000	Base 104.988747	9,549,992.01	109.973500	10,003,415.35	453,423.34	0.50

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Books Closed

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Holdings

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STATE OF ARIZONA
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As of: May 31, 2020

View Date: June 9, 2020

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38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.526240	20 Jan 2050		
		7,765,435.280	Local 113.755552	8,833,613.77	117.252580	9,105,173.21	271,559.44	0.46
Original Face:		8,141,884.000	Base 113.755552	8,833,613.77	117.252580	9,105,173.21	271,559.44	0.46
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
		5,000,000.000	Local 99.841356	4,992,067.82	108.948229	5,447,411.45	455,343.63	0.27
			Base 99.841356	4,992,067.82	108.948229	5,447,411.45	455,343.63	0.27
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		4,000,000.000	Local 99.924162	3,996,966.49	104.907425	4,196,297.00	199,330.51	0.21
			Base 99.924162	3,996,966.49	104.907425	4,196,297.00	199,330.51	0.21
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
		10,000,000.000	Local 116.084381	11,608,438.10	132.535649	13,253,564.90	1,645,126.80	0.67
			Base 116.084381	11,608,438.10	132.535649	13,253,564.90	1,645,126.80	0.67
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5				3.598200	15 Nov 2048		
		5,740,000.000	Local 103.129432	5,919,629.41	108.388550	6,221,502.77	301,873.36	0.31
Original Face:		5,740,000.000	Base 103.129432	5,919,629.41	108.388550	6,221,502.77	301,873.36	0.31
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
		5,000,000.000	Local 99.308979	4,965,448.94	148.815281	7,440,764.05	2,475,315.11	0.37
			Base 99.308979	4,965,448.94	148.815281	7,440,764.05	2,475,315.11	0.37
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		10,000,000.000	Local 99.891255	9,989,125.45	104.696903	10,469,690.30	480,564.85	0.53
			Base 99.891255	9,989,125.45	104.696903	10,469,690.30	480,564.85	0.53
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A				4.717100	15 Feb 2046		
		8,458,510.830	Local 108.600407	9,185,977.16	101.128310	8,553,949.05	-632,028.11	0.43
Original Face:		10,000,000.000	Base 108.600407	9,185,977.16	101.128310	8,553,949.05	-632,028.11	0.43
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB				2.379100	15 Oct 2045		
		130,517.670	Local 100.263137	130,861.11	100.263136	130,861.11	0.00	0.01
			Base 100.263137	130,861.11	100.263136	130,861.11	0.00	0.01
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
		2,193,002.850	Local 100.673433	2,207,771.26	102.240360	2,242,134.01	34,362.75	0.11
Original Face:		4,840,000.000	Base 100.673433	2,207,771.26	102.240360	2,242,134.01	34,362.75	0.11

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478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033			
		5,000,000.000	Local	98.422347	4,921,117.36	137.757357	6,887,867.85	1,966,750.49	0.35
			Base	98.422347	4,921,117.36	137.757357	6,887,867.85	1,966,750.49	0.35
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				2.145130	21 Jun 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	99.083911	4,954,195.55	-45,804.45	0.25
			Base	100.000000	5,000,000.00	99.083911	4,954,195.55	-45,804.45	0.25
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026			
		5,000,000.000	Local	99.939755	4,996,987.75	109.362875	5,468,143.75	471,156.00	0.27
			Base	99.939755	4,996,987.75	109.362875	5,468,143.75	471,156.00	0.27
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		10,000,000.000	Local	99.627173	9,962,717.31	100.029333	10,002,933.30	40,215.99	0.50
			Base	99.627173	9,962,717.31	100.029333	10,002,933.30	40,215.99	0.50
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050			
		4,000,000.000	Local	99.683416	3,987,336.62	106.928811	4,277,152.44	289,815.82	0.21
			Base	99.683416	3,987,336.62	106.928811	4,277,152.44	289,815.82	0.21
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR				1.267630	10 Aug 2022			
		15,000,000.000	Local	100.000000	15,000,000.00	98.016818	14,702,522.70	-297,477.30	0.74
			Base	100.000000	15,000,000.00	98.016818	14,702,522.70	-297,477.30	0.74
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038			
		5,000,000.000	Local	99.723219	4,986,160.93	140.533981	7,026,699.05	2,040,538.12	0.35
			Base	99.723219	4,986,160.93	140.533981	7,026,699.05	2,040,538.12	0.35
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028			
		10,000,000.000	Local	117.050612	11,705,061.20	129.940887	12,994,088.70	1,289,027.50	0.65
			Base	117.050612	11,705,061.20	129.940887	12,994,088.70	1,289,027.50	0.65
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027			
		10,000,000.000	Local	99.855920	9,985,592.04	109.003377	10,900,337.70	914,745.66	0.55
			Base	99.855920	9,985,592.04	109.003377	10,900,337.70	914,745.66	0.55
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5				3.500000	15 Mar 2022			
		8,000,000.000	Local	99.880267	7,990,421.37	102.419457	8,193,556.56	203,135.19	0.41
			Base	99.880267	7,990,421.37	102.419457	8,193,556.56	203,135.19	0.41

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	10,000,000.000	Local		100.034775	10,003,477.46	100.673002	10,067,300.20	63,822.74	0.51
		Base		100.034775	10,003,477.46	100.673002	10,067,300.20	63,822.74	0.51
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR					1.036130	04 May 2021		
	19,900,000.000	Local		100.133516	19,926,569.72	99.924218	19,884,919.38	-41,650.34	1.00
		Base		100.133516	19,926,569.72	99.924218	19,884,919.38	-41,650.34	1.00
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local		99.624166	4,981,208.30	107.545122	5,377,256.10	396,047.80	0.27
		Base		99.624166	4,981,208.30	107.545122	5,377,256.10	396,047.80	0.27
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
	7,000,000.000	Local		99.636049	6,974,523.44	113.102119	7,917,148.33	942,624.89	0.40
		Base		99.636049	6,974,523.44	113.102119	7,917,148.33	942,624.89	0.40
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
	5,000,000.000	Local		99.890939	4,994,546.97	108.719772	5,435,988.60	441,441.63	0.27
		Base		99.890939	4,994,546.97	108.719772	5,435,988.60	441,441.63	0.27
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	5,000,000.000	Local		99.624298	4,981,214.88	102.695788	5,134,789.40	153,574.52	0.26
		Base		99.624298	4,981,214.88	102.695788	5,134,789.40	153,574.52	0.26
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
	5,000,000.000	Local		99.937282	4,996,864.11	110.475590	5,523,779.50	526,915.39	0.28
		Base		99.937282	4,996,864.11	110.475590	5,523,779.50	526,915.39	0.28
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					0.921130	02 May 2022		
	20,000,000.000	Local		100.000000	20,000,000.00	99.673609	19,934,721.80	-65,278.20	1.00
		Base		100.000000	20,000,000.00	99.673609	19,934,721.80	-65,278.20	1.00
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
	5,000,000.000	Local		99.972355	4,998,617.77	103.235153	5,161,757.65	163,139.88	0.26
		Base		99.972355	4,998,617.77	103.235153	5,161,757.65	163,139.88	0.26
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
	3,000,000.000	Local		115.931347	3,477,940.41	135.412682	4,062,380.46	584,440.05	0.20
		Base		115.931347	3,477,940.41	135.412682	4,062,380.46	584,440.05	0.20

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Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
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737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05				3.050000	01 Apr 2022			
		3,000,000.000	Local	99.946933	2,998,408.00	103.224289	3,096,728.67	98,320.67	0.16
			Base	99.946933	2,998,408.00	103.224289	3,096,728.67	98,320.67	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038			
		9,800,000.000	Local	99.953357	9,795,428.97	143.984933	14,110,523.43	4,315,094.46	0.71
			Base	99.953357	9,795,428.97	143.984933	14,110,523.43	4,315,094.46	0.71
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		15,000,000.000	Local	99.872497	14,980,874.56	102.524683	15,378,702.45	397,827.89	0.77
			Base	99.872497	14,980,874.56	102.524683	15,378,702.45	397,827.89	0.77
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2				3.200000	08 Feb 2021			
		3,000,000.000	Local	100.164873	3,004,946.19	101.422637	3,042,679.11	37,732.92	0.15
			Base	100.164873	3,004,946.19	101.422637	3,042,679.11	37,732.92	0.15
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024			
		5,000,000.000	Local	100.414856	5,020,742.79	111.339621	5,566,981.05	546,238.26	0.28
			Base	100.414856	5,020,742.79	111.339621	5,566,981.05	546,238.26	0.28
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	99.012000	9,901,200.00	-98,800.00	0.50
			Base	100.000000	10,000,000.00	99.012000	9,901,200.00	-98,800.00	0.50
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028			
		10,000,000.000	Local	99.884778	9,988,477.82	108.663038	10,866,303.80	877,825.98	0.55
			Base	99.884778	9,988,477.82	108.663038	10,866,303.80	877,825.98	0.55
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023			
		5,000,000.000	Local	99.964295	4,998,214.76	105.571462	5,278,573.10	280,358.34	0.27
			Base	99.964295	4,998,214.76	105.571462	5,278,573.10	280,358.34	0.27
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022			
		4,000,000.000	Local	99.994492	3,999,779.66	101.639569	4,065,582.76	65,803.10	0.20
			Base	99.994492	3,999,779.66	101.639569	4,065,582.76	65,803.10	0.20
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022			
		5,000,000.000	Local	99.994811	4,999,740.55	103.980415	5,199,020.75	199,280.20	0.26
			Base	99.994811	4,999,740.55	103.980415	5,199,020.75	199,280.20	0.26

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Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1				3.100000	15 May 2023			
		5,000,000.000	Local	99.952259	4,997,612.94	106.497795	5,324,889.75	327,276.81	0.27
			Base	99.952259	4,997,612.94	106.497795	5,324,889.75	327,276.81	0.27
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		5,000,000.000	Local	99.967228	4,998,361.40	104.106927	5,205,346.35	206,984.95	0.26
			Base	99.967228	4,998,361.40	104.106927	5,205,346.35	206,984.95	0.26
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032			
		5,000,000.000	Local	107.281422	5,364,071.08	143.979558	7,198,977.90	1,834,906.82	0.36
			Base	107.281422	5,364,071.08	143.979558	7,198,977.90	1,834,906.82	0.36
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022			
		5,000,000.000	Local	99.940126	4,997,006.30	103.761052	5,188,052.60	191,046.30	0.26
			Base	99.940126	4,997,006.30	103.761052	5,188,052.60	191,046.30	0.26
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022			
		3,000,000.000	Local	99.900985	2,997,029.55	106.168701	3,185,061.03	188,031.48	0.16
			Base	99.900985	2,997,029.55	106.168701	3,185,061.03	188,031.48	0.16
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021			
		5,000,000.000	Local	99.940146	4,997,007.28	101.585249	5,079,262.45	82,255.17	0.26
			Base	99.940146	4,997,007.28	101.585249	5,079,262.45	82,255.17	0.26
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021			
		15,000,000.000	Local	99.978283	14,996,742.49	101.340740	15,201,111.00	204,368.51	0.76
			Base	99.978283	14,996,742.49	101.340740	15,201,111.00	204,368.51	0.76
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038			
		5,000,000.000	Local	99.698639	4,984,931.97	146.289495	7,314,474.75	2,329,542.78	0.37
			Base	99.698639	4,984,931.97	146.289495	7,314,474.75	2,329,542.78	0.37
912810EP9	US TREASURY N/B 02/23 7.125				7.125000	15 Feb 2023			
		5,000,000.000	Local	105.249578	5,262,478.88	118.820312	5,941,015.60	678,536.72	0.30
			Base	105.249578	5,262,478.88	118.820312	5,941,015.60	678,536.72	0.30
912810ES3	US TREASURY N/B 11/24 7.5				7.500000	15 Nov 2024			
		5,000,000.000	Local	121.880730	6,094,036.52	131.984375	6,599,218.75	505,182.23	0.33
			Base	121.880730	6,094,036.52	131.984375	6,599,218.75	505,182.23	0.33

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Holdings

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
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As of: May 31, 2020

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912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
	12,500,000.000	Local		118.737062	14,842,132.74	133.820312	16,727,539.00	1,885,406.26	0.84
		Base		118.737062	14,842,132.74	133.820312	16,727,539.00	1,885,406.26	0.84
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
	12,500,000.000	Local		113.552325	14,194,040.61	131.765625	16,470,703.13	2,276,662.52	0.83
		Base		113.552325	14,194,040.61	131.765625	16,470,703.13	2,276,662.52	0.83
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
	20,000,000.000	Local		124.235758	24,847,151.62	138.863281	27,772,656.20	2,925,504.58	1.39
		Base		124.235758	24,847,151.62	138.863281	27,772,656.20	2,925,504.58	1.39
912810EY0	US TREASURY N/B 11/26 6.5					6.500000	15 Nov 2026		
	12,500,000.000	Local		126.644229	15,830,528.66	138.703125	17,337,890.63	1,507,361.97	0.87
		Base		126.644229	15,830,528.66	138.703125	17,337,890.63	1,507,361.97	0.87
912810FA1	US TREASURY N/B 08/27 6.375					6.375000	15 Aug 2027		
	15,000,000.000	Local		117.186318	17,577,947.67	141.796875	21,269,531.25	3,691,583.58	1.07
		Base		117.186318	17,577,947.67	141.796875	21,269,531.25	3,691,583.58	1.07
912810FB9	US TREASURY N/B 11/27 6.125					6.125000	15 Nov 2027		
	15,000,000.000	Local		127.945640	19,191,846.04	141.324219	21,198,632.85	2,006,786.81	1.06
		Base		127.945640	19,191,846.04	141.324219	21,198,632.85	2,006,786.81	1.06
912810FE3	US TREASURY N/B 08/28 5.5					5.500000	15 Aug 2028		
	22,500,000.000	Local		122.682338	27,603,525.98	139.800781	31,455,175.73	3,851,649.75	1.58
		Base		122.682338	27,603,525.98	139.800781	31,455,175.73	3,851,649.75	1.58
912810FF0	US TREASURY N/B 11/28 5.25					5.250000	15 Nov 2028		
	17,500,000.000	Local		122.075627	21,363,234.73	138.808594	24,291,503.95	2,928,269.22	1.22
		Base		122.075627	21,363,234.73	138.808594	24,291,503.95	2,928,269.22	1.22
912810FG8	US TREASURY N/B 02/29 5.25					5.250000	15 Feb 2029		
	10,000,000.000	Local		120.714448	12,071,444.82	139.804688	13,980,468.80	1,909,023.98	0.70
		Base		120.714448	12,071,444.82	139.804688	13,980,468.80	1,909,023.98	0.70
9128283C2	US TREASURY N/B 10/22 2					2.000000	31 Oct 2022		
	5,000,000.000	Local		100.869173	5,043,458.63	104.394531	5,219,726.55	176,267.92	0.26
		Base		100.869173	5,043,458.63	104.394531	5,219,726.55	176,267.92	0.26

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Holdings

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STATE OF ARIZONA
FUND: ATZ6



STATE STREET

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9128283F5	US TREASURY N/B 11/27 2.25	5,000,000.000	Local	103.389805	5,169,490.26	112.738281	5,636,914.05	467,423.79	0.28
			Base	103.389805	5,169,490.26	112.738281	5,636,914.05	467,423.79	0.28
9128284A5	US TREASURY N/B 02/23 2.625	5,000,000.000	Local	102.075281	5,103,764.05	106.687500	5,334,375.00	230,610.95	0.27
			Base	102.075281	5,103,764.05	106.687500	5,334,375.00	230,610.95	0.27
9128286B1	US TREASURY N/B 02/29 2.625	5,000,000.000	Local	104.879775	5,243,988.73	117.308594	5,865,429.70	621,440.97	0.29
			Base	104.879775	5,243,988.73	117.308594	5,865,429.70	621,440.97	0.29
912828G38	US TREASURY N/B 11/24 2.25	2,500,000.000	Local	102.288236	2,557,205.91	108.710938	2,717,773.45	160,567.54	0.14
			Base	102.288236	2,557,205.91	108.710938	2,717,773.45	160,567.54	0.14
912828TJ9	US TREASURY N/B 08/22 1.625	5,000,000.000	Local	99.829484	4,991,474.18	103.199219	5,159,960.95	168,486.77	0.26
			Base	99.829484	4,991,474.18	103.199219	5,159,960.95	168,486.77	0.26
912828TY6	US TREASURY N/B 11/22 1.625	5,000,000.000	Local	99.592410	4,979,620.49	103.546875	5,177,343.75	197,723.26	0.26
			Base	99.592410	4,979,620.49	103.546875	5,177,343.75	197,723.26	0.26
912828U24	US TREASURY N/B 11/26 2	10,000,000.000	Local	96.740996	9,674,099.59	109.792969	10,979,296.90	1,305,197.31	0.55
			Base	96.740996	9,674,099.59	109.792969	10,979,296.90	1,305,197.31	0.55
912828V98	US TREASURY N/B 02/27 2.25	10,000,000.000	Local	99.878061	9,987,806.14	111.750000	11,175,000.00	1,187,193.86	0.56
			Base	99.878061	9,987,806.14	111.750000	11,175,000.00	1,187,193.86	0.56
912828YB0	US TREASURY N/B 08/29 1.625	5,000,000.000	Local	97.803444	4,890,172.19	109.140625	5,457,031.25	566,859.06	0.27
			Base	97.803444	4,890,172.19	109.140625	5,457,031.25	566,859.06	0.27
912828Z29	US TREASURY N/B 01/23 1.5	5,000,000.000	Local	100.842259	5,042,112.93	103.449219	5,172,460.95	130,348.02	0.26
			Base	100.842259	5,042,112.93	103.449219	5,172,460.95	130,348.02	0.26

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92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	5,000,000.000	Local	99.985399	4,999,269.97	102.958840	5,147,942.00	148,672.03	0.26	
Original Face:	5,000,000.000	Base	99.985399	4,999,269.97	102.958840	5,147,942.00	148,672.03	0.26	
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
	8,000,000.000	Local	99.980841	7,998,467.30	100.444610	8,035,568.80	37,101.50	0.40	
Original Face:	8,000,000.000	Base	99.980841	7,998,467.30	100.444610	8,035,568.80	37,101.50	0.40	
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
	7,109,082.030	Local	98.729258	7,018,743.95	100.950180	7,176,631.11	157,887.16	0.36	
Original Face:	8,941,000.000	Base	98.729258	7,018,743.95	100.950180	7,176,631.11	157,887.16	0.36	
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					0.430750	20 Sep 2022		
	8,348,659.130	Local	100.000000	8,348,659.13	100.026920	8,350,906.59	2,247.46	0.42	
Original Face:	10,500,000.000	Base	100.000000	8,348,659.13	100.026920	8,350,906.59	2,247.46	0.42	
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
	9,135,237.950	Local	106.759498	9,752,734.14	105.157850	9,606,419.82	-146,314.32	0.48	
Original Face:	9,250,000.000	Base	106.759498	9,752,734.14	105.157850	9,606,419.82	-146,314.32	0.48	
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695000	15 Mar 2045		
	395,837.590	Local	102.314424	404,998.95	101.968690	403,630.41	-1,368.54	0.02	
Original Face:	5,000,000.000	Base	102.314424	404,998.95	101.968690	403,630.41	-1,368.54	0.02	
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
	5,000,000.000	Local	99.936029	4,996,801.44	129.839624	6,491,981.20	1,495,179.76	0.33	
		Base	99.936029	4,996,801.44	129.839624	6,491,981.20	1,495,179.76	0.33	
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
	5,000,000.000	Local	99.958406	4,997,920.32	105.374175	5,268,708.75	270,788.43	0.26	
		Base	99.958406	4,997,920.32	105.374175	5,268,708.75	270,788.43	0.26	
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	104.693323	5,234,666.15	234,666.15	0.26	
		Base	100.000000	5,000,000.00	104.693323	5,234,666.15	234,666.15	0.26	
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	10,000,000.000	Local	99.996524	9,999,652.35	101.477240	10,147,724.00	148,071.65	0.51	
		Base	99.996524	9,999,652.35	101.477240	10,147,724.00	148,071.65	0.51	

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				2.593750	04 Mar 2021		
		15,000,000.000	Local 100.000000	15,000,000.00	100.588865	15,088,329.75	88,329.75	0.76
			Base 100.000000	15,000,000.00	100.588865	15,088,329.75	88,329.75	0.76
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.016380	26 Jul 2021		
		5,000,000.000	Local 100.762600	5,038,130.00	100.566665	5,028,333.25	-9,796.75	0.25
			Base 100.762600	5,038,130.00	100.566665	5,028,333.25	-9,796.75	0.25
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				0.989250	27 May 2022		
		5,000,000.000	Local 100.127989	5,006,399.43	99.455711	4,972,785.55	-33,613.88	0.25
			Base 100.127989	5,006,399.43	99.455711	4,972,785.55	-33,613.88	0.25
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
		7,000,000.000	Local 99.769240	6,983,846.79	108.652932	7,605,705.24	621,858.45	0.38
			Base 99.769240	6,983,846.79	108.652932	7,605,705.24	621,858.45	0.38
US DOLLAR Total								
		1,760,199,522.210	Local	1,821,126,650.10		1,933,383,738.63	112,257,088.53	97.10
Original Face:		1,975,207,324.000	Base	1,821,126,650.10		1,933,383,738.63	112,257,088.53	97.10
FIXED INCOME Total								
		1,760,199,522.210	Base	1,821,126,650.10		1,933,383,738.63	112,257,088.53	97.10
Original Face:		1,975,207,324.000						

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,816,939,320.550	Base	1,877,902,202.70		1,990,159,295.84	112,257,093.14	100.00
Original Face:		1,975,207,324.000						

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		448,679.740	Local	1.000000	448,679.74	1.000000	448,679.74	0.11
			Base	1.000000	448,679.74	1.000000	448,679.74	0.11

US DOLLAR Total		448,679.740	Local		448,679.74		448,679.74	0.11
			Base		448,679.74		448,679.74	0.11

CASH Total		448,679.740	Base		448,679.74		448,679.74	0.11
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
		3,000,000.000	Local	99.962056	2,998,861.68	99.907000	2,997,210.00	0.76
			Base	99.962056	2,998,861.68	99.907000	2,997,210.00	0.76

138994009	CANTOR FITZGERALD REPO REPO				0.320000	02 Jul 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.26
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.26

138994009	CANTOR FITZGERALD REPO REPO				0.320000	06 Jul 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.26
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.26

19121AP13	COCA-COLA COMPANY				1.070000	01 Feb 2021		
		5,000,000.000	Local	99.271806	4,963,590.28	99.655000	4,982,750.00	1.26
			Base	99.271806	4,963,590.28	99.655000	4,982,750.00	1.26

2284K0H32	CROWN POINT CAP CO.				1.880000	03 Aug 2020		
		5,000,000.000	Local	99.671000	4,983,550.00	99.671000	4,983,550.00	1.26
			Base	99.671000	4,983,550.00	99.671000	4,983,550.00	1.26

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
2284K2CK5	CROWN POINT CAP CO.	5,000,000.000	Local	100.000000	5,000,000.00	0.640130	01 Jun 2020			1.26
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		1.26
2546R2HX7	WALT DISNEY CO	3,000,000.000	Local	99.580389	2,987,411.66	1.660000	31 Aug 2020			0.76
			Base	99.580389	2,987,411.66	99.593333	2,987,799.99	388.33		0.76
30229ALW7	EXXON MOBIL CORP	5,000,000.000	Local	99.828111	4,991,405.56	0.340000	30 Nov 2020			1.26
			Base	99.828111	4,991,405.56	99.828100	4,991,405.00	-0.56		1.26
30601YF42	FAIRWAY FINANCE CORP	5,000,000.000	Local	100.000000	5,000,000.00	0.442750	06 Jul 2020			1.26
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		1.26
59157TH30	METLIFE SHORT TERM FDG	2,000,000.000	Local	99.816250	1,996,325.00	1.050000	03 Aug 2020			0.50
			Base	99.816250	1,996,325.00	99.816250	1,996,325.00	0.00		0.50
8225X2F17	SHELL INTNL FNC B.V	1,790,000.000	Local	100.000000	1,790,000.00	1.950000	01 Jun 2020			0.45
			Base	100.000000	1,790,000.00	100.000000	1,790,000.00	0.00		0.45
91058TFW1	UNITED HEALTHCARE CO	3,000,000.000	Local	99.943611	2,998,308.33	0.700000	30 Jun 2020			0.76
			Base	99.943611	2,998,308.33	99.943611	2,998,308.33	0.00		0.76
92646KG14	VICTORY RECEIVABLES	3,000,000.000	Local	99.895833	2,996,875.00	1.250000	01 Jul 2020			0.76
			Base	99.895833	2,996,875.00	99.895833	2,996,875.00	0.00		0.76
930ABD003	FIDELITY INVESTMENTS MONEY	6,000,026.140	Local	100.000000	6,000,026.14	0.000000	01 Jun 2020			1.52
			Base	100.000000	6,000,026.14	100.000000	6,000,026.14	0.00		1.52
966VMM002	JP MORGAN MONEY MARKET	10,000,054.040	Local	100.000000	10,000,054.04	0.000000	01 Jun 2020			2.53
			Base	100.000000	10,000,054.04	100.000000	10,000,054.04	0.00		2.53

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: 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				0.070000	01 Jun 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.77
		Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.77
US DOLLAR Total								
	73,790,080.180	Local		73,706,407.69		73,724,303.50	17,895.81	18.63
		Base		73,706,407.69		73,724,303.50	17,895.81	18.63
CASH EQUIVALENT Total								
	73,790,080.180	Base		73,706,407.69		73,724,303.50	17,895.81	18.63
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
	2,000,000.000	Local	100.303665	2,006,073.29	101.388108	2,027,762.16	21,688.87	0.51
		Base	100.303665	2,006,073.29	101.388108	2,027,762.16	21,688.87	0.51
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.921387	3,996,855.47	103.826945	4,153,077.80	156,222.33	1.05
		Base	99.921387	3,996,855.47	103.826945	4,153,077.80	156,222.33	1.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.732107	4,986,605.36	105.319756	5,265,987.80	279,382.44	1.33
		Base	99.732107	4,986,605.36	105.319756	5,265,987.80	279,382.44	1.33
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				0.503630	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.732320	3,989,292.80	-10,707.20	1.01
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.732320	3,989,292.80	-10,707.20	1.01
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				0.644630	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.762391	4,988,119.55	-11,880.45	1.26
		Base	100.000000	5,000,000.00	99.762391	4,988,119.55	-11,880.45	1.26
037833CP3	APPLE INC SR UNSECURED 05/22 VAR				0.797630	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	99.923658	6,994,656.06	-5,343.94	1.77
		Base	100.000000	7,000,000.00	99.923658	6,994,656.06	-5,343.94	1.77

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833DM9	APPLE INC SR UNSECURED 09/24 1.8				1.800000	11 Sep 2024		
	2,000,000.000	Local	99.805515	1,996,110.29	105.085896	2,101,717.92	105,607.63	0.53
		Base	99.805515	1,996,110.29	105.085896	2,101,717.92	105,607.63	0.53
037833DT4	APPLE INC SR UNSECURED 05/25 1.125				1.125000	11 May 2025		
	5,000,000.000	Local	99.823093	4,991,154.65	101.651654	5,082,582.70	91,428.05	1.28
		Base	99.823093	4,991,154.65	101.651654	5,082,582.70	91,428.05	1.28
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR				2.400000	23 Aug 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.420661	1,988,413.22	-11,586.78	0.50
		Base	100.000000	2,000,000.00	99.420661	1,988,413.22	-11,586.78	0.50
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	100.021000	2,000,420.00	420.00	0.51
		Base	100.000000	2,000,000.00	100.021000	2,000,420.00	420.00	0.51
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625				2.625000	19 Oct 2020		
	5,810,000.000	Local	100.063865	5,813,710.53	100.867830	5,860,420.92	46,710.39	1.48
		Base	100.063865	5,813,710.53	100.867830	5,860,420.92	46,710.39	1.48
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.550000	05 Mar 2024		
	3,564,000.000	Local	102.865462	3,666,125.05	106.184467	3,784,414.40	118,289.35	0.96
		Base	102.865462	3,666,125.05	106.184467	3,784,414.40	118,289.35	0.96
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1				2.100000	15 Jun 2020		
	3,000,000.000	Local	99.999885	2,999,996.55	100.066350	3,001,990.50	1,993.95	0.76
		Base	99.999885	2,999,996.55	100.066350	3,001,990.50	1,993.95	0.76
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR				1.180500	15 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.009698	5,000,484.90	484.90	1.26
		Base	100.000000	5,000,000.00	100.009698	5,000,484.90	484.90	1.26
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	98.318463	2,949,553.89	-50,446.11	0.75
		Base	100.000000	3,000,000.00	98.318463	2,949,553.89	-50,446.11	0.75
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	100.010161	3,000,304.83	304.83	0.76
		Base	100.000000	3,000,000.00	100.010161	3,000,304.83	304.83	0.76

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06405LAB7	BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR					1.533750	04 Jun 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.846169	2,995,385.06	104.535798	3,136,073.94	140,688.88	0.79
		Base		99.846169	2,995,385.06	104.535798	3,136,073.94	140,688.88	0.79
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local		99.975326	2,999,259.79	102.758066	3,082,741.98	83,482.19	0.78
		Base		99.975326	2,999,259.79	102.758066	3,082,741.98	83,482.19	0.78
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local		99.846849	4,992,342.43	104.440322	5,222,016.10	229,673.67	1.32
		Base		99.846849	4,992,342.43	104.440322	5,222,016.10	229,673.67	1.32
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	2,000,000.000	Local		99.948287	1,998,965.74	101.164558	2,023,291.16	24,325.42	0.51
		Base		99.948287	1,998,965.74	101.164558	2,023,291.16	24,325.42	0.51
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
	1,000,000.000	Local		99.984473	999,844.73	100.166720	1,001,667.20	1,822.47	0.25
Original Face:	1,000,000.000	Base		99.984473	999,844.73	100.166720	1,001,667.20	1,822.47	0.25
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					0.853630	17 Jul 2023		
	2,000,000.000	Local		100.000000	2,000,000.00	100.025390	2,000,507.80	507.80	0.51
Original Face:	2,000,000.000	Base		100.000000	2,000,000.00	100.025390	2,000,507.80	507.80	0.51
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					1.460500	16 Jun 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.116330	3,003,489.90	3,489.90	0.76
		Base		100.000000	3,000,000.00	100.116330	3,003,489.90	3,489.90	0.76
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
	752,393.930	Local		99.999496	752,390.14	100.360630	755,107.29	2,717.15	0.19
Original Face:	3,000,000.000	Base		99.999496	752,390.14	100.360630	755,107.29	2,717.15	0.19
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	2,370,000.000	Local		100.086940	2,372,060.47	101.659547	2,409,331.26	37,270.79	0.61
		Base		100.086940	2,372,060.47	101.659547	2,409,331.26	37,270.79	0.61

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Books Closed

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Holdings

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



STATE STREET

As of: May 31, 2020

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024			
		2,000,000.000	Local 100.000000	2,000,000.00	100.279480	2,005,589.60	5,589.60		0.51
			Base 100.000000	2,000,000.00	100.279480	2,005,589.60	5,589.60		0.51
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	100.574973	2,167,390.67	12,390.67		0.55
			Base 100.000000	2,155,000.00	100.574973	2,167,390.67	12,390.67		0.55
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024			
		5,000,000.000	Local 99.653348	4,982,667.41	102.958109	5,147,905.45	165,238.04		1.30
			Base 99.653348	4,982,667.41	102.958109	5,147,905.45	165,238.04		1.30
278642AR4	EBAY INC SR UNSECURED 06/20 2.15				2.150000	05 Jun 2020			
		2,000,000.000	Local 99.999631	1,999,992.61	100.012891	2,000,257.82	265.21		0.51
			Base 99.999631	1,999,992.61	100.012891	2,000,257.82	265.21		0.51
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A				1.970000	20 Jan 2023			
		46,190.880	Local 100.118422	46,245.58	100.043540	46,210.99	-34.59		0.01
Original Face:		3,000,000.000	Base 100.118422	46,245.58	100.043540	46,210.99	-34.59		0.01
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	104.526103	5,226,305.15	226,305.15		1.32
			Base 100.000000	5,000,000.00	104.526103	5,226,305.15	226,305.15		1.32
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F				2.250000	25 Jun 2022			
		2,603,626.180	Local 100.000000	2,603,626.18	102.907040	2,679,314.63	75,688.45		0.68
Original Face:		5,126,000.000	Base 100.000000	2,603,626.18	102.907040	2,679,314.63	75,688.45		0.68
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4				4.000000	01 Mar 2041			
		591,142.660	Local 103.292171	610,604.09	111.659660	660,067.88	49,463.79		0.17
Original Face:		2,090,000.000	Base 103.292171	610,604.09	111.659660	660,067.88	49,463.79		0.17
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5				4.500000	01 Mar 2023			
		1,720.790	Local 100.610766	1,731.30	106.075936	1,825.34	94.04		0.00
Original Face:		250,000.000	Base 100.610766	1,731.30	106.075936	1,825.34	94.04		0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5				4.500000	01 Jun 2024			
		24,902.470	Local 100.075816	24,921.35	106.486662	26,517.81	1,596.46		0.01
Original Face:		1,000,000.000	Base 100.075816	24,921.35	106.486662	26,517.81	1,596.46		0.01

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ST OF AZ POOL 500 LGIP MED

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FUND: ATZ7



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
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3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
	28,293.480	Local	100.439677	28,417.88	106.395450	30,102.98	1,685.10	0.01	
Original Face:	2,206,300.000	Base	100.439677	28,417.88	106.395450	30,102.98	1,685.10	0.01	
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	539,691.400	Local	101.154632	545,922.85	105.630102	570,076.58	24,153.73	0.14	
Original Face:	5,000,000.000	Base	101.154632	545,922.85	105.630102	570,076.58	24,153.73	0.14	
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,520,570.050	Local	101.738019	1,546,997.84	104.933928	1,595,593.88	48,596.04	0.40	
Original Face:	5,000,000.000	Base	101.738019	1,546,997.84	104.933928	1,595,593.88	48,596.04	0.40	
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
	22,048.340	Local	100.770398	22,218.20	105.941681	23,358.38	1,140.18	0.01	
Original Face:	1,000,000.000	Base	100.770398	22,218.20	105.941681	23,358.38	1,140.18	0.01	
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
	265,144.320	Local	101.001296	267,799.20	105.934595	280,879.56	13,080.36	0.07	
Original Face:	6,000,000.000	Base	101.001296	267,799.20	105.934595	280,879.56	13,080.36	0.07	
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
	261,707.350	Local	101.323085	265,169.96	105.538923	276,203.12	11,033.16	0.07	
Original Face:	5,000,000.000	Base	101.323085	265,169.96	105.538923	276,203.12	11,033.16	0.07	
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	1,568,310.550	Local	103.641285	1,625,417.21	108.349328	1,699,253.94	73,836.73	0.43	
Original Face:	5,000,000.000	Base	103.641285	1,625,417.21	108.349328	1,699,253.94	73,836.73	0.43	
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
	1,012,667.020	Local	103.523910	1,048,352.49	110.166395	1,115,618.75	67,266.26	0.28	
Original Face:	5,700,000.000	Base	103.523910	1,048,352.49	110.166395	1,115,618.75	67,266.26	0.28	
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
	457,116.140	Local	103.279593	472,107.69	111.667689	510,451.03	38,343.34	0.13	
Original Face:	2,000,000.000	Base	103.279593	472,107.69	111.667689	510,451.03	38,343.34	0.13	
3130AJA90	FEDERAL HOME LOAN BANK BONDS 08/24 1.77					1.770000	28 Aug 2024		
	3,000,000.000	Local	100.124709	3,003,741.26	100.216426	3,006,492.78	2,751.52	0.76	
		Base	100.124709	3,003,741.26	100.216426	3,006,492.78	2,751.52	0.76	

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As of: May 31, 2020

View Date: June 9, 2020

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3133ELRK2	FEDERAL FARM CREDIT BANK BONDS 03/24 1.5				1.500000	05 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.005489	5,000,274.45	274.45	1.26
			Base	100.000000	5,000,000.00	100.005489	5,000,274.45	274.45	1.26
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125				1.125000	17 Mar 2025			
		3,000,000.000	Local	100.019003	3,000,570.08	100.240069	3,007,202.07	6,631.99	0.76
			Base	100.019003	3,000,570.08	100.240069	3,007,202.07	6,631.99	0.76
3135G0U92	FANNIE MAE NOTES 01/22 2.625				2.625000	11 Jan 2022			
		2,000,000.000	Local	99.961307	1,999,226.13	103.901488	2,078,029.76	78,803.63	0.53
			Base	99.961307	1,999,226.13	103.901488	2,078,029.76	78,803.63	0.53
3136ALSW2	FANNIE MAE FNR 2014 68 MA				3.000000	25 Nov 2040			
		1,811,697.730	Local	101.907730	1,846,260.03	102.850150	1,863,333.83	17,073.80	0.47
		Original Face: 5,300,000.000	Base	101.907730	1,846,260.03	102.850150	1,863,333.83	17,073.80	0.47
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		2,906,437.920	Local	102.899494	2,990,709.91	106.966980	3,108,928.87	118,218.96	0.79
		Original Face: 3,000,000.000	Base	102.899494	2,990,709.91	106.966980	3,108,928.87	118,218.96	0.79
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028			
		2,641,194.490	Local	99.807530	2,636,110.98	102.408170	2,704,798.94	68,687.96	0.68
		Original Face: 8,190,000.000	Base	99.807530	2,636,110.98	102.408170	2,704,798.94	68,687.96	0.68
3137BG5C9	FREDDIE MAC FHR 4425 VL				4.000000	15 Mar 2026			
		699,780.250	Local	104.639151	732,244.11	104.024810	727,945.08	-4,299.03	0.18
		Original Face: 1,212,000.000	Base	104.639151	732,244.11	104.024810	727,945.08	-4,299.03	0.18
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125				1.125000	12 Aug 2021			
		2,000,000.000	Local	99.878425	1,997,568.49	101.106724	2,022,134.48	24,565.99	0.51
			Base	99.878425	1,997,568.49	101.106724	2,022,134.48	24,565.99	0.51
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48				2.480000	01 Sep 2021			
		0.010	Local	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
		Original Face: 2,000,000.000	Base	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027			
		396,380.970	Local	101.130983	400,863.97	105.277543	417,300.15	16,436.18	0.11
		Original Face: 1,500,000.000	Base	101.130983	400,863.97	105.277543	417,300.15	16,436.18	0.11

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Holdings

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As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR				6.000000	01 May 2021		
		7,253.830	Local 100.150128	7,264.72	101.411734	7,356.23	91.51	0.00
Original Face:		2,500,000.000	Base 100.150128	7,264.72	101.411734	7,356.23	91.51	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
		53,293.260	Local 101.434234	54,057.61	111.020169	59,166.27	5,108.66	0.01
Original Face:		983,845.000	Base 101.434234	54,057.61	111.020169	59,166.27	5,108.66	0.01
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6				6.000000	01 Aug 2022		
		20,435.580	Local 100.302707	20,497.44	103.417987	21,134.07	636.63	0.01
Original Face:		1,800,000.000	Base 100.302707	20,497.44	103.417987	21,134.07	636.63	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR				4.500000	01 Nov 2021		
		4,110.750	Local 100.646597	4,137.33	105.443151	4,334.50	197.17	0.00
Original Face:		3,350,000.000	Base 100.646597	4,137.33	105.443151	4,334.50	197.17	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
		1,203,353.630	Local 103.619885	1,246,913.65	110.128204	1,325,231.74	78,318.09	0.33
Original Face:		5,200,000.000	Base 103.619885	1,246,913.65	110.128204	1,325,231.74	78,318.09	0.33
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
		485,549.990	Local 101.256705	491,651.92	105.454816	512,035.85	20,383.93	0.13
Original Face:		2,680,283.000	Base 101.256705	491,651.92	105.454816	512,035.85	20,383.93	0.13
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
		3,591,936.900	Local 101.892669	3,659,920.39	104.888510	3,767,529.09	107,608.70	0.95
Original Face:		15,000,000.000	Base 101.892669	3,659,920.39	104.888510	3,767,529.09	107,608.70	0.95
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
		1,373,341.580	Local 101.058448	1,387,877.68	104.905996	1,440,717.66	52,839.98	0.36
Original Face:		4,200,000.000	Base 101.058448	1,387,877.68	104.905996	1,440,717.66	52,839.98	0.36
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5				5.000000	01 Nov 2024		
		86,329.350	Local 101.580436	87,693.73	105.732127	91,277.86	3,584.13	0.02
Original Face:		1,500,000.000	Base 101.580436	87,693.73	105.732127	91,277.86	3,584.13	0.02
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4				4.000000	01 Jan 2025		
		123,366.880	Local 100.974670	124,569.30	105.944110	130,699.94	6,130.64	0.03
Original Face:		3,200,000.000	Base 100.974670	124,569.30	105.944110	130,699.94	6,130.64	0.03

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31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5						3.500000	01 Feb 2027		
		118,380.340	Local	102.447146	121,277.28	105.643386		125,061.00	3,783.72	0.03
Original Face:		765,534.000	Base	102.447146	121,277.28	105.643386		125,061.00	3,783.72	0.03
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5						2.500000	01 Aug 2027		
		1,044,723.060	Local	101.889213	1,064,460.10	104.891961		1,095,830.50	31,370.40	0.28
Original Face:		5,157,070.000	Base	101.889213	1,064,460.10	104.891961		1,095,830.50	31,370.40	0.28
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5						4.500000	01 Mar 2025		
		141,702.950	Local	101.161486	143,348.81	106.775111		151,303.48	7,954.67	0.04
Original Face:		5,000,000.000	Base	101.161486	143,348.81	106.775111		151,303.48	7,954.67	0.04
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR						4.000000	01 Aug 2025		
		251,718.900	Local	101.632424	255,828.02	105.951974		266,701.14	10,873.12	0.07
Original Face:		5,000,000.000	Base	101.632424	255,828.02	105.951974		266,701.14	10,873.12	0.07
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR						4.000000	01 Feb 2041		
		348,612.920	Local	103.412401	360,508.99	110.038841		383,609.62	23,100.63	0.10
Original Face:		2,000,000.000	Base	103.412401	360,508.99	110.038841		383,609.62	23,100.63	0.10
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5						4.500000	01 Sep 2040		
		202,587.250	Local	103.245545	209,162.31	111.317613		225,515.29	16,352.98	0.06
Original Face:		5,000,000.000	Base	103.245545	209,162.31	111.317613		225,515.29	16,352.98	0.06
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5						4.500000	01 Nov 2040		
		1,913,609.100	Local	106.425427	2,036,566.66	109.999009		2,104,951.05	68,384.39	0.53
Original Face:		14,750,000.000	Base	106.425427	2,036,566.66	109.999009		2,104,951.05	68,384.39	0.53
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3						3.000000	01 Nov 2025		
		173,772.680	Local	100.931078	175,390.64	105.546562		183,411.09	8,020.45	0.05
Original Face:		2,000,000.000	Base	100.931078	175,390.64	105.546562		183,411.09	8,020.45	0.05
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875						2.875000	27 Jul 2020		
		4,000,000.000	Local	100.012850	4,000,514.00	100.155000		4,006,200.00	5,686.00	1.01
			Base	100.012850	4,000,514.00	100.155000		4,006,200.00	5,686.00	1.01
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR						2.500000	31 Jul 2024		
		5,000,000.000	Local	100.000000	5,000,000.00	100.257780		5,012,889.00	12,889.00	1.27
			Base	100.000000	5,000,000.00	100.257780		5,012,889.00	12,889.00	1.27

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38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		2,031,820.840	Local 98.891871	2,009,305.65	100.128940	2,034,440.67	25,135.02	0.51
Original Face:		4,000,000.000	Base 98.891871	2,009,305.65	100.128940	2,034,440.67	25,135.02	0.51
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB				1.723000	16 Aug 2042		
		392,071.180	Local 99.162257	388,786.63	100.446400	393,821.39	5,034.76	0.10
Original Face:		1,900,000.000	Base 99.162257	388,786.63	100.446400	393,821.39	5,034.76	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF				2.400000	16 May 2044		
		1,761,253.670	Local 99.574394	1,753,757.67	100.978080	1,778,480.14	24,722.47	0.45
Original Face:		3,050,000.000	Base 99.574394	1,753,757.67	100.978080	1,778,480.14	24,722.47	0.45
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG				2.000000	16 Aug 2048		
		2,576,672.310	Local 99.327188	2,559,336.15	101.297180	2,610,096.39	50,760.24	0.66
Original Face:		3,000,000.000	Base 99.327188	2,559,336.15	101.297180	2,610,096.39	50,760.24	0.66
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD				2.250000	20 Nov 2042		
		2,173,878.150	Local 99.869952	2,171,051.06	101.352810	2,203,286.59	32,235.53	0.56
Original Face:		5,000,000.000	Base 99.869952	2,171,051.06	101.352810	2,203,286.59	32,235.53	0.56
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,975,387.230	Local 102.916223	2,032,993.93	103.508085	2,044,685.49	11,691.56	0.52
Original Face:		3,000,000.000	Base 102.916223	2,032,993.93	103.508085	2,044,685.49	11,691.56	0.52
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		814,211.320	Local 100.417669	817,612.03	102.952077	838,247.47	20,635.44	0.21
Original Face:		1,000,000.000	Base 100.417669	817,612.03	102.952077	838,247.47	20,635.44	0.21
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	103.765040	3,112,951.20	112,951.20	0.79
			Base 100.000000	3,000,000.00	103.765040	3,112,951.20	112,951.20	0.79
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	102.295000	2,045,900.00	45,900.00	0.52
			Base 100.000000	2,000,000.00	102.295000	2,045,900.00	45,900.00	0.52
459058HC0	INTL BK RECON + DEVELOP SR UNSECURED 08/24 VAR				0.354240	06 Aug 2024		
		3,000,000.000	Local 100.081253	3,002,437.60	99.915703	2,997,471.09	-4,966.51	0.76
			Base 100.081253	3,002,437.60	99.915703	2,997,471.09	-4,966.51	0.76

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
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	102.443000	5,122,150.00	122,150.00	1.29
			Base	100.000000	5,000,000.00	102.443000	5,122,150.00	122,150.00	1.29
45905U6T6	INTL BK RECON + DEVELOP SR UNSECURED 07/24 2.2				2.200000	01 Jul 2024			
		2,000,000.000	Local	100.000000	2,000,000.00	100.158620	2,003,172.40	3,172.40	0.51
			Base	100.000000	2,000,000.00	100.158620	2,003,172.40	3,172.40	0.51
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		3,000,000.000	Local	98.816011	2,964,480.32	104.696903	3,140,907.09	176,426.77	0.79
			Base	98.816011	2,964,480.32	104.696903	3,140,907.09	176,426.77	0.79
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	101.285918	5,064,295.90	64,295.90	1.28
			Base	100.000000	5,000,000.00	101.285918	5,064,295.90	64,295.90	1.28
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	99.325783	2,979,773.49	-20,226.51	0.75
			Base	100.000000	3,000,000.00	99.325783	2,979,773.49	-20,226.51	0.75
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2				2.000000	31 Jan 2023			
		3,000,000.000	Local	100.000000	3,000,000.00	95.399999	2,861,999.97	-138,000.03	0.72
			Base	100.000000	3,000,000.00	95.399999	2,861,999.97	-138,000.03	0.72
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.958719	2,998,761.57	101.264630	3,037,938.90	39,177.33	0.77
			Base	99.958719	2,998,761.57	101.264630	3,037,938.90	39,177.33	0.77
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05				2.050000	17 Aug 2020			
		2,000,000.000	Local	99.994098	1,999,881.96	100.191605	2,003,832.10	3,950.14	0.51
			Base	99.994098	1,999,881.96	100.191605	2,003,832.10	3,950.14	0.51
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR				1.261380	25 Jan 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.070665	5,003,533.25	3,533.25	1.26
			Base	100.000000	5,000,000.00	100.070665	5,003,533.25	3,533.25	1.26
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021			
		919,280.260	Local	99.995897	919,242.54	100.178320	920,919.52	1,676.98	0.23
		Original Face: 1,000,000.000	Base	99.995897	919,242.54	100.178320	920,919.52	1,676.98	0.23

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Books Closed

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95					1.950000	13 Jan 2023		
	3,000,000.000	Local		99.962493	2,998,874.78	102.587213	3,077,616.39	78,741.61	0.78
		Base		99.962493	2,998,874.78	102.587213	3,077,616.39	78,741.61	0.78
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
	3,000,000.000	Local		99.807280	2,994,218.41	101.350329	3,040,509.87	46,291.46	0.77
		Base		99.807280	2,994,218.41	101.350329	3,040,509.87	46,291.46	0.77
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2					2.000000	22 Jan 2025		
	5,000,000.000	Local		99.666741	4,983,337.05	103.427314	5,171,365.70	188,028.65	1.31
		Base		99.666741	4,983,337.05	103.427314	5,171,365.70	188,028.65	1.31
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	2,000,000.000	Local		100.034775	2,000,695.49	100.673002	2,013,460.04	12,764.55	0.51
		Base		100.034775	2,000,695.49	100.673002	2,013,460.04	12,764.55	0.51
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					0.650000	15 Sep 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
	Original Face: 2,000,000.000	Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.51
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
	3,790,000.000	Local		99.982518	3,789,337.44	100.612769	3,813,223.95	23,886.51	0.96
		Base		99.982518	3,789,337.44	100.612769	3,813,223.95	23,886.51	0.96
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					1.296000	06 Mar 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	98.772938	4,938,646.90	-61,353.10	1.25
		Base		100.000000	5,000,000.00	98.772938	4,938,646.90	-61,353.10	1.25
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	102.897000	2,057,940.00	57,940.00	0.52
		Base		100.000000	2,000,000.00	102.897000	2,057,940.00	57,940.00	0.52
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	101.570608	3,514,343.04	54,343.04	0.89
		Base		100.000000	3,460,000.00	101.570608	3,514,343.04	54,343.04	0.89
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	103.852000	3,115,560.00	115,560.00	0.79
		Base		100.000000	3,000,000.00	103.852000	3,115,560.00	115,560.00	0.79

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1				3.100000	01 Mar 2023			
		3,000,000.000	Local	99.982657	2,999,479.70	106.238268	3,187,148.04	187,668.34	0.81
			Base	99.982657	2,999,479.70	106.238268	3,187,148.04	187,668.34	0.81
855244AY5	STARBUCKS CORP SR UNSECURED 05/22 1.3				1.300000	07 May 2022			
		3,000,000.000	Local	99.935295	2,998,058.84	101.300863	3,039,025.89	40,967.05	0.77
			Base	99.935295	2,998,058.84	101.300863	3,039,025.89	40,967.05	0.77
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				2.750000	22 Jul 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	100.138684	3,004,160.52	4,160.52	0.76
			Base	100.000000	3,000,000.00	100.138684	3,004,160.52	4,160.52	0.76
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	105.156200	3,154,686.00	154,686.00	0.80
			Base	100.000000	3,000,000.00	105.156200	3,154,686.00	154,686.00	0.80
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2				1.920000	15 Jul 2022			
		3,000,000.000	Local	99.993718	2,999,811.55	100.634375	3,019,031.25	19,219.70	0.76
		Original Face: 3,000,000.000	Base	99.993718	2,999,811.55	100.634375	3,019,031.25	19,219.70	0.76
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65				2.650000	12 Apr 2022			
		2,000,000.000	Local	99.960913	1,999,218.25	103.391469	2,067,829.38	68,611.13	0.52
			Base	99.960913	1,999,218.25	103.391469	2,067,829.38	68,611.13	0.52
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR				0.558500	13 Aug 2021			
		1,000,000.000	Local	100.000000	1,000,000.00	99.450352	994,503.52	-5,496.48	0.25
			Base	100.000000	1,000,000.00	99.450352	994,503.52	-5,496.48	0.25
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025			
		5,000,000.000	Local	99.936997	4,996,849.86	102.307260	5,115,363.00	118,513.14	1.29
			Base	99.936997	4,996,849.86	102.307260	5,115,363.00	118,513.14	1.29
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025			
		3,000,000.000	Local	99.803619	2,994,108.56	101.920334	3,057,610.02	63,501.46	0.77
			Base	99.803619	2,994,108.56	101.920334	3,057,610.02	63,501.46	0.77
90327QD48	USAA CAPITAL CORP SR UNSECURED 144A 05/23 1.5				1.500000	01 May 2023			
		1,000,000.000	Local	99.880601	998,806.01	101.821553	1,018,215.53	19,409.52	0.26
			Base	99.880601	998,806.01	101.821553	1,018,215.53	19,409.52	0.26

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Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.243452	2,004,869.04	105.498558	2,109,971.16	105,102.12	0.53	
		Base	100.243452	2,004,869.04	105.498558	2,109,971.16	105,102.12	0.53	
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					1.398880	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.264742	4,963,237.10	-36,762.90	1.25	
		Base	100.000000	5,000,000.00	99.264742	4,963,237.10	-36,762.90	1.25	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.918512	4,995,925.60	105.846837	5,292,341.85	296,416.25	1.34	
		Base	99.918512	4,995,925.60	105.846837	5,292,341.85	296,416.25	1.34	
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
	3,000,000.000	Local	99.886281	2,996,588.42	102.432038	3,072,961.14	76,372.72	0.78	
		Base	99.886281	2,996,588.42	102.432038	3,072,961.14	76,372.72	0.78	
9127962T5	TREASURY BILL 10/20 0.00000					0.010000	29 Oct 2020		
	2,000,000.000	Local	99.939583	1,998,791.66	99.928125	1,998,562.50	-229.16	0.51	
		Base	99.939583	1,998,791.66	99.928125	1,998,562.50	-229.16	0.51	
9127963B3	TREASURY BILL 11/20 0.00000					0.010000	27 Nov 2020		
	2,000,000.000	Local	99.925417	1,998,508.33	99.914900	1,998,298.00	-210.33	0.51	
		Base	99.925417	1,998,508.33	99.914900	1,998,298.00	-210.33	0.51	
9128282Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
	2,000,000.000	Local	99.937950	1,998,759.00	100.282087	2,005,641.74	6,882.74	0.51	
		Base	99.937950	1,998,759.00	100.282087	2,005,641.74	6,882.74	0.51	
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 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	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local	99.969262	999,692.62	100.616559	1,006,165.59	6,472.97	0.25	
		Base	99.969262	999,692.62	100.616559	1,006,165.59	6,472.97	0.25	
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local	100.520294	2,010,405.88	101.539062	2,030,781.24	20,375.36	0.51	
		Base	100.520294	2,010,405.88	101.539062	2,030,781.24	20,375.36	0.51	

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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912828XH8	US TREASURY N/B 06/20 1.625					1.625000	30 Jun 2020		
	2,000,000.000	Local	99.980569	1,999,611.37	100.120630	2,002,412.60	2,801.23	0.51	
		Base	99.980569	1,999,611.37	100.120630	2,002,412.60	2,801.23	0.51	
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local	99.981258	1,999,625.16	102.897924	2,057,958.48	58,333.32	0.52	
		Base	99.981258	1,999,625.16	102.897924	2,057,958.48	58,333.32	0.52	
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local	99.979221	2,999,376.62	106.182297	3,185,468.91	186,092.29	0.81	
		Base	99.979221	2,999,376.62	106.182297	3,185,468.91	186,092.29	0.81	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local	99.985400	1,999,707.99	102.958840	2,059,176.80	59,468.81	0.52	
Original Face:	2,000,000.000	Base	99.985400	1,999,707.99	102.958840	2,059,176.80	59,468.81	0.52	
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local	99.989178	1,999,783.55	102.547870	2,050,957.40	51,173.85	0.52	
Original Face:	2,000,000.000	Base	99.989178	1,999,783.55	102.547870	2,050,957.40	51,173.85	0.52	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,000,000.000	Local	99.999006	999,990.06	102.375580	1,023,755.80	23,765.74	0.26	
Original Face:	1,000,000.000	Base	99.999006	999,990.06	102.375580	1,023,755.80	23,765.74	0.26	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local	99.903964	1,998,079.28	108.420989	2,168,419.78	170,340.50	0.55	
		Base	99.903964	1,998,079.28	108.420989	2,168,419.78	170,340.50	0.55	
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local	99.996523	2,999,895.70	101.477240	3,044,317.20	44,421.50	0.77	
		Base	99.996523	2,999,895.70	101.477240	3,044,317.20	44,421.50	0.77	
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local	99.430289	994,302.89	101.611844	1,016,118.44	21,815.55	0.26	
		Base	99.430289	994,302.89	101.611844	1,016,118.44	21,815.55	0.26	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
	3,000,000.000	Local	100.000000	3,000,000.00	100.012315	3,000,369.45	369.45	0.76	
		Base	100.000000	3,000,000.00	100.012315	3,000,369.45	369.45	0.76	

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Holdings

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



STATE STREET

As of: May 31, 2020

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95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR				2.300000	28 Feb 2023		
		3,000,000.000	Local 100.000000	3,000,000.00	100.250356	3,007,510.68	7,510.68	0.76
			Base 100.000000	3,000,000.00	100.250356	3,007,510.68	7,510.68	0.76
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022		
		2,000,000.000	Local 99.932426	1,998,648.51	103.744086	2,074,881.72	76,233.21	0.52
			Base 99.932426	1,998,648.51	103.744086	2,074,881.72	76,233.21	0.52
US DOLLAR Total								
		315,088,670.840	Local	315,695,447.17		321,505,195.11	5,809,747.94	81.25
Original Face:		191,611,032.000	Base	315,695,447.17		321,505,195.11	5,809,747.94	81.25
FIXED INCOME Total								
		315,088,670.840	Base	315,695,447.17		321,505,195.11	5,809,747.94	81.25
Original Face:		191,611,032.000						

Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		389,327,430.760	Base	389,850,534.60		395,678,178.35	5,827,643.75	100.00
Original Face:		191,611,032.000						

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		64,312.170	Local	1.000000	64,312.17	1.000000	64,312.17	0.05
			Base	1.000000	64,312.17	1.000000	64,312.17	0.05

US DOLLAR Total		64,312.170	Local		64,312.17		64,312.17	0.05
			Base		64,312.17		64,312.17	0.05

CASH Total		64,312.170	Base		64,312.17		64,312.17	0.05
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796XE4	TREASURY BILL 02/21 0.00000				0.167700	25 Feb 2021		
		3,000,000.000	Local	99.874691	2,996,240.73	99.872800	2,996,184.00	2.31
			Base	99.874691	2,996,240.73	99.872800	2,996,184.00	2.31

930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2020		
		30,004,244.930	Local	100.000000	30,004,244.93	100.000000	30,004,244.93	23.17
			Base	100.000000	30,004,244.93	100.000000	30,004,244.93	23.17

979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.040000	01 Jun 2020		
		251,193.010	Local	100.000000	251,193.01	100.000000	251,193.01	0.19
			Base	100.000000	251,193.01	100.000000	251,193.01	0.19

US DOLLAR Total		33,255,437.940	Local		33,251,678.67		33,251,621.94	25.67
			Base		33,251,678.67		33,251,621.94	25.67

CASH EQUIVALENT Total		33,255,437.940	Base		33,251,678.67		33,251,621.94	25.67
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Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

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View Date: June 9, 2020

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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	190,801.940	Local	100.217477	191,216.89	100.849478	192,422.76	1,205.87	0.15
Original Face:	1,000,000.000	Base	100.217477	191,216.89	100.849478	192,422.76	1,205.87	0.15
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	985,473.050	Local	103.341553	1,018,403.15	105.575745	1,040,420.51	22,017.36	0.80
Original Face:	5,000,000.000	Base	103.341553	1,018,403.15	105.575745	1,040,420.51	22,017.36	0.80
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	881,319.670	Local	102.578065	904,040.66	103.663348	913,605.48	9,564.82	0.71
Original Face:	4,372,786.000	Base	102.578065	904,040.66	103.663348	913,605.48	9,564.82	0.71
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	1,054,862.250	Local	102.267617	1,078,782.49	104.457455	1,101,882.26	23,099.77	0.85
Original Face:	5,000,000.000	Base	102.267617	1,078,782.49	104.457455	1,101,882.26	23,099.77	0.85
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	585,397.290	Local	103.691420	607,006.76	105.213459	615,916.74	8,909.98	0.48
Original Face:	4,169,641.000	Base	103.691420	607,006.76	105.213459	615,916.74	8,909.98	0.48
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	585,991.360	Local	101.163558	592,809.71	104.636862	613,162.97	20,353.26	0.47
Original Face:	2,000,000.000	Base	101.163558	592,809.71	104.636862	613,162.97	20,353.26	0.47
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	431,483.720	Local	102.455349	442,078.15	104.157507	449,422.69	7,344.54	0.35
Original Face:	2,910,888.000	Base	102.455349	442,078.15	104.157507	449,422.69	7,344.54	0.35
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
	738,815.360	Local	103.116499	761,840.53	104.158133	769,536.29	7,695.76	0.59
Original Face:	9,450,000.000	Base	103.116499	761,840.53	104.158133	769,536.29	7,695.76	0.59
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	618,352.030	Local	101.136479	625,379.47	104.800908	648,038.54	22,659.07	0.50
Original Face:	2,500,000.000	Base	101.136479	625,379.47	104.800908	648,038.54	22,659.07	0.50

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		462,295.190	Local 101.085984	467,315.64	102.508427	473,891.53	6,575.89	0.37
Original Face:		1,500,000.000	Base 101.085984	467,315.64	102.508427	473,891.53	6,575.89	0.37
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		779,421.050	Local 105.457633	821,958.99	109.335373	852,182.91	30,223.92	0.66
Original Face:		5,872,458.000	Base 105.457633	821,958.99	109.335373	852,182.91	30,223.92	0.66
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		21,932.750	Local 101.976405	22,366.23	105.771429	23,198.58	832.35	0.02
Original Face:		1,000,000.000	Base 101.976405	22,366.23	105.771429	23,198.58	832.35	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		37,340.280	Local 104.697929	39,094.50	111.438779	41,611.55	2,517.05	0.03
Original Face:		1,000,000.000	Base 104.697929	39,094.50	111.438779	41,611.55	2,517.05	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		311.110	Local 101.009289	314.25	105.678218	328.78	14.53	0.00
Original Face:		25,000.000	Base 101.009289	314.25	105.678218	328.78	14.53	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		85,782.440	Local 103.249814	88,570.21	114.188818	97,953.95	9,383.74	0.08
Original Face:		2,000,000.000	Base 103.249814	88,570.21	114.188818	97,953.95	9,383.74	0.08
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		1,997.320	Local 100.000000	1,997.32	100.791730	2,013.13	15.81	0.00
Original Face:		410,000.000	Base 100.000000	1,997.32	100.791730	2,013.13	15.81	0.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.216250	20 Jun 2063		
		157,515.730	Local 100.000000	157,515.73	99.942850	157,425.71	-90.02	0.12
Original Face:		4,967,302.000	Base 100.000000	157,515.73	99.942850	157,425.71	-90.02	0.12
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		400,451.540	Local 101.045969	404,640.14	101.200900	405,260.56	620.42	0.31
Original Face:		2,720,000.000	Base 101.045969	404,640.14	101.200900	405,260.56	620.42	0.31
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		238,324.600	Local 101.518857	241,944.41	101.190020	241,160.71	-783.70	0.19
Original Face:		4,000,000.000	Base 101.518857	241,944.41	101.190020	241,160.71	-783.70	0.19

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38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,647,930.330	Local 102.088872	1,682,353.48	103.054410	1,698,264.88	15,911.40	1.31
Original Face:		4,400,000.000	Base 102.088872	1,682,353.48	103.054410	1,698,264.88	15,911.40	1.31
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,523,865.630	Local 99.350890	1,513,974.07	100.128940	1,525,830.50	11,856.43	1.18
Original Face:		3,000,000.000	Base 99.350890	1,513,974.07	100.128940	1,525,830.50	11,856.43	1.18
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		490,459.600	Local 99.743382	489,200.99	99.999220	490,455.77	1,254.78	0.38
Original Face:		2,000,000.000	Base 99.743382	489,200.99	99.999220	490,455.77	1,254.78	0.38
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		481,717.430	Local 100.608521	484,648.78	103.099560	496,648.55	11,999.77	0.38
Original Face:		1,000,000.000	Base 100.608521	484,648.78	103.099560	496,648.55	11,999.77	0.38
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		456,678.040	Local 101.217797	462,239.45	100.820430	460,424.76	-1,814.69	0.36
Original Face:		2,000,000.000	Base 101.217797	462,239.45	100.820430	460,424.76	-1,814.69	0.36
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		399,406.400	Local 101.299904	404,598.30	103.769640	414,462.58	9,864.28	0.32
Original Face:		1,000,000.000	Base 101.299904	404,598.30	103.769640	414,462.58	9,864.28	0.32
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	101.531200	0.01	0.00	0.00
			Base 100.000000	0.01	101.531200	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		599,640.440	Local 100.727181	604,000.91	105.445260	632,292.42	28,291.51	0.49
Original Face:		1,000,000.000	Base 100.727181	604,000.91	105.445260	632,292.42	28,291.51	0.49
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		541,578.760	Local 100.820150	546,020.52	104.066540	563,602.28	17,581.76	0.44
Original Face:		1,000,000.000	Base 100.820150	546,020.52	104.066540	563,602.28	17,581.76	0.44
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		612,558.970	Local 99.889947	611,884.83	101.494440	621,713.30	9,828.47	0.48
Original Face:		1,000,000.000	Base 99.889947	611,884.83	101.494440	621,713.30	9,828.47	0.48

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38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		480,941.560	Local 100.308744	482,426.44	101.013560	485,816.19	3,389.75	0.38
Original Face:		1,000,000.000	Base 100.308744	482,426.44	101.013560	485,816.19	3,389.75	0.38
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		457,077.390	Local 100.898010	461,181.99	102.127820	466,803.17	5,621.18	0.36
Original Face:		1,000,000.000	Base 100.898010	461,181.99	102.127820	466,803.17	5,621.18	0.36
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	102.464780	0.03	-0.06	0.00
			Base 300.000000	0.09	102.464780	0.03	-0.06	0.00
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
		1,975,387.230	Local 102.916223	2,032,993.93	103.508085	2,044,685.49	11,691.56	1.58
Original Face:		3,000,000.000	Base 102.916223	2,032,993.93	103.508085	2,044,685.49	11,691.56	1.58
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,628,422.640	Local 100.351866	1,634,152.51	102.952077	1,676,494.93	42,342.42	1.29
Original Face:		2,000,000.000	Base 100.351866	1,634,152.51	102.952077	1,676,494.93	42,342.42	1.29
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		895,064.960	Local 100.068656	895,679.48	104.824419	938,246.64	42,567.16	0.72
Original Face:		2,000,000.000	Base 100.068656	895,679.48	104.824419	938,246.64	42,567.16	0.72
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
		2,000,000.000	Local 102.296244	2,045,924.88	102.296875	2,045,937.50	12.62	1.58
Original Face:		2,000,000.000	Base 102.296244	2,045,924.88	102.296875	2,045,937.50	12.62	1.58
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.195027	6,292,247.68	100.931293	6,338,485.20	46,237.52	4.89
			Base 100.195027	6,292,247.68	100.931293	6,338,485.20	46,237.52	4.89
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		5,000,000.000	Local 106.200735	5,310,036.75	107.301182	5,365,059.10	55,022.35	4.14
			Base 106.200735	5,310,036.75	107.301182	5,365,059.10	55,022.35	4.14
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.650000	13 Aug 2027		
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.08
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.08

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6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.650000	15 Sep 2026		
		3,500,000.000	Local 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.70
Original Face:		3,500,000.000	Base 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	2.70
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		2,500,000.000	Local 107.631028	2,690,775.69	108.130800	2,703,270.00	12,494.31	2.09
			Base 107.631028	2,690,775.69	108.130800	2,703,270.00	12,494.31	2.09
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024		
		2,000,000.000	Local 99.882004	1,997,640.07	104.760533	2,095,210.66	97,570.59	1.62
			Base 99.882004	1,997,640.07	104.760533	2,095,210.66	97,570.59	1.62
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021		
		268,952.990	Local 100.807011	271,123.47	101.106850	271,929.90	806.43	0.21
Original Face:		4,000,000.000	Base 100.807011	271,123.47	101.106850	271,929.90	806.43	0.21
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022		
		261,316.780	Local 100.785441	263,369.27	101.858090	266,172.28	2,803.01	0.21
Original Face:		1,000,000.000	Base 100.785441	263,369.27	101.858090	266,172.28	2,803.01	0.21
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021		
		3,000,000.000	Local 99.539277	2,986,178.31	101.531977	3,045,959.31	59,781.00	2.35
			Base 99.539277	2,986,178.31	101.531977	3,045,959.31	59,781.00	2.35
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	102.238430	511,192.15	11,192.15	0.39
			Base 100.000000	500,000.00	102.238430	511,192.15	11,192.15	0.39
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
		3,000,000.000	Local 99.939583	2,998,187.49	99.928125	2,997,843.75	-343.74	2.31
			Base 99.939583	2,998,187.49	99.928125	2,997,843.75	-343.74	2.31
9127963B3	TREASURY BILL 11/20 0.00000				0.010000	27 Nov 2020		
		3,000,000.000	Local 99.925417	2,997,762.50	99.914900	2,997,447.00	-315.50	2.31
			Base 99.925417	2,997,762.50	99.914900	2,997,447.00	-315.50	2.31
9127964A4	CASH MGMT BILL 09/20 0.00000					29 Sep 2020		
		2,000,000.000	Local 99.954134	1,999,082.67	99.933333	1,998,666.66	-416.01	1.54
			Base 99.954134	1,999,082.67	99.933333	1,998,666.66	-416.01	1.54

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9128283G3	US TREASURY N/B 11/20 1.75	5,000,000.000	Local	99.817242	4,990,862.10	1.750000	15 Nov 2020		
			Base	99.817242	4,990,862.10	100.707031	5,035,351.55	44,489.45	3.89
9128284Q0	US TREASURY N/B 05/20 2.5	2,000,000.000	Local	100.000000	2,000,000.00	2.500000	31 May 2020		
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.54
9128284Y3	US TREASURY N/B 08/20 2.625	1,000,000.000	Local	99.969262	999,692.62	2.625000	31 Aug 2020		
			Base	99.969262	999,692.62	100.616559	1,006,165.59	6,472.97	0.78
9128286Q8	US TREASURY FRN 04/21 VAR	2,000,000.000	Local	99.966254	1,999,325.07	0.269043	30 Apr 2021		
			Base	99.966254	1,999,325.07	100.106484	2,002,129.68	2,804.61	1.55
9128287A2	US TREASURY N/B 06/21 1.625	2,000,000.000	Local	99.987239	1,999,744.77	1.625000	30 Jun 2021		
			Base	99.987239	1,999,744.77	101.531250	2,030,625.00	30,880.23	1.57
9128287G9	US TREASURY FRN 07/21 VAR	2,000,000.000	Local	99.970766	1,999,415.32	0.350043	31 Jul 2021		
			Base	99.970766	1,999,415.32	100.209320	2,004,186.40	4,771.08	1.55
912828L32	US TREASURY N/B 08/20 1.375	5,000,000.000	Local	99.788393	4,989,419.66	1.375000	31 Aug 2020		
			Base	99.788393	4,989,419.66	100.307656	5,015,382.80	25,963.14	3.87
912828N48	US TREASURY N/B 12/20 1.75	2,000,000.000	Local	100.025341	2,000,506.82	1.750000	31 Dec 2020		
			Base	100.025341	2,000,506.82	100.906250	2,018,125.00	17,618.18	1.56
912828P87	US TREASURY N/B 02/21 1.125	2,000,000.000	Local	99.729309	1,994,586.18	1.125000	28 Feb 2021		
			Base	99.729309	1,994,586.18	100.695312	2,013,906.24	19,320.06	1.55
912828Q37	US TREASURY N/B 03/21 1.25	2,000,000.000	Local	99.626713	1,992,534.25	1.250000	31 Mar 2021		
			Base	99.626713	1,992,534.25	100.871094	2,017,421.88	24,887.63	1.56

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828XE5	US TREASURY N/B 05/20 1.5				1.500000	31 May 2020			
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.54
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.54
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020			
		4,000,000.000	Local	100.015949	4,000,637.94	100.190303	4,007,612.12	6,974.18	3.09
			Base	100.015949	4,000,637.94	100.190303	4,007,612.12	6,974.18	3.09
912828YN4	US TREASURY FRN 10/21 VAR				0.430043	31 Oct 2021			
		3,000,000.000	Local	100.027635	3,000,829.06	100.330787	3,009,923.61	9,094.55	2.32
			Base	100.027635	3,000,829.06	100.330787	3,009,923.61	9,094.55	2.32
912828Z45	US TREASURY FRN 01/22 VAR				0.284043	31 Jan 2022			
		2,000,000.000	Local	99.986725	1,999,734.50	100.112309	2,002,246.18	2,511.68	1.55
			Base	99.986725	1,999,734.50	100.112309	2,002,246.18	2,511.68	1.55
912828ZK9	US TREASURY FRN 04/22 VAR				0.244043	30 Apr 2022			
		2,000,000.000	Local	100.007727	2,000,154.54	100.034294	2,000,685.88	531.34	1.54
			Base	100.007727	2,000,154.54	100.034294	2,000,685.88	531.34	1.54
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033			
		46,365.550	Local	102.038777	47,310.84	100.201240	46,458.86	-851.98	0.04
Original Face:		2,000,000.000	Base	102.038777	47,310.84	100.201240	46,458.86	-851.98	0.04
US DOLLAR Total									
		94,505,233.420	Local		95,339,713.46		96,202,571.45	862,857.99	74.28
Original Face:		100,498,075.000	Base		95,339,713.46		96,202,571.45	862,857.99	74.28
FIXED INCOME Total									
		94,505,233.420	Base		95,339,713.46		96,202,571.45	862,857.99	74.28
Original Face:		100,498,075.000							

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		127,824,983.530	Base	128,655,704.30		129,518,505.56	862,801.26	100.00
Original Face:		100,498,075.000						

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

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
		25,644.170	Local 1.000000	25,644.17	1.000000	25,644.17	0.00	0.00
			Base 1.000000	25,644.17	1.000000	25,644.17	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	25,644.170	Local	25,644.17		25,644.17	0.00	0.00
		Base	25,644.17		25,644.17	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	25,644.170	Base	25,644.17		25,644.17	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
		4,096,876.300	Local 100.109157	4,101,348.33	100.110000	4,101,382.86	34.53	0.19
			Base 100.109157	4,101,348.33	100.110000	4,101,382.86	34.53	0.19

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,096,876.300	Local	4,101,348.33		4,101,382.86	34.53	0.19
		Base	4,101,348.33		4,101,382.86	34.53	0.19

CASH EQUIVALENT Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	4,096,876.300	Base	4,101,348.33		4,101,382.86	34.53	0.19

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
		60,247.000	Local 20.767189	1,251,160.83	36.470000	2,197,208.09	946,047.26	0.10
			Base 20.767189	1,251,160.83	36.470000	2,197,208.09	946,047.26	0.10

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: 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							
		54,507.000	Local 19.420357	1,058,545.40	12.490000	680,792.43	-377,752.97	0.03
			Base 19.420357	1,058,545.40	12.490000	680,792.43	-377,752.97	0.03
00206R102	AT+T INC COMMON STOCK USD1.0							
		599,961.000	Local 34.190248	20,512,815.29	30.860000	18,514,796.46	-1,998,018.83	0.86
			Base 34.190248	20,512,815.29	30.860000	18,514,796.46	-1,998,018.83	0.86
002824100	ABBOTT LABORATORIES COMMON STOCK							
		145,187.000	Local 31.785813	4,614,886.81	94.920000	13,781,150.04	9,166,263.23	0.64
			Base 31.785813	4,614,886.81	94.920000	13,781,150.04	9,166,263.23	0.64
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		144,771.000	Local 42.307838	6,124,948.06	92.670000	13,415,928.57	7,290,980.51	0.63
			Base 42.307838	6,124,948.06	92.670000	13,415,928.57	7,290,980.51	0.63
003654100	ABIOMED INC COMMON STOCK USD.01							
		3,708.000	Local 369.492945	1,370,079.84	223.900000	830,221.20	-539,858.64	0.04
			Base 369.492945	1,370,079.84	223.900000	830,221.20	-539,858.64	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		63,094.000	Local 38.460645	2,426,635.92	71.980000	4,541,506.12	2,114,870.20	0.21
			Base 38.460645	2,426,635.92	71.980000	4,541,506.12	2,114,870.20	0.21
00724F101	ADOBE INC COMMON STOCK USD.0001							
		39,744.000	Local 55.829316	2,218,880.34	386.600000	15,365,030.40	13,146,150.06	0.72
			Base 55.829316	2,218,880.34	386.600000	15,365,030.40	13,146,150.06	0.72
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		5,690.000	Local 156.969624	893,157.16	139.320000	792,730.80	-100,426.36	0.04
			Base 156.969624	893,157.16	139.320000	792,730.80	-100,426.36	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		96,050.000	Local 21.368358	2,052,430.78	53.800000	5,167,490.00	3,115,059.22	0.24
			Base 21.368358	2,052,430.78	53.800000	5,167,490.00	3,115,059.22	0.24
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		25,414.000	Local 33.646271	855,086.33	88.140000	2,239,989.96	1,384,903.63	0.10
			Base 33.646271	855,086.33	88.140000	2,239,989.96	1,384,903.63	0.10

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: 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							
		18,118.000	Local 84.100110	1,523,725.79	241.650000	4,378,214.70	2,854,488.91	0.20
			Base 84.100110	1,523,725.79	241.650000	4,378,214.70	2,854,488.91	0.20
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		13,270.000	Local 47.370746	628,609.80	105.800000	1,403,966.00	775,356.20	0.07
			Base 47.370746	628,609.80	105.800000	1,403,966.00	775,356.20	0.07
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		10,126.000	Local 63.816673	646,207.63	34.190000	346,207.94	-299,999.69	0.02
			Base 63.816673	646,207.63	34.190000	346,207.94	-299,999.69	0.02
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,706.000	Local 82.177602	715,438.20	76.520000	666,183.12	-49,255.08	0.03
			Base 82.177602	715,438.20	76.520000	666,183.12	-49,255.08	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		10,060.000	Local 121.269725	1,219,973.43	153.720000	1,546,423.20	326,449.77	0.07
			Base 121.269725	1,219,973.43	153.720000	1,546,423.20	326,449.77	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		18,170.000	Local 108.703577	1,975,143.99	119.900000	2,178,583.00	203,439.01	0.10
			Base 108.703577	1,975,143.99	119.900000	2,178,583.00	203,439.01	0.10
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,888.000	Local 154.945076	912,316.61	245.620000	1,446,210.56	533,893.95	0.07
			Base 154.945076	912,316.61	245.620000	1,446,210.56	533,893.95	0.07
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
		3,364.000	Local 238.781249	803,260.12	46.330000	155,854.12	-647,406.00	0.01
			Base 238.781249	803,260.12	46.330000	155,854.12	-647,406.00	0.01
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		19,734.000	Local 41.094210	810,953.14	49.360000	974,070.24	163,117.10	0.05
			Base 41.094210	810,953.14	49.360000	974,070.24	163,117.10	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		26,589.000	Local 42.815025	1,138,408.70	97.810000	2,600,670.09	1,462,261.39	0.12
			Base 42.815025	1,138,408.70	97.810000	2,600,670.09	1,462,261.39	0.12

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		24,540.000	Local 395.198046	9,698,160.06	1,428.920000	35,065,696.80	25,367,536.74	1.64
			Base 395.198046	9,698,160.06	1,428.920000	35,065,696.80	25,367,536.74	1.64
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		24,594.000	Local 384.783288	9,463,360.19	1,433.520000	35,255,990.88	25,792,630.69	1.65
			Base 384.783288	9,463,360.19	1,433.520000	35,255,990.88	25,792,630.69	1.65
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		153,378.000	Local 19.953165	3,060,376.60	39.050000	5,989,410.90	2,929,034.30	0.28
			Base 19.953165	3,060,376.60	39.050000	5,989,410.90	2,929,034.30	0.28
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		34,193.000	Local 369.510955	12,634,688.08	2,442.370000	83,511,957.41	70,877,269.33	3.90
			Base 369.510955	12,634,688.08	2,442.370000	83,511,957.41	70,877,269.33	3.90
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		20,188.000	Local 42.802684	864,100.58	74.730000	1,508,649.24	644,548.66	0.07
			Base 42.802684	864,100.58	74.730000	1,508,649.24	644,548.66	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		32,074.000	Local 46.477378	1,490,715.42	10.500000	336,777.00	-1,153,938.42	0.02
			Base 46.477378	1,490,715.42	10.500000	336,777.00	-1,153,938.42	0.02
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		40,560.000	Local 41.988044	1,703,035.07	85.250000	3,457,740.00	1,754,704.93	0.16
			Base 41.988044	1,703,035.07	85.250000	3,457,740.00	1,754,704.93	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		55,126.000	Local 47.390733	2,612,461.56	95.070000	5,240,828.82	2,628,367.26	0.24
			Base 47.390733	2,612,461.56	95.070000	5,240,828.82	2,628,367.26	0.24
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		71,450.000	Local 102.519277	7,325,002.37	30.060000	2,147,787.00	-5,177,215.37	0.10
			Base 102.519277	7,325,002.37	30.060000	2,147,787.00	-5,177,215.37	0.10
03027X100	AMERICAN TOWER CORP REIT USD.01							
		36,368.000	Local 70.458781	2,562,444.94	258.170000	9,389,126.56	6,826,681.62	0.44
			Base 70.458781	2,562,444.94	258.170000	9,389,126.56	6,826,681.62	0.44

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
		14,845.000	Local 72.554642	1,077,073.66	127.000000	1,885,315.00	808,241.34	0.09
			Base 72.554642	1,077,073.66	127.000000	1,885,315.00	808,241.34	0.09
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
		12,342.000	Local 31.158738	384,561.14	95.340000	1,176,686.28	792,125.14	0.05
			Base 31.158738	384,561.14	95.340000	1,176,686.28	792,125.14	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		10,402.000	Local 42.798108	445,185.92	140.070000	1,457,008.14	1,011,822.22	0.07
			Base 42.798108	445,185.92	140.070000	1,457,008.14	1,011,822.22	0.07
031100100	AMETEK INC COMMON STOCK USD.01							
		18,768.000	Local 49.469120	928,436.44	91.710000	1,721,213.28	792,776.84	0.08
			Base 49.469120	928,436.44	91.710000	1,721,213.28	792,776.84	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
		48,788.000	Local 72.825885	3,553,029.26	229.700000	11,206,603.60	7,653,574.34	0.52
			Base 72.825885	3,553,029.26	229.700000	11,206,603.60	7,653,574.34	0.52
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		24,343.000	Local 27.344557	665,648.54	96.560000	2,350,560.08	1,684,911.54	0.11
			Base 27.344557	665,648.54	96.560000	2,350,560.08	1,684,911.54	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		30,239.000	Local 51.773834	1,565,588.97	112.950000	3,415,495.05	1,849,906.08	0.16
			Base 51.773834	1,565,588.97	112.950000	3,415,495.05	1,849,906.08	0.16
03662Q105	ANSYS INC COMMON STOCK USD.01							
		7,027.000	Local 132.660561	932,205.76	283.000000	1,988,641.00	1,056,435.24	0.09
			Base 132.660561	932,205.76	283.000000	1,988,641.00	1,056,435.24	0.09
036752103	ANTHEM INC COMMON STOCK USD.01							
		20,801.000	Local 71.791809	1,493,341.42	294.110000	6,117,782.11	4,624,440.69	0.29
			Base 71.791809	1,493,341.42	294.110000	6,117,782.11	4,624,440.69	0.29
037411105	APACHE CORP COMMON STOCK USD.625							
		30,899.000	Local 63.318202	1,956,469.12	10.790000	333,400.21	-1,623,068.91	0.02
			Base 63.318202	1,956,469.12	10.790000	333,400.21	-1,623,068.91	0.02

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01							
		12,224.000	Local 27.170707	332,134.72	36.870000	450,698.88	118,564.16	0.02
			Base 27.170707	332,134.72	36.870000	450,698.88	118,564.16	0.02
037833100	APPLE INC COMMON STOCK USD.00001							
		342,818.000	Local 37.108002	12,721,290.99	317.940000	108,995,554.92	96,274,263.93	5.09
			Base 37.108002	12,721,290.99	317.940000	108,995,554.92	96,274,263.93	5.09
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		75,829.000	Local 21.877606	1,658,956.98	56.180000	4,260,073.22	2,601,116.24	0.20
			Base 21.877606	1,658,956.98	56.180000	4,260,073.22	2,601,116.24	0.20
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		45,731.000	Local 25.342242	1,158,926.07	39.310000	1,797,685.61	638,759.54	0.08
			Base 25.342242	1,158,926.07	39.310000	1,797,685.61	638,759.54	0.08
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
		4,449.000	Local 287.842293	1,280,610.36	233.460000	1,038,663.54	-241,946.82	0.05
			Base 287.842293	1,280,610.36	233.460000	1,038,663.54	-241,946.82	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01							
		4,973.000	Local 63.880569	317,678.07	102.580000	510,130.34	192,452.27	0.02
			Base 63.880569	317,678.07	102.580000	510,130.34	192,452.27	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK							
		9,793.000	Local 97.678922	956,569.68	102.780000	1,006,524.54	49,954.86	0.05
			Base 97.678922	956,569.68	102.780000	1,006,524.54	49,954.86	0.05
052769106	AUTODESK INC COMMON STOCK USD.01							
		18,065.000	Local 49.016225	885,478.11	210.380000	3,800,514.70	2,915,036.59	0.18
			Base 49.016225	885,478.11	210.380000	3,800,514.70	2,915,036.59	0.18
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		35,544.000	Local 47.110811	1,674,506.66	146.490000	5,206,840.56	3,532,333.90	0.24
			Base 47.110811	1,674,506.66	146.490000	5,206,840.56	3,532,333.90	0.24
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,959.000	Local 255.082277	499,706.18	1,147.860000	2,248,657.74	1,748,951.56	0.11
			Base 255.082277	499,706.18	1,147.860000	2,248,657.74	1,748,951.56	0.11

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		11,460.000	Local 136.800452	1,567,733.18	156.010000	1,787,874.60	220,141.42	0.08
			Base 136.800452	1,567,733.18	156.010000	1,787,874.60	220,141.42	0.08
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		6,856.000	Local 53.655483	367,861.99	110.670000	758,753.52	390,891.53	0.04
			Base 53.655483	367,861.99	110.670000	758,753.52	390,891.53	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		53,391.000	Local 42.282022	2,257,479.43	16.510000	881,485.41	-1,375,994.02	0.04
			Base 42.282022	2,257,479.43	16.510000	881,485.41	-1,375,994.02	0.04
058498106	BALL CORP COMMON STOCK							
		26,867.000	Local 18.712201	502,740.70	71.260000	1,914,542.42	1,411,801.72	0.09
			Base 18.712201	502,740.70	71.260000	1,914,542.42	1,411,801.72	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		664,960.000	Local 23.753823	15,795,342.07	24.120000	16,038,835.20	243,493.13	0.75
			Base 23.753823	15,795,342.07	24.120000	16,038,835.20	243,493.13	0.75
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		68,920.000	Local 35.593897	2,453,131.41	37.170000	2,561,756.40	108,624.99	0.12
			Base 35.593897	2,453,131.41	37.170000	2,561,756.40	108,624.99	0.12
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		41,894.000	Local 34.537613	1,446,918.77	90.010000	3,770,878.94	2,323,960.17	0.18
			Base 34.537613	1,446,918.77	90.010000	3,770,878.94	2,323,960.17	0.18
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		22,218.000	Local 129.361203	2,874,147.21	246.930000	5,486,290.74	2,612,143.53	0.26
			Base 129.361203	2,874,147.21	246.930000	5,486,290.74	2,612,143.53	0.26
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		11,907.000	Local 68.893775	820,318.18	57.950000	690,010.65	-130,307.53	0.03
			Base 68.893775	820,318.18	57.950000	690,010.65	-130,307.53	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		160,642.000	Local 94.976607	15,257,232.13	185.580000	29,811,942.36	14,554,710.23	1.39
			Base 94.976607	15,257,232.13	185.580000	29,811,942.36	14,554,710.23	1.39

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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As of: May 31, 2020

View Date: June 9, 2020

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086516101	BEST BUY CO INC COMMON STOCK USD.1							
		18,697.000	Local 34.658161	648,003.63	78.090000	1,460,048.73	812,045.10	0.07
			Base 34.658161	648,003.63	78.090000	1,460,048.73	812,045.10	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		14,822.000	Local 104.429451	1,547,853.32	307.090000	4,551,687.98	3,003,834.66	0.21
			Base 104.429451	1,547,853.32	307.090000	4,551,687.98	3,003,834.66	0.21
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		10,024.000	Local 231.364475	2,319,197.50	528.640000	5,299,087.36	2,979,889.86	0.25
			Base 231.364475	2,319,197.50	528.640000	5,299,087.36	2,979,889.86	0.25
093671105	H+R BLOCK INC COMMON STOCK							
		16,030.000	Local 19.281994	309,090.37	17.000000	272,510.00	-36,580.37	0.01
			Base 19.281994	309,090.37	17.000000	272,510.00	-36,580.37	0.01
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		43,552.000	Local 80.616594	3,511,013.91	145.850000	6,352,059.20	2,841,045.29	0.30
			Base 80.616594	3,511,013.91	145.850000	6,352,059.20	2,841,045.29	0.30
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		3,437.000	Local 408.463032	1,403,887.44	1,639.420000	5,634,686.54	4,230,799.10	0.26
			Base 408.463032	1,403,887.44	1,639.420000	5,634,686.54	4,230,799.10	0.26
099724106	BORGWARNER INC COMMON STOCK USD.01							
		16,948.000	Local 33.869190	574,015.04	32.150000	544,878.20	-29,136.84	0.03
			Base 33.869190	574,015.04	32.150000	544,878.20	-29,136.84	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
		11,799.000	Local 93.616649	1,104,582.84	85.980000	1,014,478.02	-90,104.82	0.05
			Base 93.616649	1,104,582.84	85.980000	1,014,478.02	-90,104.82	0.05
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		114,404.000	Local 19.124823	2,187,956.28	37.990000	4,346,207.96	2,158,251.68	0.20
			Base 19.124823	2,187,956.28	37.990000	4,346,207.96	2,158,251.68	0.20
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		192,495.000	Local 46.171624	8,887,806.67	59.720000	11,495,801.40	2,607,994.73	0.54
			Base 46.171624	8,887,806.67	59.720000	11,495,801.40	2,607,994.73	0.54

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Holdings

ST OF AZ POOL 201 LARGE CAP

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STATE STREET

As of: May 31, 2020

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11133T103	BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD.01							
		9,414.000	Local 115.517034	1,087,477.36	121.100000	1,140,035.40	52,558.04	0.05
			Base 115.517034	1,087,477.36	121.100000	1,140,035.40	52,558.04	0.05
11135F101	BROADCOM INC COMMON STOCK							
		32,568.000	Local 186.871801	6,086,040.80	291.270000	9,486,081.36	3,400,040.56	0.44
			Base 186.871801	6,086,040.80	291.270000	9,486,081.36	3,400,040.56	0.44
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15							
		14,945.000	Local 26.634027	398,045.53	65.930000	985,323.85	587,278.32	0.05
			Base 26.634027	398,045.53	65.930000	985,323.85	587,278.32	0.05
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK							
		9,108.000	Local 85.356762	777,429.39	106.460000	969,637.68	192,208.29	0.05
			Base 85.356762	777,429.39	106.460000	969,637.68	192,208.29	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01							
		27,511.000	Local 26.258260	722,390.99	43.980000	1,209,933.78	487,542.79	0.06
			Base 26.258260	722,390.99	43.980000	1,209,933.78	487,542.79	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01							
		11,797.000	Local 121.235632	1,430,216.75	110.910000	1,308,405.27	-121,811.48	0.06
			Base 121.235632	1,430,216.75	110.910000	1,308,405.27	-121,811.48	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01							
		17,852.000	Local 27.530404	491,472.78	29.370000	524,313.24	32,840.46	0.02
			Base 27.530404	491,472.78	29.370000	524,313.24	32,840.46	0.02
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1							
		11,104.000	Local 54.106252	600,795.82	81.130000	900,867.52	300,071.70	0.04
			Base 54.106252	600,795.82	81.130000	900,867.52	300,071.70	0.04
125523100	CIGNA CORP COMMON STOCK USD.01							
		30,640.000	Local 73.508037	2,252,286.25	197.320000	6,045,884.80	3,793,598.55	0.28
			Base 73.508037	2,252,286.25	197.320000	6,045,884.80	3,793,598.55	0.28
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		29,427.000	Local 100.047790	2,944,106.32	182.600000	5,373,370.20	2,429,263.88	0.25
			Base 100.047790	2,944,106.32	182.600000	5,373,370.20	2,429,263.88	0.25

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		23,296.000	Local 23.858388	555,805.00	58.580000	1,364,679.68	808,874.68	0.06
			Base 23.858388	555,805.00	58.580000	1,364,679.68	808,874.68	0.06
126408103	CSX CORP COMMON STOCK USD1.0							
		63,790.000	Local 16.442899	1,048,892.51	71.580000	4,566,088.20	3,517,195.69	0.21
			Base 16.442899	1,048,892.51	71.580000	4,566,088.20	3,517,195.69	0.21
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		106,829.000	Local 46.907300	5,011,059.96	65.570000	7,004,777.53	1,993,717.57	0.33
			Base 46.907300	5,011,059.96	65.570000	7,004,777.53	1,993,717.57	0.33
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
		33,492.000	Local 17.210131	576,401.71	19.840000	664,481.28	88,079.57	0.03
			Base 17.210131	576,401.71	19.840000	664,481.28	88,079.57	0.03
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		23,037.000	Local 40.095030	923,669.21	91.290000	2,103,047.73	1,179,378.52	0.10
			Base 40.095030	923,669.21	91.290000	2,103,047.73	1,179,378.52	0.10
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		13,869.000	Local 37.777406	523,934.85	50.980000	707,041.62	183,106.77	0.03
			Base 37.777406	523,934.85	50.980000	707,041.62	183,106.77	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		38,256.000	Local 57.018404	2,181,296.05	68.040000	2,602,938.24	421,642.19	0.12
			Base 57.018404	2,181,296.05	68.040000	2,602,938.24	421,642.19	0.12
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		24,032.000	Local 43.186155	1,037,849.68	54.690000	1,314,310.08	276,460.40	0.06
			Base 43.186155	1,037,849.68	54.690000	1,314,310.08	276,460.40	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
		13,490.000	Local 27.041408	364,788.59	88.050000	1,187,794.50	823,005.91	0.06
			Base 27.041408	364,788.59	88.050000	1,187,794.50	823,005.91	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		38,182.000	Local 35.035429	1,337,722.75	15.740000	600,984.68	-736,738.07	0.03
			Base 35.035429	1,337,722.75	15.740000	600,984.68	-736,738.07	0.03

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STATE OF ARIZONA

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View Date: June 9, 2020

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14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01							
		66,679.000	Local 10.725619	715,173.52	20.470000	1,364,919.13	649,745.61	0.06
			Base 10.725619	715,173.52	20.470000	1,364,919.13	649,745.61	0.06
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		45,375.000	Local 59.500028	2,699,813.78	120.130000	5,450,898.75	2,751,084.97	0.25
			Base 59.500028	2,699,813.78	120.130000	5,450,898.75	2,751,084.97	0.25
150870103	CELANESE CORP COMMON STOCK USD.0001							
		9,921.000	Local 85.189117	845,161.23	89.910000	891,997.11	46,835.88	0.04
			Base 85.189117	845,161.23	89.910000	891,997.11	46,835.88	0.04
15135B101	CENTENE CORP COMMON STOCK USD.001							
		47,933.000	Local 50.778955	2,433,987.63	66.250000	3,175,561.25	741,573.62	0.15
			Base 50.778955	2,433,987.63	66.250000	3,175,561.25	741,573.62	0.15
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		41,260.000	Local 20.143041	831,101.87	17.780000	733,602.80	-97,499.07	0.03
			Base 20.143041	831,101.87	17.780000	733,602.80	-97,499.07	0.03
156700106	CENTURYLINK INC COMMON STOCK USD1.0							
		80,643.000	Local 39.626303	3,195,583.93	9.830000	792,720.69	-2,402,863.24	0.04
			Base 39.626303	3,195,583.93	9.830000	792,720.69	-2,402,863.24	0.04
156782104	CERNER CORP COMMON STOCK USD.01							
		25,788.000	Local 34.850164	898,716.03	72.900000	1,879,945.20	981,229.17	0.09
			Base 34.850164	898,716.03	72.900000	1,879,945.20	981,229.17	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		12,874.000	Local 283.698032	3,652,328.47	544.000000	7,003,456.00	3,351,127.53	0.33
			Base 283.698032	3,652,328.47	544.000000	7,003,456.00	3,351,127.53	0.33
166764100	CHEVRON CORP COMMON STOCK USD.75							
		155,262.000	Local 67.153797	10,426,432.77	91.700000	14,237,525.40	3,811,092.63	0.66
			Base 67.153797	10,426,432.77	91.700000	14,237,525.40	3,811,092.63	0.66
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		2,102.000	Local 350.035033	735,773.64	1,003.910000	2,110,218.82	1,374,445.18	0.10
			Base 350.035033	735,773.64	1,003.910000	2,110,218.82	1,374,445.18	0.10

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171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
		20,151.000	Local 45.407530	915,007.13	75.070000	1,512,735.57	597,728.44	0.07
			Base 45.407530	915,007.13	75.070000	1,512,735.57	597,728.44	0.07
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
		12,472.000	Local 42.449408	529,429.02	58.950000	735,224.40	205,795.38	0.03
			Base 42.449408	529,429.02	58.950000	735,224.40	205,795.38	0.03
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		348,301.000	Local 29.061467	10,122,137.96	47.820000	16,655,753.82	6,533,615.86	0.78
			Base 29.061467	10,122,137.96	47.820000	16,655,753.82	6,533,615.86	0.78
172908105	CINTAS CORP COMMON STOCK							
		6,883.000	Local 55.399564	381,315.20	247.960000	1,706,708.68	1,325,393.48	0.08
			Base 55.399564	381,315.20	247.960000	1,706,708.68	1,325,393.48	0.08
172967424	CITIGROUP INC COMMON STOCK USD.01							
		179,286.000	Local 80.330824	14,402,192.04	47.910000	8,589,592.26	-5,812,599.78	0.40
			Base 80.330824	14,402,192.04	47.910000	8,589,592.26	-5,812,599.78	0.40
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
		35,692.000	Local 20.213667	721,466.21	24.100000	860,177.20	138,710.99	0.04
			Base 20.213667	721,466.21	24.100000	860,177.20	138,710.99	0.04
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001							
		9,443.000	Local 39.212103	370,279.89	148.120000	1,398,697.16	1,028,417.27	0.07
			Base 39.212103	370,279.89	148.120000	1,398,697.16	1,028,417.27	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
		10,305.000	Local 68.759798	708,569.72	206.250000	2,125,406.25	1,416,836.53	0.10
			Base 68.759798	708,569.72	206.250000	2,125,406.25	1,416,836.53	0.10
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
		316,591.000	Local 30.466783	9,645,509.43	46.680000	14,778,467.88	5,132,958.45	0.69
			Base 30.466783	9,645,509.43	46.680000	14,778,467.88	5,132,958.45	0.69
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
		44,957.000	Local 26.649590	1,198,085.60	53.000000	2,382,721.00	1,184,635.40	0.11
			Base 26.649590	1,198,085.60	53.000000	2,382,721.00	1,184,635.40	0.11

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	70,356.000	Local 37.509983	2,639,052.34	72.330000	5,088,849.48	2,449,797.14	0.24
			Base 37.509983	2,639,052.34	72.330000	5,088,849.48	2,449,797.14	0.24
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01	372,730.000	Local 15.128296	5,638,769.88	39.600000	14,760,108.00	9,121,338.12	0.69
			Base 15.128296	5,638,769.88	39.600000	14,760,108.00	9,121,338.12	0.69
200340107	COMERICA INC COMMON STOCK USD5.0	11,839.000	Local 44.930549	531,932.77	36.350000	430,347.65	-101,585.12	0.02
			Base 44.930549	531,932.77	36.350000	430,347.65	-101,585.12	0.02
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0	39,956.000	Local 22.655247	905,213.03	34.790000	1,390,069.24	484,856.21	0.06
			Base 22.655247	905,213.03	34.790000	1,390,069.24	484,856.21	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001	16,502.000	Local 107.482068	1,773,669.09	54.520000	899,689.04	-873,980.05	0.04
			Base 107.482068	1,773,669.09	54.520000	899,689.04	-873,980.05	0.04
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01	90,089.000	Local 39.920680	3,596,414.16	42.180000	3,799,954.02	203,539.86	0.18
			Base 39.920680	3,596,414.16	42.180000	3,799,954.02	203,539.86	0.18
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1	27,293.000	Local 54.213782	1,479,656.74	75.060000	2,048,612.58	568,955.84	0.10
			Base 54.213782	1,479,656.74	75.060000	2,048,612.58	568,955.84	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	13,753.000	Local 51.732743	711,480.42	172.700000	2,375,143.10	1,663,662.68	0.11
			Base 51.732743	711,480.42	172.700000	2,375,143.10	1,663,662.68	0.11
216648402	COOPER COS INC/THE COMMON STOCK USD.1	4,069.000	Local 194.886051	792,991.34	316.980000	1,289,791.62	496,800.28	0.06
			Base 194.886051	792,991.34	316.980000	1,289,791.62	496,800.28	0.06
217204106	COPART INC COMMON STOCK	16,818.000	Local 58.117296	977,416.68	89.390000	1,503,361.02	525,944.34	0.07
			Base 58.117296	977,416.68	89.390000	1,503,361.02	525,944.34	0.07

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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219350105	CORNING INC COMMON STOCK USD.5							
		63,146.000	Local 22.332170	1,410,187.21	22.790000	1,439,097.34	28,910.13	0.07
			Base 22.332170	1,410,187.21	22.790000	1,439,097.34	28,910.13	0.07
22052L104	CORTEVA INC COMMON STOCK USD.01							
		61,496.000	Local 21.846852	1,343,494.00	27.310000	1,679,455.76	335,961.76	0.08
			Base 21.846852	1,343,494.00	27.310000	1,679,455.76	335,961.76	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005							
		36,273.000	Local 81.348057	2,950,738.08	308.470000	11,189,132.31	8,238,394.23	0.52
			Base 81.348057	2,950,738.08	308.470000	11,189,132.31	8,238,394.23	0.52
222070203	COTY INC CL A COMMON STOCK USD.01							
		24,341.000	Local 22.152892	539,223.54	3.630000	88,357.83	-450,865.71	0.00
			Base 22.152892	539,223.54	3.630000	88,357.83	-450,865.71	0.00
22822V101	CROWN CASTLE INTL CORP REIT USD.01							
		34,149.000	Local 73.821570	2,520,932.78	172.160000	5,879,091.84	3,358,159.06	0.27
			Base 73.821570	2,520,932.78	172.160000	5,879,091.84	3,358,159.06	0.27
231021106	CUMMINS INC COMMON STOCK USD2.5							
		12,579.000	Local 59.888473	753,337.10	169.600000	2,133,398.40	1,380,061.30	0.10
			Base 59.888473	753,337.10	169.600000	2,133,398.40	1,380,061.30	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01							
		27,531.000	Local 28.668423	789,270.36	55.300000	1,522,464.30	733,193.94	0.07
			Base 28.668423	789,270.36	55.300000	1,522,464.30	733,193.94	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK							
		15,765.000	Local 57.604333	908,132.31	107.570000	1,695,841.05	787,708.74	0.08
			Base 57.604333	908,132.31	107.570000	1,695,841.05	787,708.74	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
		21,018.000	Local 53.098982	1,116,034.40	14.210000	298,665.78	-817,368.62	0.01
			Base 53.098982	1,116,034.40	14.210000	298,665.78	-817,368.62	0.01
235851102	DANAHER CORP W/D COMMON STOCK USD.01							
		51,669.000	Local 43.350373	2,239,870.44	166.610000	8,608,572.09	6,368,701.65	0.40
			Base 43.350373	2,239,870.44	166.610000	8,608,572.09	6,368,701.65	0.40

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237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		10,710.000	Local 37.793475	404,768.12	76.860000	823,170.60	418,402.48	0.04
			Base 37.793475	404,768.12	76.860000	823,170.60	418,402.48	0.04
23918K108	DAVITA INC COMMON STOCK USD.001							
		7,363.000	Local 38.310826	282,082.61	80.960000	596,108.48	314,025.87	0.03
			Base 38.310826	282,082.61	80.960000	596,108.48	314,025.87	0.03
244199105	DEERE + CO COMMON STOCK USD1.0							
		25,841.000	Local 58.316749	1,506,963.12	152.120000	3,930,932.92	2,423,969.80	0.18
			Base 58.316749	1,506,963.12	152.120000	3,930,932.92	2,423,969.80	0.18
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		47,279.000	Local 23.800550	1,125,266.20	25.210000	1,191,903.59	66,637.39	0.06
			Base 23.800550	1,125,266.20	25.210000	1,191,903.59	66,637.39	0.06
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		18,261.000	Local 45.689207	834,330.61	46.520000	849,501.72	15,171.11	0.04
			Base 45.689207	834,330.61	46.520000	849,501.72	15,171.11	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		31,774.000	Local 42.119654	1,338,309.90	10.810000	343,476.94	-994,832.96	0.02
			Base 42.119654	1,338,309.90	10.810000	343,476.94	-994,832.96	0.02
252131107	DEXCOM INC COMMON STOCK USD.001							
		5,624.000	Local 405.288899	2,279,344.77	378.310000	2,127,615.44	-151,729.33	0.10
			Base 405.288899	2,279,344.77	378.310000	2,127,615.44	-151,729.33	0.10
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		13,230.000	Local 105.125048	1,390,804.38	42.580000	563,333.40	-827,470.98	0.03
			Base 105.125048	1,390,804.38	42.580000	563,333.40	-827,470.98	0.03
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		21,572.000	Local 104.254247	2,248,972.62	143.560000	3,096,876.32	847,903.70	0.14
			Base 104.254247	2,248,972.62	143.560000	3,096,876.32	847,903.70	0.14
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		194,579.000	Local 53.806079	10,469,532.96	117.300000	22,824,116.70	12,354,583.74	1.07
			Base 53.806079	10,469,532.96	117.300000	22,824,116.70	12,354,583.74	1.07

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Holdings

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STATE STREET

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View Date: June 9, 2020

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254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		25,749.000	Local 22.498579	579,315.91	47.510000	1,223,334.99	644,019.08	0.06
			Base 22.498579	579,315.91	47.510000	1,223,334.99	644,019.08	0.06
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
		12,984.000	Local 19.577247	254,190.98	21.750000	282,402.00	28,211.02	0.01
			Base 19.577247	254,190.98	21.750000	282,402.00	28,211.02	0.01
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
		27,553.000	Local 22.365234	616,229.29	19.590000	539,763.27	-76,466.02	0.03
			Base 22.365234	616,229.29	19.590000	539,763.27	-76,466.02	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		21,023.000	Local 56.649474	1,190,941.89	31.650000	665,377.95	-525,563.94	0.03
			Base 56.649474	1,190,941.89	31.650000	665,377.95	-525,563.94	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		20,904.000	Local 61.044082	1,276,065.48	191.510000	4,003,325.04	2,727,259.56	0.19
			Base 61.044082	1,276,065.48	191.510000	4,003,325.04	2,727,259.56	0.19
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		19,440.000	Local 51.676598	1,004,593.06	97.870000	1,902,592.80	897,999.74	0.09
			Base 51.676598	1,004,593.06	97.870000	1,902,592.80	897,999.74	0.09
25746U109	DOMINION ENERGY INC COMMON STOCK							
		67,616.000	Local 51.687263	3,494,885.96	85.010000	5,748,036.16	2,253,150.20	0.27
			Base 51.687263	3,494,885.96	85.010000	5,748,036.16	2,253,150.20	0.27
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		3,175.000	Local 376.740000	1,196,149.50	385.840000	1,225,042.00	28,892.50	0.06
			Base 376.740000	1,196,149.50	385.840000	1,225,042.00	28,892.50	0.06
260003108	DOVER CORP COMMON STOCK USD1.0							
		11,928.000	Local 35.434527	422,663.04	97.250000	1,159,998.00	737,334.96	0.05
			Base 35.434527	422,663.04	97.250000	1,159,998.00	737,334.96	0.05
260557103	DOW INC COMMON STOCK USD.01							
		60,913.000	Local 35.855227	2,184,049.42	38.600000	2,351,241.80	167,192.38	0.11
			Base 35.855227	2,184,049.42	38.600000	2,351,241.80	167,192.38	0.11

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264411505	DUKE REALTY CORP REIT USD.01							
		30,188.000	Local 28.854376	871,055.90	34.480000	1,040,882.24	169,826.34	0.05
			Base 28.854376	871,055.90	34.480000	1,040,882.24	169,826.34	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		59,892.000	Local 57.494165	3,443,440.56	85.630000	5,128,551.96	1,685,111.40	0.24
			Base 57.494165	3,443,440.56	85.630000	5,128,551.96	1,685,111.40	0.24
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		60,822.000	Local 52.487510	3,192,395.31	50.730000	3,085,500.06	-106,895.25	0.14
			Base 52.487510	3,192,395.31	50.730000	3,085,500.06	-106,895.25	0.14
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		47,755.000	Local 43.220717	2,064,005.32	50.970000	2,434,072.35	370,067.03	0.11
			Base 43.220717	2,064,005.32	50.970000	2,434,072.35	370,067.03	0.11
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01							
		18,548.000	Local 27.052239	501,764.92	45.540000	844,675.92	342,911.00	0.04
			Base 27.052239	501,764.92	45.540000	844,675.92	342,911.00	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		11,164.000	Local 36.059323	402,566.28	68.080000	760,045.12	357,478.84	0.04
			Base 36.059323	402,566.28	68.080000	760,045.12	357,478.84	0.04
278642103	EBAY INC COMMON STOCK USD.001							
		62,815.000	Local 13.169961	827,271.11	45.540000	2,860,595.10	2,033,323.99	0.13
			Base 13.169961	827,271.11	45.540000	2,860,595.10	2,033,323.99	0.13
278865100	ECOLAB INC COMMON STOCK USD1.0							
		20,603.000	Local 58.861131	1,212,715.89	212.580000	4,379,785.74	3,167,069.85	0.20
			Base 58.861131	1,212,715.89	212.580000	4,379,785.74	3,167,069.85	0.20
281020107	EDISON INTERNATIONAL COMMON STOCK							
		29,426.000	Local 41.130516	1,210,306.55	58.110000	1,709,944.86	499,638.31	0.08
			Base 41.130516	1,210,306.55	58.110000	1,709,944.86	499,638.31	0.08
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		17,133.000	Local 59.074056	1,012,115.81	224.720000	3,850,127.76	2,838,011.95	0.18
			Base 59.074056	1,012,115.81	224.720000	3,850,127.76	2,838,011.95	0.18

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STATE OF ARIZONA

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View Date: June 9, 2020

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285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		23,972.000	Local 41.004261	982,954.15	122.880000	2,945,679.36	1,962,725.21	0.14
			Base 41.004261	982,954.15	122.880000	2,945,679.36	1,962,725.21	0.14
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
		50,040.000	Local 40.071106	2,005,158.14	61.020000	3,053,440.80	1,048,282.66	0.14
			Base 40.071106	2,005,158.14	61.020000	3,053,440.80	1,048,282.66	0.14
29364G103	ENTERGY CORP COMMON STOCK USD.01							
		16,347.000	Local 68.335183	1,117,075.24	101.820000	1,664,451.54	547,376.30	0.08
			Base 68.335183	1,117,075.24	101.820000	1,664,451.54	547,376.30	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25							
		9,931.000	Local 110.188173	1,094,278.75	153.560000	1,525,004.36	430,725.61	0.07
			Base 110.188173	1,094,278.75	153.560000	1,525,004.36	430,725.61	0.07
29444U700	EQUINIX INC REIT USD.001							
		7,241.000	Local 307.192693	2,224,382.29	697.630000	5,051,538.83	2,827,156.54	0.24
			Base 307.192693	2,224,382.29	697.630000	5,051,538.83	2,827,156.54	0.24
29476L107	EQUITY RESIDENTIAL REIT USD.01							
		28,670.000	Local 46.839854	1,342,898.60	60.560000	1,736,255.20	393,356.60	0.08
			Base 46.839854	1,342,898.60	60.560000	1,736,255.20	393,356.60	0.08
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001							
		5,421.000	Local 186.439314	1,010,687.52	242.770000	1,316,056.17	305,368.65	0.06
			Base 186.439314	1,010,687.52	242.770000	1,316,056.17	305,368.65	0.06
30034W106	EVERGY INC COMMON STOCK							
		18,715.000	Local 54.317526	1,016,552.50	61.690000	1,154,528.35	137,975.85	0.05
			Base 54.317526	1,016,552.50	61.690000	1,154,528.35	137,975.85	0.05
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0							
		26,582.000	Local 36.392931	967,396.88	83.700000	2,224,913.40	1,257,516.52	0.10
			Base 36.392931	967,396.88	83.700000	2,224,913.40	1,257,516.52	0.10
30161N101	EXELON CORP COMMON STOCK							
		79,791.000	Local 41.261088	3,292,263.49	38.310000	3,056,793.21	-235,470.28	0.14
			Base 41.261088	3,292,263.49	38.310000	3,056,793.21	-235,470.28	0.14

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FUND: ATZ9



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30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001							
		11,473.000	Local 70.148444	804,813.10	79.480000	911,874.04	107,060.94	0.04
			Base 70.148444	804,813.10	79.480000	911,874.04	107,060.94	0.04
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		13,982.000	Local 43.497138	608,176.98	76.370000	1,067,805.34	459,628.36	0.05
			Base 43.497138	608,176.98	76.370000	1,067,805.34	459,628.36	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		10,636.000	Local 87.510275	930,759.28	96.750000	1,029,033.00	98,273.72	0.05
			Base 87.510275	930,759.28	96.750000	1,029,033.00	98,273.72	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
		347,541.000	Local 58.836850	20,448,217.75	45.470000	15,802,689.27	-4,645,528.48	0.74
			Base 58.836850	20,448,217.75	45.470000	15,802,689.27	-4,645,528.48	0.74
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
		11,019.000	Local 30.424381	335,246.25	46.200000	509,077.80	173,831.55	0.02
			Base 30.424381	335,246.25	46.200000	509,077.80	173,831.55	0.02
302491303	FMC CORP COMMON STOCK USD.1							
		10,644.000	Local 30.942694	329,354.03	98.410000	1,047,476.04	718,122.01	0.05
			Base 30.942694	329,354.03	98.410000	1,047,476.04	718,122.01	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		197,594.000	Local 76.497805	15,115,507.29	225.090000	44,476,433.46	29,360,926.17	2.08
			Base 76.497805	15,115,507.29	225.090000	44,476,433.46	29,360,926.17	2.08
311900104	FASTENAL CO COMMON STOCK USD.01							
		47,088.000	Local 16.519920	777,890.00	41.260000	1,942,850.88	1,164,960.88	0.09
			Base 16.519920	777,890.00	41.260000	1,942,850.88	1,164,960.88	0.09
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,763.000	Local 145.788584	840,179.61	79.910000	460,521.33	-379,658.28	0.02
			Base 145.788584	840,179.61	79.910000	460,521.33	-379,658.28	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1							
		19,709.000	Local 84.932719	1,673,938.96	130.560000	2,573,207.04	899,268.08	0.12
			Base 84.932719	1,673,938.96	130.560000	2,573,207.04	899,268.08	0.12

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Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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315616102	F5 NETWORKS INC COMMON STOCK							
		4,991.000	Local 127.878816	638,243.17	144.920000	723,295.72	85,052.55	0.03
			Base 127.878816	638,243.17	144.920000	723,295.72	85,052.55	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		50,464.000	Local 85.336569	4,306,424.62	138.830000	7,005,917.12	2,699,492.50	0.33
			Base 85.336569	4,306,424.62	138.830000	7,005,917.12	2,699,492.50	0.33
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		58,265.000	Local 24.200026	1,410,014.53	19.390000	1,129,758.35	-280,256.18	0.05
			Base 24.200026	1,410,014.53	19.390000	1,129,758.35	-280,256.18	0.05
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
		13,850.000	Local 87.655537	1,214,029.19	108.170000	1,498,154.50	284,125.31	0.07
			Base 87.655537	1,214,029.19	108.170000	1,498,154.50	284,125.31	0.07
337738108	FISERV INC COMMON STOCK USD.01							
		46,890.000	Local 43.957330	2,061,159.20	106.770000	5,006,445.30	2,945,286.10	0.23
			Base 43.957330	2,061,159.20	106.770000	5,006,445.30	2,945,286.10	0.23
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		44,361.000	Local 43.792050	1,942,659.11	42.260000	1,874,695.86	-67,963.25	0.09
			Base 43.792050	1,942,659.11	42.260000	1,874,695.86	-67,963.25	0.09
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		7,126.000	Local 211.440116	1,506,722.27	243.790000	1,737,247.54	230,525.27	0.08
			Base 211.440116	1,506,722.27	243.790000	1,737,247.54	230,525.27	0.08
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
		10,744.000	Local 25.579167	274,822.57	26.100000	280,418.40	5,595.83	0.01
			Base 25.579167	274,822.57	26.100000	280,418.40	5,595.83	0.01
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		320,280.000	Local 12.018200	3,849,189.25	5.710000	1,828,798.80	-2,020,390.45	0.09
			Base 12.018200	3,849,189.25	5.710000	1,828,798.80	-2,020,390.45	0.09
34959E109	FORTINET INC COMMON STOCK USD.001							
		11,662.000	Local 81.713808	952,946.43	139.200000	1,623,350.40	670,403.97	0.08
			Base 81.713808	952,946.43	139.200000	1,623,350.40	670,403.97	0.08

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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As of: May 31, 2020

View Date: June 9, 2020

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34959J108	FORTIVE CORP COMMON STOCK USD.01							
		24,266.000	Local 23.860284	578,993.65	60.980000	1,479,740.68	900,747.03	0.07
			Base 23.860284	578,993.65	60.980000	1,479,740.68	900,747.03	0.07
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01							
		11,417.000	Local 56.432702	644,292.16	60.960000	695,980.32	51,688.16	0.03
			Base 56.432702	644,292.16	60.960000	695,980.32	51,688.16	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01							
		29,106.000	Local 40.644186	1,182,989.69	29.170000	849,022.02	-333,967.67	0.04
			Base 40.644186	1,182,989.69	29.170000	849,022.02	-333,967.67	0.04
35137L204	FOX CORP CLASS B COMMON STOCK USD.01							
		13,345.000	Local 40.512212	540,635.47	28.780000	384,069.10	-156,566.37	0.02
			Base 40.512212	540,635.47	28.780000	384,069.10	-156,566.37	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1							
		22,913.000	Local 25.368387	581,265.86	18.870000	432,368.31	-148,897.55	0.02
			Base 25.368387	581,265.86	18.870000	432,368.31	-148,897.55	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1							
		119,392.000	Local 22.744327	2,715,490.68	9.070000	1,082,885.44	-1,632,605.24	0.05
			Base 22.744327	2,715,490.68	9.070000	1,082,885.44	-1,632,605.24	0.05
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0							
		15,314.000	Local 52.255957	800,247.73	94.280000	1,443,803.92	643,556.19	0.07
			Base 52.255957	800,247.73	94.280000	1,443,803.92	643,556.19	0.07
364760108	GAP INC/THE COMMON STOCK USD.05							
		17,470.000	Local 26.257838	458,724.43	8.900000	155,483.00	-303,241.43	0.01
			Base 26.257838	458,724.43	8.900000	155,483.00	-303,241.43	0.01
366651107	GARTNER INC COMMON STOCK USD.0005							
		7,342.000	Local 110.209503	809,158.17	121.700000	893,521.40	84,363.23	0.04
			Base 110.209503	809,158.17	121.700000	893,521.40	84,363.23	0.04
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0							
		19,255.000	Local 67.210991	1,294,147.63	146.830000	2,827,211.65	1,533,064.02	0.13
			Base 67.210991	1,294,147.63	146.830000	2,827,211.65	1,533,064.02	0.13

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369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06	717,047.000	Local 29.559676	21,195,677.16	6.570000	4,710,998.79	-16,484,678.37	0.22
			Base 29.559676	21,195,677.16	6.570000	4,710,998.79	-16,484,678.37	0.22
370334104	GENERAL MILLS INC COMMON STOCK USD.1	49,622.000	Local 31.750994	1,575,547.80	63.040000	3,128,170.88	1,552,623.08	0.15
			Base 31.750994	1,575,547.80	63.040000	3,128,170.88	1,552,623.08	0.15
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01	103,230.000	Local 34.834147	3,595,928.96	25.880000	2,671,592.40	-924,336.56	0.12
			Base 34.834147	3,595,928.96	25.880000	2,671,592.40	-924,336.56	0.12
372460105	GENUINE PARTS CO COMMON STOCK USD1.0	11,923.000	Local 45.017766	536,746.82	83.410000	994,497.43	457,750.61	0.05
			Base 45.017766	536,746.82	83.410000	994,497.43	457,750.61	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001	103,872.000	Local 25.011188	2,597,962.17	77.830000	8,084,357.76	5,486,395.59	0.38
			Base 25.011188	2,597,962.17	77.830000	8,084,357.76	5,486,395.59	0.38
37940X102	GLOBAL PAYMENTS INC COMMON STOCK	24,660.000	Local 108.833378	2,683,831.09	179.490000	4,426,223.40	1,742,392.31	0.21
			Base 108.833378	2,683,831.09	179.490000	4,426,223.40	1,742,392.31	0.21
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0	8,176.000	Local 24.210055	197,941.41	77.020000	629,715.52	431,774.11	0.03
			Base 24.210055	197,941.41	77.020000	629,715.52	431,774.11	0.03
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	26,174.000	Local 122.708231	3,211,765.23	196.490000	5,142,929.26	1,931,164.03	0.24
			Base 122.708231	3,211,765.23	196.490000	5,142,929.26	1,931,164.03	0.24
384802104	WW GRAINGER INC COMMON STOCK USD.5	3,583.000	Local 107.242702	384,250.60	309.620000	1,109,368.46	725,117.86	0.05
			Base 107.242702	384,250.60	309.620000	1,109,368.46	725,117.86	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01	21,713.000	Local 75.046588	1,629,486.56	106.900000	2,321,119.70	691,633.14	0.11
			Base 75.046588	1,629,486.56	106.900000	2,321,119.70	691,633.14	0.11

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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40434L105	HP INC COMMON STOCK USD.01	121,740.000	Local 15.550150	1,893,075.22	15.140000	1,843,143.60	-49,931.62	0.09
			Base 15.550150	1,893,075.22	15.140000	1,843,143.60	-49,931.62	0.09
406216101	HALLIBURTON CO COMMON STOCK USD2.5	72,130.000	Local 30.965759	2,233,560.21	11.750000	847,527.50	-1,386,032.71	0.04
			Base 30.965759	2,233,560.21	11.750000	847,527.50	-1,386,032.71	0.04
410345102	HANESBRANDS INC COMMON STOCK USD.01	29,727.000	Local 31.919278	948,864.38	9.860000	293,108.22	-655,756.16	0.01
			Base 31.919278	948,864.38	9.860000	293,108.22	-655,756.16	0.01
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01	12,662.000	Local 41.819900	529,523.57	21.340000	270,207.08	-259,316.49	0.01
			Base 41.819900	529,523.57	21.340000	270,207.08	-259,316.49	0.01
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	29,599.000	Local 44.014785	1,302,793.61	38.290000	1,133,345.71	-169,447.90	0.05
			Base 44.014785	1,302,793.61	38.290000	1,133,345.71	-169,447.90	0.05
418056107	HASBRO INC COMMON STOCK USD.5	10,449.000	Local 42.941606	448,696.84	73.510000	768,105.99	319,409.15	0.04
			Base 42.941606	448,696.84	73.510000	768,105.99	319,409.15	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0	40,637.000	Local 35.111594	1,426,829.85	24.640000	1,001,295.68	-425,534.17	0.05
			Base 35.111594	1,426,829.85	24.640000	1,001,295.68	-425,534.17	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1	9,214.000	Local 45.815296	422,142.14	20.130000	185,477.82	-236,664.32	0.01
			Base 45.815296	422,142.14	20.130000	185,477.82	-236,664.32	0.01
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	6,317.000	Local 126.752180	800,693.52	180.860000	1,142,492.62	341,799.10	0.05
			Base 126.752180	800,693.52	180.860000	1,142,492.62	341,799.10	0.05
427866108	HERSHEY CO/THE COMMON STOCK USD1.0	12,177.000	Local 59.031541	718,827.07	135.680000	1,652,175.36	933,348.29	0.08
			Base 59.031541	718,827.07	135.680000	1,652,175.36	933,348.29	0.08

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Holdings

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42809H107	HESS CORP COMMON STOCK USD1.0							
		21,238.000	Local 51.636262	1,096,650.94	47.470000	1,008,167.86	-88,483.08	0.05
			Base 51.636262	1,096,650.94	47.470000	1,008,167.86	-88,483.08	0.05
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
		106,343.000	Local 10.786876	1,147,108.79	9.710000	1,032,590.53	-114,518.26	0.05
			Base 10.786876	1,147,108.79	9.710000	1,032,590.53	-114,518.26	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		23,166.000	Local 70.741425	1,638,795.84	79.310000	1,837,295.46	198,499.62	0.09
			Base 70.741425	1,638,795.84	79.310000	1,837,295.46	198,499.62	0.09
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
		12,187.000	Local 68.356543	833,061.19	31.450000	383,281.15	-449,780.04	0.02
			Base 68.356543	833,061.19	31.450000	383,281.15	-449,780.04	0.02
436440101	HOLOGIC INC COMMON STOCK USD.01							
		22,020.000	Local 35.760038	787,436.04	53.000000	1,167,060.00	379,623.96	0.05
			Base 35.760038	787,436.04	53.000000	1,167,060.00	379,623.96	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		89,623.000	Local 54.574764	4,891,154.07	248.480000	22,269,523.04	17,378,368.97	1.04
			Base 54.574764	4,891,154.07	248.480000	22,269,523.04	17,378,368.97	1.04
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		58,669.000	Local 52.644560	3,088,603.71	145.850000	8,556,873.65	5,468,269.94	0.40
			Base 52.644560	3,088,603.71	145.850000	8,556,873.65	5,468,269.94	0.40
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		22,830.000	Local 14.482420	330,633.64	48.830000	1,114,788.90	784,155.26	0.05
			Base 14.482420	330,633.64	48.830000	1,114,788.90	784,155.26	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		58,882.000	Local 18.433419	1,085,396.58	11.940000	703,051.08	-382,345.50	0.03
			Base 18.433419	1,085,396.58	11.940000	703,051.08	-382,345.50	0.03
443201108	HOWMET AEROSPACE INC COMMON STOCK							
		31,829.000	Local 33.567489	1,068,419.61	13.080000	416,323.32	-652,096.29	0.02
			Base 33.567489	1,068,419.61	13.080000	416,323.32	-652,096.29	0.02

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444859102	HUMANA INC COMMON STOCK USD.166							
		10,885.000	Local 65.292805	710,712.18	410.650000	4,469,925.25	3,759,213.07	0.21
			Base 65.292805	710,712.18	410.650000	4,469,925.25	3,759,213.07	0.21
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		7,005.000	Local 84.188765	589,742.30	119.670000	838,288.35	248,546.05	0.04
			Base 84.188765	589,742.30	119.670000	838,288.35	248,546.05	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01							
		84,792.000	Local 10.293998	872,848.66	8.890000	753,800.88	-119,047.78	0.04
			Base 10.293998	872,848.66	8.890000	753,800.88	-119,047.78	0.04
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01							
		3,356.000	Local 226.187929	759,086.69	199.890000	670,830.84	-88,255.85	0.03
			Base 226.187929	759,086.69	199.890000	670,830.84	-88,255.85	0.03
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
		2,918.000	Local 232.264140	677,746.76	155.400000	453,457.20	-224,289.56	0.02
			Base 232.264140	677,746.76	155.400000	453,457.20	-224,289.56	0.02
45167R104	IDEX CORP COMMON STOCK USD.01							
		6,243.000	Local 159.592846	996,338.14	159.370000	994,946.91	-1,391.23	0.05
			Base 159.592846	996,338.14	159.370000	994,946.91	-1,391.23	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1							
		7,043.000	Local 125.302593	882,506.16	308.880000	2,175,441.84	1,292,935.68	0.10
			Base 125.302593	882,506.16	308.880000	2,175,441.84	1,292,935.68	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01							
		24,013.000	Local 52.221113	1,253,985.58	172.460000	4,141,281.98	2,887,296.40	0.19
			Base 52.221113	1,253,985.58	172.460000	4,141,281.98	2,887,296.40	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01							
		12,078.000	Local 188.638676	2,278,377.93	363.050000	4,384,917.90	2,106,539.97	0.20
			Base 188.638676	2,278,377.93	363.050000	4,384,917.90	2,106,539.97	0.20
45337C102	INCYTE CORP COMMON STOCK USD.001							
		14,680.000	Local 127.131907	1,866,296.39	101.910000	1,496,038.80	-370,257.59	0.07
			Base 127.131907	1,866,296.39	101.910000	1,496,038.80	-370,257.59	0.07

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01							
		28,422.000	Local 16.820155	478,062.45	28.200000	801,500.40	323,437.95	0.04
			Base 16.820155	478,062.45	28.200000	801,500.40	323,437.95	0.04
458140100	INTEL CORP COMMON STOCK USD.001							
		357,146.000	Local 30.350917	10,839,708.64	62.930000	22,475,197.78	11,635,489.14	1.05
			Base 30.350917	10,839,708.64	62.930000	22,475,197.78	11,635,489.14	1.05
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		45,763.000	Local 32.818324	1,501,864.95	97.250000	4,450,451.75	2,948,586.80	0.21
			Base 32.818324	1,501,864.95	97.250000	4,450,451.75	2,948,586.80	0.21
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		72,695.000	Local 119.579304	8,692,817.52	124.900000	9,079,605.50	386,787.98	0.42
			Base 119.579304	8,692,817.52	124.900000	9,079,605.50	386,787.98	0.42
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		8,767.000	Local 74.566688	653,726.15	133.190000	1,167,676.73	513,950.58	0.05
			Base 74.566688	653,726.15	133.190000	1,167,676.73	513,950.58	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		32,223.000	Local 34.785416	1,120,890.45	34.050000	1,097,193.15	-23,697.30	0.05
			Base 34.785416	1,120,890.45	34.050000	1,097,193.15	-23,697.30	0.05
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		31,834.000	Local 17.775305	565,859.05	17.110000	544,679.74	-21,179.31	0.03
			Base 17.775305	565,859.05	17.110000	544,679.74	-21,179.31	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
		21,369.000	Local 66.575393	1,422,649.58	290.320000	6,203,848.08	4,781,198.50	0.29
			Base 66.575393	1,422,649.58	290.320000	6,203,848.08	4,781,198.50	0.29
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		9,489.000	Local 163.922332	1,555,459.01	580.030000	5,503,904.67	3,948,445.66	0.26
			Base 163.922332	1,555,459.01	580.030000	5,503,904.67	3,948,445.66	0.26
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		14,817.000	Local 105.905647	1,569,203.97	149.520000	2,215,437.84	646,233.87	0.10
			Base 105.905647	1,569,203.97	149.520000	2,215,437.84	646,233.87	0.10

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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46284V101	IRON MOUNTAIN INC REIT USD.01								
		23,575.000	Local	30.790879	725,894.97	25.760000	607,292.00	-118,602.97	0.03
			Base	30.790879	725,894.97	25.760000	607,292.00	-118,602.97	0.03
464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF								
		46,700.000	Local	322.820520	15,075,718.27	305.180000	14,251,906.00	-823,812.27	0.67
			Base	322.820520	15,075,718.27	305.180000	14,251,906.00	-823,812.27	0.67
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		257,656.000	Local	45.349742	11,684,633.02	97.310000	25,072,505.36	13,387,872.34	1.17
			Base	45.349742	11,684,633.02	97.310000	25,072,505.36	13,387,872.34	1.17
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		11,125.000	Local	77.386040	860,919.70	84.020000	934,722.50	73,802.80	0.04
			Base	77.386040	860,919.70	84.020000	934,722.50	73,802.80	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		216,113.000	Local	66.492400	14,369,872.02	148.750000	32,146,808.75	17,776,936.73	1.50
			Base	66.492400	14,369,872.02	148.750000	32,146,808.75	17,776,936.73	1.50
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		27,480.000	Local	20.366538	559,672.46	24.260000	666,664.80	106,992.34	0.03
			Base	20.366538	559,672.46	24.260000	666,664.80	106,992.34	0.03
482480100	KLA CORP COMMON STOCK USD.001								
		12,955.000	Local	55.116974	714,040.40	175.960000	2,279,561.80	1,565,521.40	0.11
			Base	55.116974	714,040.40	175.960000	2,279,561.80	1,565,521.40	0.11
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		8,138.000	Local	112.696224	917,121.87	150.520000	1,224,931.76	307,809.89	0.06
			Base	112.696224	917,121.87	150.520000	1,224,931.76	307,809.89	0.06
487836108	KELLOGG CO COMMON STOCK USD.25								
		20,447.000	Local	46.926487	959,505.88	65.310000	1,335,393.57	375,887.69	0.06
			Base	46.926487	959,505.88	65.310000	1,335,393.57	375,887.69	0.06
493267108	KEYCORP COMMON STOCK USD1.0								
		80,868.000	Local	13.359695	1,080,371.83	11.850000	958,285.80	-122,086.03	0.04
			Base	13.359695	1,080,371.83	11.850000	958,285.80	-122,086.03	0.04

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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As of: May 31, 2020

View Date: June 9, 2020

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49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
	15,401.000	Local	60.583417	933,045.20	108.130000	1,665,310.13	732,264.93	0.08	
		Base	60.583417	933,045.20	108.130000	1,665,310.13	732,264.93	0.08	
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
	28,147.000	Local	65.975779	1,857,020.24	141.440000	3,981,111.68	2,124,091.44	0.19	
		Base	65.975779	1,857,020.24	141.440000	3,981,111.68	2,124,091.44	0.19	
49446R109	KIMCO REALTY CORP REIT USD.01								
	34,666.000	Local	23.085720	800,289.58	11.110000	385,139.26	-415,150.32	0.02	
		Base	23.085720	800,289.58	11.110000	385,139.26	-415,150.32	0.02	
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
	160,029.000	Local	33.838328	5,415,113.77	15.800000	2,528,458.20	-2,886,655.57	0.12	
		Base	33.838328	5,415,113.77	15.800000	2,528,458.20	-2,886,655.57	0.12	
500255104	KOHL'S CORP COMMON STOCK USD.01								
	12,855.000	Local	49.619082	637,853.30	19.220000	247,073.10	-390,780.20	0.01	
		Base	49.619082	637,853.30	19.220000	247,073.10	-390,780.20	0.01	
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
	51,133.000	Local	31.890914	1,630,678.09	30.470000	1,558,022.51	-72,655.58	0.07	
		Base	31.890914	1,630,678.09	30.470000	1,558,022.51	-72,655.58	0.07	
501044101	KROGER CO COMMON STOCK USD1.0								
	65,846.000	Local	15.044096	990,593.56	32.620000	2,147,896.52	1,157,302.96	0.10	
		Base	15.044096	990,593.56	32.620000	2,147,896.52	1,157,302.96	0.10	
501797104	L BRANDS INC COMMON STOCK USD.5								
	19,067.000	Local	30.176994	575,384.75	16.190000	308,694.73	-266,690.02	0.01	
		Base	30.176994	575,384.75	16.190000	308,694.73	-266,690.02	0.01	
501889208	LKQ CORP COMMON STOCK USD.01								
	25,161.000	Local	31.010472	780,254.48	27.460000	690,921.06	-89,333.42	0.03	
		Base	31.010472	780,254.48	27.460000	690,921.06	-89,333.42	0.03	
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
	18,185.000	Local	67.928019	1,235,271.03	199.450000	3,626,998.25	2,391,727.22	0.17	
		Base	67.928019	1,235,271.03	199.450000	3,626,998.25	2,391,727.22	0.17	

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

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View Date: June 9, 2020

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50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
		7,966.000	Local 78.225109	623,141.22	175.320000	1,396,599.12	773,457.90	0.07
			Base 78.225109	623,141.22	175.320000	1,396,599.12	773,457.90	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		11,911.000	Local 56.418558	672,001.44	273.670000	3,259,683.37	2,587,681.93	0.15
			Base 56.418558	672,001.44	273.670000	3,259,683.37	2,587,681.93	0.15
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		11,994.000	Local 76.005101	911,605.18	60.060000	720,359.64	-191,245.54	0.03
			Base 76.005101	911,605.18	60.060000	720,359.64	-191,245.54	0.03
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
		27,757.000	Local 55.256687	1,533,759.87	47.940000	1,330,670.58	-203,089.29	0.06
			Base 55.256687	1,533,759.87	47.940000	1,330,670.58	-203,089.29	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		18,281.000	Local 47.618456	870,513.00	197.470000	3,609,949.07	2,739,436.07	0.17
			Base 47.618456	870,513.00	197.470000	3,609,949.07	2,739,436.07	0.17
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
		10,812.000	Local 24.366127	263,446.57	30.590000	330,739.08	67,292.51	0.02
			Base 24.366127	263,446.57	30.590000	330,739.08	67,292.51	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		10,925.000	Local 84.516027	923,337.60	105.290000	1,150,293.25	226,955.65	0.05
			Base 84.516027	923,337.60	105.290000	1,150,293.25	226,955.65	0.05
526057104	LENNAR CORP A COMMON STOCK USD.1							
		22,979.000	Local 51.863090	1,191,761.95	60.460000	1,389,310.34	197,548.39	0.06
			Base 51.863090	1,191,761.95	60.460000	1,389,310.34	197,548.39	0.06
532457108	ELI LILLY + CO COMMON STOCK							
		69,424.000	Local 63.669022	4,420,158.19	152.950000	10,618,400.80	6,198,242.61	0.50
			Base 63.669022	4,420,158.19	152.950000	10,618,400.80	6,198,242.61	0.50
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		16,297.000	Local 39.654955	646,256.80	37.930000	618,145.21	-28,111.59	0.03
			Base 39.654955	646,256.80	37.930000	618,145.21	-28,111.59	0.03

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FUND: ATZ9



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538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		11,577.000	Local 70.210558	812,827.63	49.160000	569,125.32	-243,702.31	0.03
			Base 70.210558	812,827.63	49.160000	569,125.32	-243,702.31	0.03
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		20,392.000	Local 93.618585	1,909,070.18	388.440000	7,921,068.48	6,011,998.30	0.37
			Base 93.618585	1,909,070.18	388.440000	7,921,068.48	6,011,998.30	0.37
540424108	LOEWS CORP COMMON STOCK USD.01							
		20,989.000	Local 30.419732	638,479.76	33.240000	697,674.36	59,194.60	0.03
			Base 30.419732	638,479.76	33.240000	697,674.36	59,194.60	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
		62,992.000	Local 28.870265	1,818,595.71	130.350000	8,211,007.20	6,392,411.49	0.38
			Base 28.870265	1,818,595.71	130.350000	8,211,007.20	6,392,411.49	0.38
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		10,843.000	Local 100.746723	1,092,396.72	105.660000	1,145,671.38	53,274.66	0.05
			Base 100.746723	1,092,396.72	105.660000	1,145,671.38	53,274.66	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		42,282.000	Local 31.663843	1,338,810.62	17.180000	726,404.76	-612,405.86	0.03
			Base 31.663843	1,338,810.62	17.180000	726,404.76	-612,405.86	0.03
55354G100	MSCI INC COMMON STOCK USD.01							
		6,949.000	Local 157.365477	1,093,532.70	328.850000	2,285,178.65	1,191,645.95	0.11
			Base 157.365477	1,093,532.70	328.850000	2,285,178.65	1,191,645.95	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		65,676.000	Local 17.048046	1,119,647.48	5.340000	350,709.84	-768,937.64	0.02
			Base 17.048046	1,119,647.48	5.340000	350,709.84	-768,937.64	0.02
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		73,820.000	Local 32.385213	2,390,676.43	35.140000	2,594,034.80	203,358.37	0.12
			Base 32.385213	2,390,676.43	35.140000	2,594,034.80	203,358.37	0.12
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		3,117.000	Local 327.453587	1,020,672.83	508.590000	1,585,275.03	564,602.20	0.07
			Base 327.453587	1,020,672.83	508.590000	1,585,275.03	564,602.20	0.07

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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View Date: June 9, 2020

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571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0	41,435.000	Local 42.031661	1,741,581.89	105.920000	4,388,795.20	2,647,213.31	0.20
			Base 42.031661	1,741,581.89	105.920000	4,388,795.20	2,647,213.31	0.20
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	22,282.000	Local 41.220926	918,484.68	88.500000	1,971,957.00	1,053,472.32	0.09
			Base 41.220926	918,484.68	88.500000	1,971,957.00	1,053,472.32	0.09
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	5,131.000	Local 140.219714	719,467.35	192.090000	985,613.79	266,146.44	0.05
			Base 140.219714	719,467.35	192.090000	985,613.79	266,146.44	0.05
574599106	MASCO CORP COMMON STOCK USD1.0	23,331.000	Local 20.797781	485,233.04	46.650000	1,088,391.15	603,158.11	0.05
			Base 20.797781	485,233.04	46.650000	1,088,391.15	603,158.11	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001	72,843.000	Local 43.218241	3,148,146.34	300.890000	21,917,730.27	18,769,583.93	1.02
			Base 43.218241	3,148,146.34	300.890000	21,917,730.27	18,769,583.93	1.02
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001	22,218.000	Local 55.624333	1,235,861.44	57.680000	1,281,534.24	45,672.80	0.06
			Base 55.624333	1,235,861.44	57.680000	1,281,534.24	45,672.80	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK	10,144.000	Local 50.990478	517,247.41	175.160000	1,776,823.04	1,259,575.63	0.08
			Base 50.990478	517,247.41	175.160000	1,776,823.04	1,259,575.63	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01	61,834.000	Local 57.928641	3,581,959.58	186.320000	11,520,910.88	7,938,951.30	0.54
			Base 57.928641	3,581,959.58	186.320000	11,520,910.88	7,938,951.30	0.54
58155Q103	MCKESSON CORP W/D COMMON STOCK USD.01	13,260.000	Local 65.338833	866,392.92	158.670000	2,103,964.20	1,237,571.28	0.10
			Base 65.338833	866,392.92	158.670000	2,103,964.20	1,237,571.28	0.10
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5	209,032.000	Local 47.958714	10,024,905.87	80.720000	16,873,063.04	6,848,157.17	0.79
			Base 47.958714	10,024,905.87	80.720000	16,873,063.04	6,848,157.17	0.79

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ST OF AZ POOL 201 LARGE CAP

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FUND: ATZ9



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View Date: June 9, 2020

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59156R108	METLIFE INC COMMON STOCK USD.01							
		64,198.000	Local 36.045899	2,314,074.65	36.010000	2,311,769.98	-2,304.67	0.11
			Base 36.045899	2,314,074.65	36.010000	2,311,769.98	-2,304.67	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
		2,000.000	Local 424.118020	848,236.04	795.000000	1,590,000.00	741,763.96	0.07
			Base 424.118020	848,236.04	795.000000	1,590,000.00	741,763.96	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		626,413.000	Local 42.552299	26,655,313.55	183.250000	114,790,182.25	88,134,868.70	5.36
			Base 42.552299	26,655,313.55	183.250000	114,790,182.25	88,134,868.70	5.36
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		19,623.000	Local 41.811740	820,471.78	96.020000	1,884,200.46	1,063,728.68	0.09
			Base 41.811740	820,471.78	96.020000	1,884,200.46	1,063,728.68	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		90,892.000	Local 21.106948	1,918,452.75	47.910000	4,354,635.72	2,436,182.97	0.20
			Base 21.106948	1,918,452.75	47.910000	4,354,635.72	2,436,182.97	0.20
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		9,365.000	Local 91.225249	854,324.46	116.360000	1,089,711.40	235,386.94	0.05
			Base 91.225249	854,324.46	116.360000	1,089,711.40	235,386.94	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		4,878.000	Local 82.831080	404,050.01	93.200000	454,629.60	50,579.59	0.02
			Base 82.831080	404,050.01	93.200000	454,629.60	50,579.59	0.02
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		15,424.000	Local 51.632534	796,380.20	37.960000	585,495.04	-210,885.16	0.03
			Base 51.632534	796,380.20	37.960000	585,495.04	-210,885.16	0.03
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		118,189.000	Local 19.592039	2,315,563.53	52.120000	6,160,010.68	3,844,447.15	0.29
			Base 19.592039	2,315,563.53	52.120000	6,160,010.68	3,844,447.15	0.29
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		31,343.000	Local 29.737520	932,063.08	71.910000	2,253,875.13	1,321,812.05	0.11
			Base 29.737520	932,063.08	71.910000	2,253,875.13	1,321,812.05	0.11

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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615369105	MOODY S CORP COMMON STOCK USD.01	13,331.000	Local 45.062013	600,721.70	267.410000	3,564,842.71	2,964,121.01	0.17
			Base 45.062013	600,721.70	267.410000	3,564,842.71	2,964,121.01	0.17
617446448	MORGAN STANLEY COMMON STOCK USD.01	95,642.000	Local 36.651896	3,505,460.60	44.200000	4,227,376.40	721,915.80	0.20
			Base 36.651896	3,505,460.60	44.200000	4,227,376.40	721,915.80	0.20
61945C103	MOSAIC CO/THE COMMON STOCK USD.01	28,707.000	Local 46.805058	1,343,632.79	12.090000	347,067.63	-996,565.16	0.02
			Base 46.805058	1,343,632.79	12.090000	347,067.63	-996,565.16	0.02
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	14,067.000	Local 81.945334	1,152,725.01	135.330000	1,903,687.11	750,962.10	0.09
			Base 81.945334	1,152,725.01	135.330000	1,903,687.11	750,962.10	0.09
629377508	NRG ENERGY INC COMMON STOCK USD.01	20,657.000	Local 24.662785	509,459.15	36.050000	744,684.85	235,225.70	0.03
			Base 24.662785	509,459.15	36.050000	744,684.85	235,225.70	0.03
62944T105	NVR INC COMMON STOCK USD.01	286.000	Local 3,612.952238	1,033,304.34	3,221.610000	921,380.46	-111,923.88	0.04
			Base 3,612.952238	1,033,304.34	3,221.610000	921,380.46	-111,923.88	0.04
631103108	NASDAQ INC COMMON STOCK USD.01	9,420.000	Local 37.261593	351,004.21	118.460000	1,115,893.20	764,888.99	0.05
			Base 37.261593	351,004.21	118.460000	1,115,893.20	764,888.99	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	31,678.000	Local 44.417748	1,407,065.42	12.470000	395,024.66	-1,012,040.76	0.02
			Base 44.417748	1,407,065.42	12.470000	395,024.66	-1,012,040.76	0.02
64110D104	NETAPP INC COMMON STOCK USD.001	18,738.000	Local 35.860596	671,955.85	44.540000	834,590.52	162,634.67	0.04
			Base 35.860596	671,955.85	44.540000	834,590.52	162,634.67	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001	35,982.000	Local 62.872667	2,262,284.32	419.730000	15,102,724.86	12,840,440.54	0.71
			Base 62.872667	2,262,284.32	419.730000	15,102,724.86	12,840,440.54	0.71

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ST OF AZ POOL 201 LARGE CAP

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651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		31,286.000	Local 32.968517	1,031,453.02	13.150000	411,410.90	-620,042.12	0.02
			Base 32.968517	1,031,453.02	13.150000	411,410.90	-620,042.12	0.02
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		67,300.000	Local 36.521208	2,457,877.29	58.470000	3,935,031.00	1,477,153.71	0.18
			Base 36.521208	2,457,877.29	58.470000	3,935,031.00	1,477,153.71	0.18
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		31,930.000	Local 11.981456	382,567.89	12.250000	391,142.50	8,574.61	0.02
			Base 11.981456	382,567.89	12.250000	391,142.50	8,574.61	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK							
		9,998.000	Local 12.856853	128,542.82	12.260000	122,575.48	-5,967.34	0.01
			Base 12.856853	128,542.82	12.260000	122,575.48	-5,967.34	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01							
		40,154.000	Local 74.559050	2,993,844.09	255.560000	10,261,756.24	7,267,912.15	0.48
			Base 74.559050	2,993,844.09	255.560000	10,261,756.24	7,267,912.15	0.48
654106103	NIKE INC CL B COMMON STOCK							
		102,324.000	Local 19.676606	2,013,389.00	98.580000	10,087,099.92	8,073,710.92	0.47
			Base 19.676606	2,013,389.00	98.580000	10,087,099.92	8,073,710.92	0.47
65473P105	NISOURCE INC COMMON STOCK USD.01							
		30,696.000	Local 12.276956	376,853.44	23.830000	731,485.68	354,632.24	0.03
			Base 12.276956	376,853.44	23.830000	731,485.68	354,632.24	0.03
655044105	NOBLE ENERGY INC COMMON STOCK USD.01							
		39,309.000	Local 38.429814	1,510,637.55	8.730000	343,167.57	-1,167,469.98	0.02
			Base 38.429814	1,510,637.55	8.730000	343,167.57	-1,167,469.98	0.02
655664100	NORDSTROM INC COMMON STOCK							
		8,806.000	Local 29.354310	258,494.05	16.130000	142,040.78	-116,453.27	0.01
			Base 29.354310	258,494.05	16.130000	142,040.78	-116,453.27	0.01
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0							
		21,416.000	Local 48.652327	1,041,938.24	178.290000	3,818,258.64	2,776,320.40	0.18
			Base 48.652327	1,041,938.24	178.290000	3,818,258.64	2,776,320.40	0.18

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Holdings

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FUND: ATZ9



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View Date: June 9, 2020

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665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667							
		17,396.000	Local 61.245825	1,065,432.38	79.010000	1,374,457.96	309,025.58	0.06
			Base 61.245825	1,065,432.38	79.010000	1,374,457.96	309,025.58	0.06
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0							
		12,861.000	Local 71.692394	922,035.88	335.200000	4,311,007.20	3,388,971.32	0.20
			Base 71.692394	922,035.88	335.200000	4,311,007.20	3,388,971.32	0.20
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01							
		47,100.000	Local 27.962351	1,317,026.75	22.780000	1,072,938.00	-244,088.75	0.05
			Base 27.962351	1,317,026.75	22.780000	1,072,938.00	-244,088.75	0.05
670346105	NUCOR CORP COMMON STOCK USD.4							
		24,907.000	Local 35.541107	885,222.35	42.260000	1,052,569.82	167,347.47	0.05
			Base 35.541107	885,222.35	42.260000	1,052,569.82	167,347.47	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		50,250.000	Local 51.585126	2,592,152.57	355.020000	17,839,755.00	15,247,602.43	0.83
			Base 51.585126	2,592,152.57	355.020000	17,839,755.00	15,247,602.43	0.83
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		6,211.000	Local 65.306885	405,621.06	417.240000	2,591,477.64	2,185,856.58	0.12
			Base 65.306885	405,621.06	417.240000	2,591,477.64	2,185,856.58	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		73,344.000	Local 44.151371	3,238,238.17	12.950000	949,804.80	-2,288,433.37	0.04
			Base 44.151371	3,238,238.17	12.950000	949,804.80	-2,288,433.37	0.04
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		7,871.000	Local 124.582648	980,590.02	171.090000	1,346,649.39	366,059.37	0.06
			Base 124.582648	980,590.02	171.090000	1,346,649.39	366,059.37	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		17,873.000	Local 44.112583	788,424.19	54.790000	979,261.67	190,837.48	0.05
			Base 44.112583	788,424.19	54.790000	979,261.67	190,837.48	0.05
682680103	ONEOK INC COMMON STOCK USD.01							
		33,925.000	Local 39.261340	1,331,940.95	36.690000	1,244,708.25	-87,232.70	0.06
			Base 39.261340	1,331,940.95	36.690000	1,244,708.25	-87,232.70	0.06

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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68389X105	ORACLE CORP COMMON STOCK USD.01							
		177,906.000	Local 23.543801	4,188,583.54	53.770000	9,566,005.62	5,377,422.08	0.45
			Base 23.543801	4,188,583.54	53.770000	9,566,005.62	5,377,422.08	0.45
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01							
		33,305.000	Local 34.113220	1,136,140.78	52.650000	1,753,508.25	617,367.47	0.08
			Base 34.113220	1,136,140.78	52.650000	1,753,508.25	617,367.47	0.08
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		35,978.000	Local 81.874738	2,945,689.31	114.040000	4,102,931.12	1,157,241.81	0.19
			Base 81.874738	2,945,689.31	114.040000	4,102,931.12	1,157,241.81	0.19
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		19,416.000	Local 40.666885	789,588.23	101.670000	1,974,024.72	1,184,436.49	0.09
			Base 40.666885	789,588.23	101.670000	1,974,024.72	1,184,436.49	0.09
69351T106	PPL CORP COMMON STOCK USD.01							
		63,064.000	Local 26.721107	1,685,139.87	27.940000	1,762,008.16	76,868.29	0.08
			Base 26.721107	1,685,139.87	27.940000	1,762,008.16	76,868.29	0.08
693656100	PVH CORP COMMON STOCK USD1.0							
		6,089.000	Local 115.948640	706,011.27	45.470000	276,866.83	-429,144.44	0.01
			Base 115.948640	706,011.27	45.470000	276,866.83	-429,144.44	0.01
693718108	PACCAR INC COMMON STOCK USD1.0							
		28,410.000	Local 33.205794	943,376.60	73.860000	2,098,362.60	1,154,986.00	0.10
			Base 33.205794	943,376.60	73.860000	2,098,362.60	1,154,986.00	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01							
		7,780.000	Local 108.786929	846,362.31	101.410000	788,969.80	-57,392.51	0.04
			Base 108.786929	846,362.31	101.410000	788,969.80	-57,392.51	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5							
		10,548.000	Local 57.965555	611,420.67	179.970000	1,898,323.56	1,286,902.89	0.09
			Base 57.965555	611,420.67	179.970000	1,898,323.56	1,286,902.89	0.09
704326107	PAYCHEX INC COMMON STOCK USD.01							
		26,163.000	Local 36.311242	950,011.02	72.280000	1,891,061.64	941,050.62	0.09
			Base 36.311242	950,011.02	72.280000	1,891,061.64	941,050.62	0.09

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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View Date: June 9, 2020

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70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
		4,030.000	Local 313.442667	1,263,173.95	297.230000	1,197,836.90	-65,337.05	0.06
			Base 313.442667	1,263,173.95	297.230000	1,197,836.90	-65,337.05	0.06
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001							
		96,404.000	Local 28.343716	2,732,447.63	155.010000	14,943,584.04	12,211,136.41	0.70
			Base 28.343716	2,732,447.63	155.010000	14,943,584.04	12,211,136.41	0.70
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01							
		36,496.000	Local 16.303089	594,997.53	11.450000	417,879.20	-177,118.33	0.02
			Base 16.303089	594,997.53	11.450000	417,879.20	-177,118.33	0.02
713448108	PEPSICO INC COMMON STOCK USD.017							
		114,487.000	Local 59.262011	6,784,729.81	131.550000	15,060,764.85	8,276,035.04	0.70
			Base 59.262011	6,784,729.81	131.550000	15,060,764.85	8,276,035.04	0.70
714046109	PERKINELMER INC COMMON STOCK USD1.0							
		9,122.000	Local 31.987259	291,787.78	100.470000	916,487.34	624,699.56	0.04
			Base 31.987259	291,787.78	100.470000	916,487.34	624,699.56	0.04
717081103	PFIZER INC COMMON STOCK USD.05							
		454,488.000	Local 28.757696	13,070,027.76	38.190000	17,356,896.72	4,286,868.96	0.81
			Base 28.757696	13,070,027.76	38.190000	17,356,896.72	4,286,868.96	0.81
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		127,687.000	Local 43.621009	5,569,835.80	73.360000	9,367,118.32	3,797,282.52	0.44
			Base 43.621009	5,569,835.80	73.360000	9,367,118.32	3,797,282.52	0.44
718546104	PHILLIPS 66 COMMON STOCK							
		36,497.000	Local 36.883401	1,346,133.47	78.260000	2,856,255.22	1,510,121.75	0.13
			Base 36.883401	1,346,133.47	78.260000	2,856,255.22	1,510,121.75	0.13
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		9,224.000	Local 46.626596	430,083.72	77.900000	718,549.60	288,465.88	0.03
			Base 46.626596	430,083.72	77.900000	718,549.60	288,465.88	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		13,600.000	Local 93.158030	1,266,949.21	91.600000	1,245,760.00	-21,189.21	0.06
			Base 93.158030	1,266,949.21	91.600000	1,245,760.00	-21,189.21	0.06

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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View Date: June 9, 2020

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74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		19,194.000	Local 46.080314	884,465.55	120.900000	2,320,554.60	1,436,089.05	0.11
			Base 46.080314	884,465.55	120.900000	2,320,554.60	1,436,089.05	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		21,202.000	Local 33.276045	705,518.71	38.620000	818,821.24	113,302.53	0.04
			Base 33.276045	705,518.71	38.620000	818,821.24	113,302.53	0.04
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		204,657.000	Local 60.611414	12,404,550.18	115.920000	23,723,839.44	11,319,289.26	1.11
			Base 60.611414	12,404,550.18	115.920000	23,723,839.44	11,319,289.26	1.11
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		48,019.000	Local 23.022052	1,105,495.93	77.680000	3,730,115.92	2,624,619.99	0.17
			Base 23.022052	1,105,495.93	77.680000	3,730,115.92	2,624,619.99	0.17
74340W103	PROLOGIS INC REIT USD.01							
		60,612.000	Local 55.071622	3,338,001.17	91.500000	5,545,998.00	2,207,996.83	0.26
			Base 55.071622	3,338,001.17	91.500000	5,545,998.00	2,207,996.83	0.26
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01							
		33,022.000	Local 50.781865	1,676,918.76	60.960000	2,013,021.12	336,102.36	0.09
			Base 50.781865	1,676,918.76	60.960000	2,013,021.12	336,102.36	0.09
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK							
		41,513.000	Local 31.591348	1,311,451.61	51.040000	2,118,823.52	807,371.91	0.10
			Base 31.591348	1,311,451.61	51.040000	2,118,823.52	807,371.91	0.10
74460D109	PUBLIC STORAGE REIT USD.1							
		12,334.000	Local 110.406866	1,361,758.29	202.740000	2,500,595.16	1,138,836.87	0.12
			Base 110.406866	1,361,758.29	202.740000	2,500,595.16	1,138,836.87	0.12
745867101	PULTEGROUP INC COMMON STOCK USD.01							
		20,915.000	Local 18.927928	395,877.61	33.970000	710,482.55	314,604.94	0.03
			Base 18.927928	395,877.61	33.970000	710,482.55	314,604.94	0.03
74736K101	QORVO INC COMMON STOCK USD.0001							
		9,538.000	Local 81.272978	775,181.66	104.740000	999,010.12	223,828.46	0.05
			Base 81.272978	775,181.66	104.740000	999,010.12	223,828.46	0.05

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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747525103	QUALCOMM INC COMMON STOCK USD.0001							
		93,784.000	Local 45.952727	4,309,630.52	80.880000	7,585,249.92	3,275,619.40	0.35
			Base 45.952727	4,309,630.52	80.880000	7,585,249.92	3,275,619.40	0.35
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
		11,676.000	Local 24.634066	287,627.35	36.930000	431,194.68	143,567.33	0.02
			Base 24.634066	287,627.35	36.930000	431,194.68	143,567.33	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
		11,059.000	Local 50.057972	553,591.11	118.280000	1,308,058.52	754,467.41	0.06
			Base 50.057972	553,591.11	118.280000	1,308,058.52	754,467.41	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		4,078.000	Local 95.611072	389,901.95	75.510000	307,929.78	-81,972.17	0.01
			Base 95.611072	389,901.95	75.510000	307,929.78	-81,972.17	0.01
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		10,137.000	Local 77.720628	787,854.01	69.280000	702,291.36	-85,562.65	0.03
			Base 77.720628	787,854.01	69.280000	702,291.36	-85,562.65	0.03
75513E101	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0							
		120,538.000	Local 32.617406	3,931,636.90	64.520000	7,777,111.76	3,845,474.86	0.36
			Base 32.617406	3,931,636.90	64.520000	7,777,111.76	3,845,474.86	0.36
756109104	REALTY INCOME CORP REIT USD1.0							
		28,137.000	Local 54.476526	1,532,806.02	55.310000	1,556,257.47	23,451.45	0.07
			Base 54.476526	1,532,806.02	55.310000	1,556,257.47	23,451.45	0.07
758849103	REGENCY CENTERS CORP REIT USD.01							
		13,757.000	Local 66.812770	919,143.28	42.790000	588,662.03	-330,481.25	0.03
			Base 66.812770	919,143.28	42.790000	588,662.03	-330,481.25	0.03
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		6,558.000	Local 269.493111	1,767,335.82	612.810000	4,018,807.98	2,251,472.16	0.19
			Base 269.493111	1,767,335.82	612.810000	4,018,807.98	2,251,472.16	0.19
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		79,199.000	Local 12.663328	1,002,922.91	11.310000	895,740.69	-107,182.22	0.04
			Base 12.663328	1,002,922.91	11.310000	895,740.69	-107,182.22	0.04

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01	17,292.000	Local 27.341432	472,788.05	85.460000	1,477,774.32	1,004,986.27	0.07
			Base 27.341432	472,788.05	85.460000	1,477,774.32	1,004,986.27	0.07
761152107	RESMED INC COMMON STOCK USD.004	11,797.000	Local 82.874106	977,665.83	160.820000	1,897,193.54	919,527.71	0.09
			Base 82.874106	977,665.83	160.820000	1,897,193.54	919,527.71	0.09
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001	9,652.000	Local 30.713666	296,448.30	50.740000	489,742.48	193,294.18	0.02
			Base 30.713666	296,448.30	50.740000	489,742.48	193,294.18	0.02
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	9,495.000	Local 53.211608	505,244.22	216.160000	2,052,439.20	1,547,194.98	0.10
			Base 53.211608	505,244.22	216.160000	2,052,439.20	1,547,194.98	0.10
775711104	ROLLINS INC COMMON STOCK USD1.0	11,560.000	Local 39.669664	458,581.32	41.800000	483,208.00	24,626.68	0.02
			Base 39.669664	458,581.32	41.800000	483,208.00	24,626.68	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	8,551.000	Local 97.848876	836,705.74	393.800000	3,367,383.80	2,530,678.06	0.16
			Base 97.848876	836,705.74	393.800000	3,367,383.80	2,530,678.06	0.16
778296103	ROSS STORES INC COMMON STOCK USD.01	29,696.000	Local 18.462590	548,265.08	96.960000	2,879,324.16	2,331,059.08	0.13
			Base 18.462590	548,265.08	96.960000	2,879,324.16	2,331,059.08	0.13
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0	20,048.000	Local 54.842939	1,099,491.24	325.020000	6,516,000.96	5,416,509.72	0.30
			Base 54.842939	1,099,491.24	325.020000	6,516,000.96	5,416,509.72	0.30
78410G104	SBA COMMUNICATIONS CORP REIT USD.01	9,249.000	Local 160.695092	1,486,268.91	314.130000	2,905,388.37	1,419,119.46	0.14
			Base 160.695092	1,486,268.91	314.130000	2,905,388.37	1,419,119.46	0.14
78440X101	SL GREEN REALTY CORP REIT USD.01	6,687.000	Local 127.377449	851,773.00	42.120000	281,656.44	-570,116.56	0.01
			Base 127.377449	851,773.00	42.120000	281,656.44	-570,116.56	0.01

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FUND: ATZ9



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View Date: June 9, 2020

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78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1	138,708.000	Local 273.578018	37,947,459.67	304.320000	42,211,618.56	4,264,158.89	1.97
			Base 273.578018	37,947,459.67	304.320000	42,211,618.56	4,264,158.89	1.97
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001	4,234.000	Local 259.750260	1,099,782.60	214.750000	909,251.50	-190,531.10	0.04
			Base 259.750260	1,099,782.60	214.750000	909,251.50	-190,531.10	0.04
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001	72,862.000	Local 67.798242	4,939,915.51	174.790000	12,735,548.98	7,795,633.47	0.59
			Base 67.798242	4,939,915.51	174.790000	12,735,548.98	7,795,633.47	0.59
806407102	HENRY SCHEIN INC COMMON STOCK USD.01	12,054.000	Local 54.510119	657,064.97	60.720000	731,918.88	74,853.91	0.03
			Base 54.510119	657,064.97	60.720000	731,918.88	74,853.91	0.03
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01	113,662.000	Local 80.865000	9,191,277.60	18.470000	2,099,337.14	-7,091,940.46	0.10
			Base 80.865000	9,191,277.60	18.470000	2,099,337.14	-7,091,940.46	0.10
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	93,838.000	Local 22.782622	2,137,875.65	35.910000	3,369,722.58	1,231,846.93	0.16
			Base 22.782622	2,137,875.65	35.910000	3,369,722.58	1,231,846.93	0.16
81211K100	SEALED AIR CORP COMMON STOCK USD.1	12,686.000	Local 24.402020	309,564.02	32.100000	407,220.60	97,656.58	0.02
			Base 24.402020	309,564.02	32.100000	407,220.60	97,656.58	0.02
816851109	SEMPRA ENERGY COMMON STOCK	23,167.000	Local 65.722341	1,522,589.48	126.310000	2,926,223.77	1,403,634.29	0.14
			Base 65.722341	1,522,589.48	126.310000	2,926,223.77	1,403,634.29	0.14
81762P102	SERVICENOW INC COMMON STOCK USD.001	15,475.000	Local 279.404523	4,323,784.99	387.930000	6,003,216.75	1,679,431.76	0.28
			Base 279.404523	4,323,784.99	387.930000	6,003,216.75	1,679,431.76	0.28
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	6,745.000	Local 108.888087	734,450.15	593.850000	4,005,518.25	3,271,068.10	0.19
			Base 108.888087	734,450.15	593.850000	4,005,518.25	3,271,068.10	0.19

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ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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As of: May 31, 2020

View Date: June 9, 2020

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828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		25,199.000	Local 85.733253	2,160,392.23	57.700000	1,453,982.30	-706,409.93	0.07
			Base 85.733253	2,160,392.23	57.700000	1,453,982.30	-706,409.93	0.07
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
		13,988.000	Local 92.524425	1,294,231.66	118.540000	1,658,137.52	363,905.86	0.08
			Base 92.524425	1,294,231.66	118.540000	1,658,137.52	363,905.86	0.08
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
		11,253.000	Local 53.077803	597,284.52	47.500000	534,517.50	-62,767.02	0.02
			Base 53.077803	597,284.52	47.500000	534,517.50	-62,767.02	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
		9,361.000	Local 66.722160	624,586.14	113.930000	1,066,498.73	441,912.59	0.05
			Base 66.722160	624,586.14	113.930000	1,066,498.73	441,912.59	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0							
		4,503.000	Local 53.686225	241,749.07	129.690000	583,994.07	342,245.00	0.03
			Base 53.686225	241,749.07	129.690000	583,994.07	342,245.00	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		86,120.000	Local 36.432934	3,137,604.27	57.070000	4,914,868.40	1,777,264.13	0.23
			Base 36.432934	3,137,604.27	57.070000	4,914,868.40	1,777,264.13	0.23
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		40,232.000	Local 15.479415	622,767.84	32.100000	1,291,447.20	668,679.36	0.06
			Base 15.479415	622,767.84	32.100000	1,291,447.20	668,679.36	0.06
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
		1.000	Local 50.000000	50.00	47.320000	47.32	-2.68	0.00
			Base 50.000000	50.00	47.320000	47.32	-2.68	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		12,481.000	Local 60.542506	755,631.02	125.450000	1,565,741.45	810,110.43	0.07
			Base 60.542506	755,631.02	125.450000	1,565,741.45	810,110.43	0.07
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		96,926.000	Local 17.822415	1,727,455.43	77.990000	7,559,258.74	5,831,803.31	0.35
			Base 17.822415	1,727,455.43	77.990000	7,559,258.74	5,831,803.31	0.35

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857477103	STATE STREET CORP COMMON STOCK USD1.0								
	29,854.000	Local	55.445175	1,655,260.26	60.960000	1,819,899.84	164,639.58	0.09	
		Base	55.445175	1,655,260.26	60.960000	1,819,899.84	164,639.58	0.09	
863667101	STRYKER CORP COMMON STOCK USD.1								
	26,459.000	Local	70.425515	1,863,388.71	195.730000	5,178,820.07	3,315,431.36	0.24	
		Base	70.425515	1,863,388.71	195.730000	5,178,820.07	3,315,431.36	0.24	
871607107	SYNOPSIS INC COMMON STOCK USD.01								
	12,343.000	Local	75.170711	927,832.09	180.910000	2,232,972.13	1,305,140.04	0.10	
		Base	75.170711	927,832.09	180.910000	2,232,972.13	1,305,140.04	0.10	
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
	46,390.000	Local	31.195883	1,447,177.02	20.370000	944,964.30	-502,212.72	0.04	
		Base	31.195883	1,447,177.02	20.370000	944,964.30	-502,212.72	0.04	
871829107	SYSCO CORP COMMON STOCK USD1.0								
	41,875.000	Local	33.998302	1,423,678.91	55.160000	2,309,825.00	886,146.09	0.11	
		Base	33.998302	1,423,678.91	55.160000	2,309,825.00	886,146.09	0.11	
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
	99,563.000	Local	11.563566	1,151,303.31	52.760000	5,252,943.88	4,101,640.57	0.25	
		Base	11.563566	1,151,303.31	52.760000	5,252,943.88	4,101,640.57	0.25	
872590104	T MOBILE US INC COMMON STOCK USD.0001								
	31,010.000	Local	79.588930	2,468,052.73	100.040000	3,102,240.40	634,187.67	0.14	
		Base	79.588930	2,468,052.73	100.040000	3,102,240.40	634,187.67	0.14	
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01								
	9,292.000	Local	108.107768	1,004,537.38	136.170000	1,265,291.64	260,754.26	0.06	
		Base	108.107768	1,004,537.38	136.170000	1,265,291.64	260,754.26	0.06	
876030107	TAPESTRY INC COMMON STOCK USD.01								
	22,655.000	Local	32.088234	726,958.93	13.600000	308,108.00	-418,850.93	0.01	
		Base	32.088234	726,958.93	13.600000	308,108.00	-418,850.93	0.01	
87612E106	TARGET CORP COMMON STOCK USD.0833								
	41,604.000	Local	49.376452	2,054,257.91	122.330000	5,089,417.32	3,035,159.41	0.24	
		Base	49.376452	2,054,257.91	122.330000	5,089,417.32	3,035,159.41	0.24	

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



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View Date: June 9, 2020

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879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,797.000	Local 263.216281	999,432.22	362.860000	1,377,779.42	378,347.20	0.06
			Base 263.216281	999,432.22	362.860000	1,377,779.42	378,347.20	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		76,754.000	Local 40.211569	3,086,398.78	118.740000	9,113,769.96	6,027,371.18	0.43
			Base 40.211569	3,086,398.78	118.740000	9,113,769.96	6,027,371.18	0.43
883203101	TEXTRON INC COMMON STOCK USD.125							
		18,748.000	Local 32.029583	600,490.63	30.970000	580,625.56	-19,865.07	0.03
			Base 32.029583	600,490.63	30.970000	580,625.56	-19,865.07	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		32,923.000	Local 78.142769	2,572,694.40	349.190000	11,496,382.37	8,923,687.97	0.54
			Base 78.142769	2,572,694.40	349.190000	11,496,382.37	8,923,687.97	0.54
88579Y101	3M CO COMMON STOCK USD.01							
		47,200.000	Local 79.382957	3,746,875.57	156.440000	7,383,968.00	3,637,092.43	0.34
			Base 79.382957	3,746,875.57	156.440000	7,383,968.00	3,637,092.43	0.34
886547108	TIFFANY + CO COMMON STOCK USD.01							
		8,864.000	Local 56.181183	497,990.01	128.130000	1,135,744.32	637,754.31	0.05
			Base 56.181183	497,990.01	128.130000	1,135,744.32	637,754.31	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		9,722.000	Local 73.035675	710,052.83	122.020000	1,186,278.44	476,225.61	0.06
			Base 73.035675	710,052.83	122.020000	1,186,278.44	476,225.61	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		4,089.000	Local 282.664583	1,155,815.48	424.820000	1,737,088.98	581,273.50	0.08
			Base 282.664583	1,155,815.48	424.820000	1,737,088.98	581,273.50	0.08
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
		21,194.000	Local 48.528299	1,028,508.77	106.980000	2,267,334.12	1,238,825.35	0.11
			Base 48.528299	1,028,508.77	106.980000	2,267,334.12	1,238,825.35	0.11
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		110,171.000	Local 33.288401	3,667,416.45	36.780000	4,052,089.38	384,672.93	0.19
			Base 33.288401	3,667,416.45	36.780000	4,052,089.38	384,672.93	0.19

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Holdings

ST OF AZ POOL 201 LARGE CAP

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FUND: ATZ9



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90184L102	TWITTER INC COMMON STOCK USD.000005							
		63,761.000	Local 37.718199	2,404,950.06	30.970000	1,974,678.17	-430,271.89	0.09
			Base 37.718199	2,404,950.06	30.970000	1,974,678.17	-430,271.89	0.09
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		24,231.000	Local 25.993116	629,839.20	61.440000	1,488,752.64	858,913.44	0.07
			Base 25.993116	629,839.20	61.440000	1,488,752.64	858,913.44	0.07
902653104	UDR INC REIT USD.01							
		24,054.000	Local 37.063603	891,527.91	36.980000	889,516.92	-2,010.99	0.04
			Base 37.063603	891,527.91	36.980000	889,516.92	-2,010.99	0.04
902973304	US BANCORP COMMON STOCK USD.01							
		116,692.000	Local 27.169071	3,170,413.29	35.560000	4,149,567.52	979,154.23	0.19
			Base 27.169071	3,170,413.29	35.560000	4,149,567.52	979,154.23	0.19
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
		4,693.000	Local 210.502913	987,890.17	244.010000	1,145,138.93	157,248.76	0.05
			Base 210.502913	987,890.17	244.010000	1,145,138.93	157,248.76	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		15,452.000	Local 27.132149	419,245.97	8.750000	135,205.00	-284,040.97	0.01
			Base 27.132149	419,245.97	8.750000	135,205.00	-284,040.97	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		15,975.000	Local 24.628474	393,439.88	7.860000	125,563.50	-267,876.38	0.01
			Base 24.628474	393,439.88	7.860000	125,563.50	-267,876.38	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		56,996.000	Local 33.856315	1,929,674.52	169.860000	9,681,340.56	7,751,666.04	0.45
			Base 33.856315	1,929,674.52	169.860000	9,681,340.56	7,751,666.04	0.45
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		18,479.000	Local 56.139219	1,037,396.62	28.040000	518,151.16	-519,245.46	0.02
			Base 56.139219	1,037,396.62	28.040000	518,151.16	-519,245.46	0.02
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		57,534.000	Local 73.162141	4,209,310.62	99.710000	5,736,715.14	1,527,404.52	0.27
			Base 73.162141	4,209,310.62	99.710000	5,736,715.14	1,527,404.52	0.27

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		6,171.000	Local 114.005510	703,528.00	138.890000	857,090.19	153,562.19	0.04
			Base 114.005510	703,528.00	138.890000	857,090.19	153,562.19	0.04
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		77,785.000	Local 58.533828	4,553,053.84	304.850000	23,712,757.25	19,159,703.41	1.11
			Base 58.533828	4,553,053.84	304.850000	23,712,757.25	19,159,703.41	1.11
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		6,591.000	Local 113.747968	749,712.86	105.450000	695,020.95	-54,691.91	0.03
			Base 113.747968	749,712.86	105.450000	695,020.95	-54,691.91	0.03
91529Y106	UNUM GROUP COMMON STOCK USD.1							
		16,946.000	Local 23.652249	400,811.02	15.150000	256,731.90	-144,079.12	0.01
			Base 23.652249	400,811.02	15.150000	256,731.90	-144,079.12	0.01
918204108	VF CORP COMMON STOCK							
		26,887.000	Local 27.813381	747,818.37	56.100000	1,508,360.70	760,542.33	0.07
			Base 27.813381	747,818.37	56.100000	1,508,360.70	760,542.33	0.07
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		33,746.000	Local 32.171538	1,085,660.71	66.640000	2,248,833.44	1,163,172.73	0.11
			Base 32.171538	1,085,660.71	66.640000	2,248,833.44	1,163,172.73	0.11
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
		7,470.000	Local 50.657066	378,408.28	121.390000	906,783.30	528,375.02	0.04
			Base 50.657066	378,408.28	121.390000	906,783.30	528,375.02	0.04
92276F100	VENTAS INC REIT USD.25							
		30,612.000	Local 44.452961	1,360,794.03	34.950000	1,069,889.40	-290,904.63	0.05
			Base 44.452961	1,360,794.03	34.950000	1,069,889.40	-290,904.63	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001							
		8,483.000	Local 61.265657	519,716.57	219.010000	1,857,861.83	1,338,145.26	0.09
			Base 61.265657	519,716.57	219.010000	1,857,861.83	1,338,145.26	0.09
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		339,621.000	Local 43.641097	14,821,433.00	57.380000	19,487,452.98	4,666,019.98	0.91
			Base 43.641097	14,821,433.00	57.380000	19,487,452.98	4,666,019.98	0.91

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001	13,458.000	Local 88.124766	1,185,983.10	172.680000	2,323,927.44	1,137,944.34	0.11
			Base 88.124766	1,185,983.10	172.680000	2,323,927.44	1,137,944.34	0.11
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	21,122.000	Local 93.675524	1,978,614.41	287.960000	6,082,291.12	4,103,676.71	0.28
			Base 93.675524	1,978,614.41	287.960000	6,082,291.12	4,103,676.71	0.28
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001	44,346.000	Local 50.197928	2,226,077.32	20.740000	919,736.04	-1,306,341.28	0.04
			Base 50.197928	2,226,077.32	20.740000	919,736.04	-1,306,341.28	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001	140,524.000	Local 34.608250	4,863,289.70	195.240000	27,435,905.76	22,572,616.06	1.28
			Base 34.608250	4,863,289.70	195.240000	27,435,905.76	22,572,616.06	1.28
929042109	VORNADO REALTY TRUST REIT USD.04	13,005.000	Local 58.810927	764,836.11	36.210000	470,911.05	-293,925.06	0.02
			Base 58.810927	764,836.11	36.210000	470,911.05	-293,925.06	0.02
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0	10,867.000	Local 62.839227	682,873.88	108.320000	1,177,113.44	494,239.56	0.05
			Base 62.839227	682,873.88	108.320000	1,177,113.44	494,239.56	0.05
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01	25,898.000	Local 40.208454	1,041,318.54	91.730000	2,375,623.54	1,334,305.00	0.11
			Base 40.208454	1,041,318.54	91.730000	2,375,623.54	1,334,305.00	0.11
929740108	WABTEC CORP COMMON STOCK USD.01	14,964.000	Local 71.842575	1,075,052.29	61.070000	913,851.48	-161,200.81	0.04
			Base 71.842575	1,075,052.29	61.070000	913,851.48	-161,200.81	0.04
931142103	WALMART INC COMMON STOCK USD.1	116,498.000	Local 59.608126	6,944,227.41	124.060000	14,452,741.88	7,508,514.47	0.68
			Base 59.608126	6,944,227.41	124.060000	14,452,741.88	7,508,514.47	0.68
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	61,555.000	Local 41.431787	2,550,333.65	42.940000	2,643,171.70	92,838.05	0.12
			Base 41.431787	2,550,333.65	42.940000	2,643,171.70	92,838.05	0.12

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Holdings

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STATE OF ARIZONA

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STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01		32,042.000	Local	35.755147	1,145,666.43	106.750000	3,420,483.50	2,274,817.07	0.16
				Base	35.755147	1,145,666.43	106.750000	3,420,483.50	2,274,817.07	0.16
941848103	WATERS CORP COMMON STOCK USD.01		5,286.000	Local	60.495524	319,779.34	199.850000	1,056,407.10	736,627.76	0.05
				Base	60.495524	319,779.34	199.850000	1,056,407.10	736,627.76	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666		316,119.000	Local	38.169207	12,066,011.52	26.470000	8,367,669.93	-3,698,341.59	0.39
				Base	38.169207	12,066,011.52	26.470000	8,367,669.93	-3,698,341.59	0.39
95040Q104	WELLTOWER INC REIT USD1.0		33,285.000	Local	57.778101	1,923,144.08	50.670000	1,686,550.95	-236,593.13	0.08
				Base	57.778101	1,923,144.08	50.670000	1,686,550.95	-236,593.13	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25		6,070.000	Local	204.990000	1,244,289.30	216.040000	1,311,362.80	67,073.50	0.06
				Base	204.990000	1,244,289.30	216.040000	1,311,362.80	67,073.50	0.06
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01		24,418.000	Local	41.117162	1,003,998.87	44.370000	1,083,426.66	79,427.79	0.05
				Base	41.117162	1,003,998.87	44.370000	1,083,426.66	79,427.79	0.05
959802109	WESTERN UNION CO COMMON STOCK USD.01		34,422.000	Local	17.509575	602,714.60	20.020000	689,128.44	86,413.84	0.03
				Base	17.509575	602,714.60	20.020000	689,128.44	86,413.84	0.03
96145D105	WESTROCK CO COMMON STOCK		21,190.000	Local	43.389462	919,422.69	28.060000	594,591.40	-324,831.29	0.03
				Base	43.389462	919,422.69	28.060000	594,591.40	-324,831.29	0.03
962166104	WEYERHAEUSER CO REIT USD1.25		61,210.000	Local	27.538207	1,685,613.66	20.190000	1,235,829.90	-449,783.76	0.06
				Base	27.538207	1,685,613.66	20.190000	1,235,829.90	-449,783.76	0.06
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0		5,185.000	Local	93.437547	484,473.68	121.820000	631,636.70	147,163.02	0.03
				Base	93.437547	484,473.68	121.820000	631,636.70	147,163.02	0.03

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
		99,563.000	Local 27.988851	2,786,653.97	20.430000	2,034,072.09	-752,581.88	0.10
			Base 27.988851	2,786,653.97	20.430000	2,034,072.09	-752,581.88	0.10
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		8,929.000	Local 19.035750	169,970.21	45.930000	410,108.97	240,138.76	0.02
			Base 19.035750	169,970.21	45.930000	410,108.97	240,138.76	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
		7,933.000	Local 87.635583	695,213.08	83.280000	660,660.24	-34,552.84	0.03
			Base 87.635583	695,213.08	83.280000	660,660.24	-34,552.84	0.03
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
		43,054.000	Local 27.506468	1,184,263.47	65.030000	2,799,801.62	1,615,538.15	0.13
			Base 27.506468	1,184,263.47	65.030000	2,799,801.62	1,615,538.15	0.13
983919101	XILINX INC COMMON STOCK USD.01							
		20,644.000	Local 41.668323	860,200.87	91.950000	1,898,215.80	1,038,014.93	0.09
			Base 41.668323	860,200.87	91.950000	1,898,215.80	1,038,014.93	0.09
98419M100	XYLEM INC COMMON STOCK							
		14,771.000	Local 31.589823	466,613.28	66.340000	979,908.14	513,294.86	0.05
			Base 31.589823	466,613.28	66.340000	979,908.14	513,294.86	0.05
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		15,256.000	Local 35.479017	541,267.89	15.880000	242,265.28	-299,002.61	0.01
			Base 35.479017	541,267.89	15.880000	242,265.28	-299,002.61	0.01
988498101	YUM BRANDS INC COMMON STOCK							
		24,836.000	Local 25.956660	644,659.60	89.730000	2,228,534.28	1,583,874.68	0.10
			Base 25.956660	644,659.60	89.730000	2,228,534.28	1,583,874.68	0.10
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		4,428.000	Local 249.580935	1,105,144.38	261.320000	1,157,124.96	51,980.58	0.05
			Base 249.580935	1,105,144.38	261.320000	1,157,124.96	51,980.58	0.05
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		16,887.000	Local 74.191393	1,252,870.05	126.340000	2,133,503.58	880,633.53	0.10
			Base 74.191393	1,252,870.05	126.340000	2,133,503.58	880,633.53	0.10

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Holdings

ST OF AZ POOL 201 LARGE CAP

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View Date: June 9, 2020

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989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		13,996.000	Local 36.827299	515,434.87	32.905000	460,538.38	-54,896.49	0.02
			Base 36.827299	515,434.87	32.905000	460,538.38	-54,896.49	0.02
98978V103	ZOETIS INC COMMON STOCK USD.01							
		39,096.000	Local 38.936723	1,522,270.14	139.390000	5,449,591.44	3,927,321.30	0.25
			Base 38.936723	1,522,270.14	139.390000	5,449,591.44	3,927,321.30	0.25
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		7,629.000	Local 34.663125	264,444.98	99.700000	760,611.30	496,166.32	0.04
			Base 34.663125	264,444.98	99.700000	760,611.30	496,166.32	0.04
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		133,158.000	Local 11.030605	1,468,813.25	10.210000	1,359,543.18	-109,270.07	0.06
			Base 11.030605	1,468,813.25	10.210000	1,359,543.18	-109,270.07	0.06
G0403H108	AON PLC CLASS A COMMON STOCK							
		19,223.000	Local 50.253835	966,029.47	196.950000	3,785,969.85	2,819,940.38	0.18
			Base 50.253835	966,029.47	196.950000	3,785,969.85	2,819,940.38	0.18
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		52,173.000	Local 76.122266	3,971,526.99	201.620000	10,519,120.26	6,547,593.27	0.49
			Base 76.122266	3,971,526.99	201.620000	10,519,120.26	6,547,593.27	0.49
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		33,928.000	Local 39.364430	1,335,556.37	84.900000	2,880,487.20	1,544,930.83	0.13
			Base 39.364430	1,335,556.37	84.900000	2,880,487.20	1,544,930.83	0.13
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
		3,348.000	Local 251.271831	841,258.09	198.410000	664,276.68	-176,981.41	0.03
			Base 251.271831	841,258.09	198.410000	664,276.68	-176,981.41	0.03
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
		32,922.000	Local 49.111976	1,616,864.46	69.460000	2,286,762.12	669,897.66	0.11
			Base 49.111976	1,616,864.46	69.460000	2,286,762.12	669,897.66	0.11
G491BT108	INVESCO LTD COMMON STOCK USD.2							
		30,600.000	Local 23.014291	704,237.31	7.970000	243,882.00	-460,355.31	0.01
			Base 23.014291	704,237.31	7.970000	243,882.00	-460,355.31	0.01

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

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View Date: June 9, 2020

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G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		49,946.000	Local 36.651431	1,830,592.35	31.410000	1,568,803.86	-261,788.49	0.07
			Base 36.651431	1,830,592.35	31.410000	1,568,803.86	-261,788.49	0.07
G5494J103	LINDE PLC COMMON STOCK EUR.001							
		44,104.000	Local 161.370071	7,117,065.63	202.340000	8,924,003.36	1,806,937.73	0.42
			Base 161.370071	7,117,065.63	202.340000	8,924,003.36	1,806,937.73	0.42
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		110,002.000	Local 76.333648	8,396,853.94	98.580000	10,843,997.16	2,447,143.22	0.51
			Base 76.333648	8,396,853.94	98.580000	10,843,997.16	2,447,143.22	0.51
G6095L109	APTIV PLC COMMON STOCK USD.01							
		20,972.000	Local 35.300921	740,330.92	75.350000	1,580,240.20	839,909.28	0.07
			Base 35.300921	740,330.92	75.350000	1,580,240.20	839,909.28	0.07
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07							
		29,213.000	Local 36.864811	1,076,931.71	13.890000	405,768.57	-671,163.14	0.02
			Base 36.864811	1,076,931.71	13.890000	405,768.57	-671,163.14	0.02
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001							
		18,067.000	Local 53.341467	963,720.29	15.660000	282,929.22	-680,791.07	0.01
			Base 53.341467	963,720.29	15.660000	282,929.22	-680,791.07	0.01
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001							
		18,981.000	Local 29.778601	565,227.62	53.040000	1,006,752.24	441,524.62	0.05
			Base 29.778601	565,227.62	53.040000	1,006,752.24	441,524.62	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01							
		13,816.000	Local 27.503166	379,983.74	39.140000	540,758.24	160,774.50	0.03
			Base 27.503166	379,983.74	39.140000	540,758.24	160,774.50	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0							
		6,961.000	Local 149.305891	1,039,318.31	165.890000	1,154,760.29	115,441.98	0.05
			Base 149.305891	1,039,318.31	165.890000	1,154,760.29	115,441.98	0.05
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
		34,503.000	Local 33.344991	1,150,502.22	7.400000	255,322.20	-895,180.02	0.01
			Base 33.344991	1,150,502.22	7.400000	255,322.20	-895,180.02	0.01

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Books Closed

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Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: 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							
		19,652.000	Local 32.456189	637,829.03	90.210000	1,772,806.92	1,134,977.89	0.08
			Base 32.456189	637,829.03	90.210000	1,772,806.92	1,134,977.89	0.08
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635							
		10,556.000	Local 130.474586	1,377,289.73	202.900000	2,141,812.40	764,522.67	0.10
			Base 130.474586	1,377,289.73	202.900000	2,141,812.40	764,522.67	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
		11,175.000	Local 112.792510	1,260,456.30	54.770000	612,054.75	-648,401.55	0.03
			Base 112.792510	1,260,456.30	54.770000	612,054.75	-648,401.55	0.03
H1467J104	CHUBB LTD COMMON STOCK							
		37,209.000	Local 79.940963	2,974,523.30	121.940000	4,537,265.46	1,562,742.16	0.21
			Base 79.940963	2,974,523.30	121.940000	4,537,265.46	1,562,742.16	0.21
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,866.000	Local 53.933567	639,975.71	90.170000	1,069,957.22	429,981.51	0.05
			Base 53.933567	639,975.71	90.170000	1,069,957.22	429,981.51	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		27,447.000	Local 38.702880	1,062,277.94	81.250000	2,230,068.75	1,167,790.81	0.10
			Base 38.702880	1,062,277.94	81.250000	2,230,068.75	1,167,790.81	0.10
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		21,078.000	Local 55.737435	1,174,833.66	63.760000	1,343,933.28	169,099.62	0.06
			Base 55.737435	1,174,833.66	63.760000	1,343,933.28	169,099.62	0.06
N59465109	MYLAN NV COMMON STOCK EUR.01							
		42,389.000	Local 50.424015	2,137,423.58	17.070000	723,580.23	-1,413,843.35	0.03
			Base 50.424015	2,137,423.58	17.070000	723,580.23	-1,413,843.35	0.03
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
		14,103.000	Local 79.543794	1,121,806.13	51.870000	731,522.61	-390,283.52	0.03
			Base 79.543794	1,121,806.13	51.870000	731,522.61	-390,283.52	0.03
US DOLLAR Total								
		23,625,952.000	Local	1,105,350,217.28		2,136,876,480.38	1,031,526,263.10	99.81
			Base	1,105,350,217.28		2,136,876,480.38	1,031,526,263.10	99.81

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Books Closed

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Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EQUITY Total								
		23,625,952.000	Base	1,105,350,217.28		2,136,876,480.38	1,031,526,263.10	99.81

Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		27,748,472.470	Base	1,109,477,209.78		2,141,003,507.41	1,031,526,297.63	100.00

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR								
		-378,453.020	Local	1.000000	-378,453.02	1.000000	-378,453.02	0.00	0.03
			Base	1.000000	-378,453.02	1.000000	-378,453.02	0.00	0.03

US DOLLAR Total		-378,453.020	Local		-378,453.02		-378,453.02	0.00	0.03
			Base		-378,453.02		-378,453.02	0.00	0.03

CASH Total		-378,453.020	Base		-378,453.02		-378,453.02	0.00	0.03
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

22599G006	CREDIT AGRICOLE REPO REPO				0.050000	01 Jun 2020			
		127,233,156.250	Local	100.000000	127,233,156.25	100.000000	127,233,156.25	0.00	9.05
			Base	100.000000	127,233,156.25	100.000000	127,233,156.25	0.00	9.05

9127962W8	TREASURY BILL 06/20 0.00000				0.090000	23 Jun 2020			
		40,000,000.000	Local	99.994500	39,997,800.00	99.994500	39,997,800.00	0.00	2.84
			Base	99.994500	39,997,800.00	99.994500	39,997,800.00	0.00	2.84

912796SV2	TREASURY BILL 06/20 0.00000				1.710000	18 Jun 2020			
		20,000,000.000	Local	99.919250	19,983,850.00	99.919250	19,983,850.00	0.00	1.42
			Base	99.919250	19,983,850.00	99.919250	19,983,850.00	0.00	1.42

912796TX7	TREASURY BILL 06/20 0.00000				0.081000	04 Jun 2020			
		20,000,000.000	Local	99.999325	19,999,865.00	99.999325	19,999,865.00	0.00	1.42
			Base	99.999325	19,999,865.00	99.999325	19,999,865.00	0.00	1.42

912796UA5	TREASURY BILL 06/20 0.00000				0.080000	25 Jun 2020			
		45,000,000.000	Local	99.941889	44,973,850.00	99.941889	44,973,850.00	0.00	3.20
			Base	99.941889	44,973,850.00	99.941889	44,973,850.00	0.00	3.20

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: May 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796UB3	TREASURY BILL 07/20 0.00000				0.085000	02 Jul 2020		
	90,000,000.000	Local	99.938698	89,944,828.61	99.938698	89,944,828.61	0.00	6.40
		Base	99.938698	89,944,828.61	99.938698	89,944,828.61	0.00	6.40
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.030000	01 Jun 2020		
	42,329,491.800	Local	100.000000	42,329,491.80	100.000000	42,329,491.80	0.00	3.01
		Base	100.000000	42,329,491.80	100.000000	42,329,491.80	0.00	3.01
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2020		
	100,016,776.980	Local	100.000000	100,016,776.98	100.000000	100,016,776.98	0.00	7.11
		Base	100.000000	100,016,776.98	100.000000	100,016,776.98	0.00	7.11
978UHK000	DAIWA CAPITAL MARKETS REPO				0.050000	01 Jun 2020		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.22
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.22
US DOLLAR Total								
	684,579,425.030	Local		684,479,618.64		684,479,618.64	0.00	48.67
		Base		684,479,618.64		684,479,618.64	0.00	48.67
CASH EQUIVALENT Total								
	684,579,425.030	Base		684,479,618.64		684,479,618.64	0.00	48.67

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
	2,098,821.320	Local	100.217476	2,103,385.76	100.849478	2,116,650.35	13,264.59	0.15
		Base	100.217476	2,103,385.76	100.849478	2,116,650.35	13,264.59	0.15
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
	1,460,786.100	Local	102.707734	1,500,340.30	103.373052	1,510,059.17	9,718.87	0.11
Original Face:	15,000,000.000	Base	102.707734	1,500,340.30	103.373052	1,510,059.17	9,718.87	0.11
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.000000	20 Jul 2047		
	2,074,861.750	Local	100.369489	2,082,528.13	101.638447	2,108,857.26	26,329.13	0.15
Original Face:	5,000,000.000	Base	100.369489	2,082,528.13	101.638447	2,108,857.26	26,329.13	0.15

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STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5				5.000000	20 Jul 2020		
		1,235.680	Local 100.112489	1,237.07	100.660156	1,243.84	6.77	0.00
Original Face:		1,680,083.000	Base 100.112489	1,237.07	100.660156	1,243.84	6.77	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
		6,016.330	Local 100.834562	6,066.54	105.124974	6,324.67	258.13	0.00
Original Face:		754,224.000	Base 100.834562	6,066.54	105.124974	6,324.67	258.13	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
		8,914.850	Local 101.196767	9,021.54	105.799482	9,431.87	410.33	0.00
Original Face:		300,000.000	Base 101.196767	9,021.54	105.799482	9,431.87	410.33	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5				5.000000	20 May 2022		
		1,449.500	Local 101.339082	1,468.91	103.292971	1,497.23	28.32	0.00
Original Face:		1,048,917.000	Base 101.339082	1,468.91	103.292971	1,497.23	28.32	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.000000	20 Apr 2022		
		6,656.000	Local 101.289964	6,741.86	105.498436	7,021.98	280.12	0.00
Original Face:		438,038.000	Base 101.289964	6,741.86	105.498436	7,021.98	280.12	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
		6,784,001.800	Local 99.821139	6,771,867.88	105.681690	7,169,447.75	397,579.87	0.51
Original Face:		10,000,000.000	Base 99.821139	6,771,867.88	105.681690	7,169,447.75	397,579.87	0.51
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		644,515.520	Local 105.254654	678,382.58	108.404330	698,682.73	20,300.15	0.05
Original Face:		17,600,000.000	Base 105.254654	678,382.58	108.404330	698,682.73	20,300.15	0.05
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		1,985,022.700	Local 105.209157	2,088,425.64	109.123500	2,166,126.25	77,700.61	0.15
Original Face:		50,000,000.000	Base 105.209157	2,088,425.64	109.123500	2,166,126.25	77,700.61	0.15
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				0.570750	20 Jun 2042		
		964,127.470	Local 100.095313	965,046.41	100.031650	964,432.62	-613.79	0.07
Original Face:		10,000,000.000	Base 100.095313	965,046.41	100.031650	964,432.62	-613.79	0.07
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		13,877,997.340	Local 102.281705	14,194,652.34	102.701410	14,252,898.95	58,246.61	1.01
Original Face:		41,570,000.000	Base 102.281705	14,194,652.34	102.701410	14,252,898.95	58,246.61	1.01

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Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				0.482130	16 Jun 2037		
		1,493,147.830	Local 100.174870	1,495,758.90	99.699380	1,488,659.13	-7,099.77	0.11
Original Face:		32,313,742.000	Base 100.174870	1,495,758.90	99.699380	1,488,659.13	-7,099.77	0.11
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		744,125.950	Local 99.803260	742,661.96	100.493640	747,799.25	5,137.29	0.05
Original Face:		8,021,011.000	Base 99.803260	742,661.96	100.493640	747,799.25	5,137.29	0.05
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		532,882.320	Local 99.688573	531,222.78	100.416970	535,104.28	3,881.50	0.04
Original Face:		2,750,000.000	Base 99.688573	531,222.78	100.416970	535,104.28	3,881.50	0.04
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		832,906.720	Local 106.123664	883,911.13	111.186240	926,077.66	42,166.53	0.07
Original Face:		10,300,000.000	Base 106.123664	883,911.13	111.186240	926,077.66	42,166.53	0.07
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
		7,901,304.400	Local 102.623857	8,108,623.32	102.802570	8,122,743.99	14,120.67	0.58
Original Face:		10,000,000.000	Base 102.623857	8,108,623.32	102.802570	8,122,743.99	14,120.67	0.58
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG				4.000000	20 Dec 2038		
		147,560.550	Local 103.225042	152,319.44	101.394180	149,617.81	-2,701.63	0.01
Original Face:		5,000,000.000	Base 103.225042	152,319.44	101.394180	149,617.81	-2,701.63	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP				1.236250	20 Apr 2067		
		405,405.940	Local 100.000000	405,405.94	99.851800	404,805.13	-600.81	0.03
Original Face:		2,754,386.000	Base 100.000000	405,405.94	99.851800	404,805.13	-600.81	0.03
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.216250	20 Jun 2063		
		315,031.510	Local 100.000000	315,031.51	99.942850	314,851.47	-180.04	0.02
Original Face:		9,934,606.000	Base 100.000000	315,031.51	99.942850	314,851.47	-180.04	0.02
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG				3.000000	16 Sep 2024		
		181,712.560	Local 100.871156	183,295.56	101.079190	183,673.58	378.02	0.01
Original Face:		8,000,000.000	Base 100.871156	183,295.56	101.079190	183,673.58	378.02	0.01
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE				2.500000	20 Dec 2045		
		2,352,054.450	Local 100.126600	2,355,032.14	103.366470	2,431,235.66	76,203.52	0.17
Original Face:		5,000,000.000	Base 100.126600	2,355,032.14	103.366470	2,431,235.66	76,203.52	0.17

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38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
		467,736.950	Local 105.284460	492,454.32	109.123040	510,408.78	17,954.46	0.04
Original Face:		7,350,000.000	Base 105.284460	492,454.32	109.123040	510,408.78	17,954.46	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
		504,052.350	Local 99.968196	503,892.04	103.061780	519,485.32	15,593.28	0.04
Original Face:		5,000,000.000	Base 99.968196	503,892.04	103.061780	519,485.32	15,593.28	0.04
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ				3.000000	20 Oct 2039		
		885,746.700	Local 99.808874	884,053.81	102.290190	906,031.98	21,978.17	0.06
Original Face:		10,000,000.000	Base 99.808874	884,053.81	102.290190	906,031.98	21,978.17	0.06
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA				3.500000	20 Oct 2039		
		885,746.700	Local 100.991332	894,527.39	103.443640	916,248.63	21,721.24	0.07
Original Face:		10,000,000.000	Base 100.991332	894,527.39	103.443640	916,248.63	21,721.24	0.07
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ				4.500000	20 Feb 2026		
		192,185.150	Local 101.832160	195,706.29	106.832430	205,316.07	9,609.78	0.01
Original Face:		5,000,000.000	Base 101.832160	195,706.29	106.832430	205,316.07	9,609.78	0.01
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
		293,475.100	Local 99.914241	293,223.42	102.406830	300,538.55	7,315.13	0.02
Original Face:		5,000,000.000	Base 99.914241	293,223.42	102.406830	300,538.55	7,315.13	0.02
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		1,231,115.080	Local 99.827491	1,228,991.30	106.082540	1,305,998.15	77,006.85	0.09
Original Face:		10,815,142.000	Base 99.827491	1,228,991.30	106.082540	1,305,998.15	77,006.85	0.09
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		469,395.870	Local 102.268022	480,041.87	108.087930	507,360.28	27,318.41	0.04
Original Face:		5,648,629.000	Base 102.268022	480,041.87	108.087930	507,360.28	27,318.41	0.04
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				0.470750	20 Nov 2042		
		9,859,738.660	Local 100.000000	9,859,738.66	99.442200	9,804,741.04	-54,997.62	0.70
Original Face:		25,333,333.000	Base 100.000000	9,859,738.66	99.442200	9,804,741.04	-54,997.62	0.70
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				0.532130	16 Nov 2041		
		2,517,615.830	Local 100.137451	2,521,076.31	99.610600	2,507,812.23	-13,264.08	0.18
Original Face:		10,000,000.000	Base 100.137451	2,521,076.31	99.610600	2,507,812.23	-13,264.08	0.18

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ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		1,126,598.490	Local 104.310807	1,175,163.98	106.166630	1,196,071.65	20,907.67	0.09
Original Face:		10,359,452.000	Base 104.310807	1,175,163.98	106.166630	1,196,071.65	20,907.67	0.09
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				0.532130	16 Dec 2041		
		4,514,456.500	Local 100.137592	4,520,668.01	99.707170	4,501,236.82	-19,431.19	0.32
Original Face:		12,911,372.000	Base 100.137592	4,520,668.01	99.707170	4,501,236.82	-19,431.19	0.32
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A				1.800000	16 Apr 2039		
		7,087,653.800	Local 101.202265	7,172,866.16	99.912120	7,081,425.17	-91,440.99	0.50
Original Face:		20,000,000.000	Base 101.202265	7,172,866.16	99.912120	7,081,425.17	-91,440.99	0.50
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		3,413,369.400	Local 95.475668	3,258,937.22	99.941880	3,411,385.55	152,448.33	0.24
Original Face:		10,000,000.000	Base 95.475668	3,258,937.22	99.941880	3,411,385.55	152,448.33	0.24
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA				1.500000	20 Sep 2040		
		5,143,988.750	Local 100.941520	5,192,420.44	101.223010	5,206,900.25	14,479.81	0.37
Original Face:		25,000,000.000	Base 100.941520	5,192,420.44	101.223010	5,206,900.25	14,479.81	0.37
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
		2,820,157.200	Local 100.169891	2,824,948.39	102.387190	2,887,479.71	62,531.32	0.21
Original Face:		10,000,000.000	Base 100.169891	2,824,948.39	102.387190	2,887,479.71	62,531.32	0.21
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		2,820,157.200	Local 100.813692	2,843,104.60	103.440610	2,917,187.81	74,083.21	0.21
Original Face:		10,000,000.000	Base 100.813692	2,843,104.60	103.440610	2,917,187.81	74,083.21	0.21
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
		3,546,364.890	Local 101.740708	3,608,096.76	102.725540	3,643,022.48	34,925.72	0.26
Original Face:		18,249,312.000	Base 101.740708	3,608,096.76	102.725540	3,643,022.48	34,925.72	0.26
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
		3,436,543.600	Local 99.999999	3,436,543.58	101.170830	3,476,779.68	40,236.10	0.25
Original Face:		10,000,000.000	Base 99.999999	3,436,543.58	101.170830	3,476,779.68	40,236.10	0.25
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
		3,436,543.600	Local 101.565447	3,490,340.88	102.967650	3,538,528.19	48,187.31	0.25
Original Face:		10,000,000.000	Base 101.565447	3,490,340.88	102.967650	3,538,528.19	48,187.31	0.25

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As of: May 31, 2020

View Date: June 9, 2020

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38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
		3,010,689.600	Local 101.707560	3,062,098.94	103.041020	3,102,245.27	40,146.33	0.22
Original Face:		10,000,000.000	Base 101.707560	3,062,098.94	103.041020	3,102,245.27	40,146.33	0.22
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		9,143,193.780	Local 99.198528	9,069,913.63	100.128940	9,154,983.01	85,069.38	0.65
Original Face:		18,000,000.000	Base 99.198528	9,069,913.63	100.128940	9,154,983.01	85,069.38	0.65
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		6,453,731.300	Local 94.477509	6,097,324.54	101.271970	6,535,820.83	438,496.29	0.46
Original Face:		10,000,000.000	Base 94.477509	6,097,324.54	101.271970	6,535,820.83	438,496.29	0.46
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB				1.367480	16 Nov 2041		
		2,257,338.950	Local 99.072613	2,236,404.69	99.916760	2,255,459.94	19,055.25	0.16
Original Face:		5,000,000.000	Base 99.072613	2,236,404.69	99.916760	2,255,459.94	19,055.25	0.16
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
		7,456,103.850	Local 99.356157	7,408,098.22	100.078740	7,461,974.79	53,876.57	0.53
Original Face:		15,000,000.000	Base 99.356157	7,408,098.22	100.078740	7,461,974.79	53,876.57	0.53
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		685,017.060	Local 101.353263	694,287.14	100.820430	690,637.15	-3,649.99	0.05
Original Face:		3,000,000.000	Base 101.353263	694,287.14	100.820430	690,637.15	-3,649.99	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		399,406.400	Local 101.299904	404,598.30	103.769640	414,462.58	9,864.28	0.03
Original Face:		1,000,000.000	Base 101.299904	404,598.30	103.769640	414,462.58	9,864.28	0.03
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		1,199,280.880	Local 100.727180	1,208,001.81	105.445260	1,264,584.84	56,583.03	0.09
Original Face:		2,000,000.000	Base 100.727180	1,208,001.81	105.445260	1,264,584.84	56,583.03	0.09
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		541,578.760	Local 100.820150	546,020.52	104.066540	563,602.28	17,581.76	0.04
Original Face:		1,000,000.000	Base 100.820150	546,020.52	104.066540	563,602.28	17,581.76	0.04
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
		1,200,963.950	Local 101.068901	1,213,801.06	103.003460	1,237,034.42	23,233.36	0.09
Original Face:		5,000,000.000	Base 101.068901	1,213,801.06	103.003460	1,237,034.42	23,233.36	0.09

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38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		2,735,608.180	Local 100.780210	2,756,951.66	102.127820	2,793,817.00	36,865.34	0.20
Original Face:		5,985,000.000	Base 100.780210	2,756,951.66	102.127820	2,793,817.00	36,865.34	0.20
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		3,965,885.700	Local 97.739408	3,876,233.21	103.814020	4,117,145.37	240,912.16	0.29
Original Face:		5,000,000.000	Base 97.739408	3,876,233.21	103.814020	4,117,145.37	240,912.16	0.29
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		5,904,202.800	Local 100.819101	5,952,564.17	104.342440	6,160,589.26	208,025.09	0.44
Original Face:		20,000,000.000	Base 100.819101	5,952,564.17	104.342440	6,160,589.26	208,025.09	0.44
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		3,087,215.700	Local 100.225959	3,094,191.55	103.180630	3,185,408.61	91,217.06	0.23
Original Face:		10,000,000.000	Base 100.225959	3,094,191.55	103.180630	3,185,408.61	91,217.06	0.23
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		3,176,475.280	Local 95.866308	3,045,169.57	101.219390	3,215,208.90	170,039.33	0.23
Original Face:		4,000,000.000	Base 95.866308	3,045,169.57	101.219390	3,215,208.90	170,039.33	0.23
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,340,403.200	Local 96.413906	4,184,752.28	101.370360	4,399,882.35	215,130.07	0.31
Original Face:		5,000,000.000	Base 96.413906	4,184,752.28	101.370360	4,399,882.35	215,130.07	0.31
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
		2,354,784.400	Local 99.549865	2,344,184.70	101.420660	2,388,237.88	44,053.18	0.17
Original Face:		5,000,000.000	Base 99.549865	2,344,184.70	101.420660	2,388,237.88	44,053.18	0.17
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		5,702,216.600	Local 99.900833	5,696,561.91	102.801290	5,861,952.22	165,390.31	0.42
Original Face:		10,000,000.000	Base 99.900833	5,696,561.91	102.801290	5,861,952.22	165,390.31	0.42
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
		1,898,678.860	Local 101.119230	1,919,929.44	101.413630	1,925,519.15	5,589.71	0.14
Original Face:		5,110,000.000	Base 101.119230	1,919,929.44	101.413630	1,925,519.15	5,589.71	0.14
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
		2,360,436.400	Local 99.270151	2,343,208.77	102.028640	2,408,321.16	65,112.39	0.17
Original Face:		5,000,000.000	Base 99.270151	2,343,208.77	102.028640	2,408,321.16	65,112.39	0.17

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View Date: June 9, 2020

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38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		2,237,662.400	Local 100.083913	2,239,540.09	104.824419	2,345,616.61	106,076.52	0.17
Original Face:		5,000,000.000	Base 100.083913	2,239,540.09	104.824419	2,345,616.61	106,076.52	0.17
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
		1,724,635.530	Local 101.453443	1,749,702.12	101.792210	1,755,544.62	5,842.50	0.12
Original Face:		3,000,000.000	Base 101.453443	1,749,702.12	101.792210	1,755,544.62	5,842.50	0.12
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		3,716,600.800	Local 100.000000	3,716,600.80	104.014270	3,865,795.19	149,194.39	0.27
Original Face:		10,000,000.000	Base 100.000000	3,716,600.80	104.014270	3,865,795.19	149,194.39	0.27
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				0.650000	15 Mar 2030		
		25,000,000.000	Local 100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.78
Original Face:		25,000,000.000	Base 100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.78
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	105.324000	7,372,680.00	372,680.00	0.52
Original Face:		7,000,000.000	Base 100.000000	7,000,000.00	105.324000	7,372,680.00	372,680.00	0.52
6903536U6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/20 0.00000					23 Jul 2020		
		5,800,000.000	Local 101.941189	5,912,588.97	102.137000	5,923,946.00	11,357.03	0.42
			Base 101.941189	5,912,588.97	102.137000	5,923,946.00	11,357.03	0.42
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				0.650000	13 Aug 2027		
		8,000,000.000	Local 100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.57
Original Face:		8,000,000.000	Base 100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.57
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				0.650000	15 Sep 2026		
		2,000,000.000	Local 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.14
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.14
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		1,200,000.000	Local 107.631028	1,291,572.33	108.130800	1,297,569.60	5,997.27	0.09
			Base 107.631028	1,291,572.33	108.130800	1,297,569.60	5,997.27	0.09
690353U70	INT DEVELOPMENT FIN CORP US GOVT GUAR 11/20 0.00000					13 Nov 2020		
		871,467.670	Local 101.431730	883,944.73	106.935754	931,910.52	47,965.79	0.07
			Base 101.431730	883,944.73	106.935754	931,910.52	47,965.79	0.07

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742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
	3,000,000.000	Local	99.882003	2,996,460.10	104.760533	3,142,815.99	146,355.89	0.22	
		Base	99.882003	2,996,460.10	104.760533	3,142,815.99	146,355.89	0.22	
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
	2,078,027.620	Local	106.909770	2,221,614.55	107.864680	2,241,457.84	19,843.29	0.16	
Original Face:	28,600,000.000	Base	106.909770	2,221,614.55	107.864680	2,241,457.84	19,843.29	0.16	
83164LLC3	SBA POOL 509323 SBA 09/22 FLOATING VAR					2.825000	25 Sep 2022		
	139,067.050	Local	101.876081	141,676.06	99.028132	137,715.50	-3,960.56	0.01	
Original Face:	2,348,960.000	Base	101.876081	141,676.06	99.028132	137,715.50	-3,960.56	0.01	
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR					2.575000	25 Aug 2024		
	624,527.040	Local	102.905845	642,674.83	100.475560	627,497.04	-15,177.79	0.04	
Original Face:	4,240,960.000	Base	102.905845	642,674.83	100.475560	627,497.04	-15,177.79	0.04	
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR					2.825000	25 Feb 2024		
	676,132.240	Local	102.963746	696,171.08	100.621650	680,335.42	-15,835.66	0.05	
Original Face:	6,113,646.000	Base	102.963746	696,171.08	100.621650	680,335.42	-15,835.66	0.05	
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR					4.075000	25 Jul 2024		
	701,879.890	Local	105.037296	737,235.66	102.927529	722,427.63	-14,808.03	0.05	
Original Face:	4,650,545.000	Base	105.037296	737,235.66	102.927529	722,427.63	-14,808.03	0.05	
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR					4.184000	25 Nov 2024		
	1,222,548.020	Local	105.625394	1,291,321.16	103.518276	1,265,560.63	-25,760.53	0.09	
Original Face:	12,180,140.000	Base	105.625394	1,291,321.16	103.518276	1,265,560.63	-25,760.53	0.09	
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					3.992000	25 Jan 2025		
	2,468,105.750	Local	105.508004	2,604,049.12	102.951186	2,540,944.14	-63,104.98	0.18	
Original Face:	10,243,765.000	Base	105.508004	2,604,049.12	102.951186	2,540,944.14	-63,104.98	0.18	
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					4.612000	25 Jan 2029		
	2,020,215.330	Local	109.817377	2,218,547.49	106.790771	2,157,403.53	-61,143.96	0.15	
Original Face:	5,000,000.000	Base	109.817377	2,218,547.49	106.790771	2,157,403.53	-61,143.96	0.15	
9127962V0	TREASURY BILL 06/20 0.00000						16 Jun 2020		
	40,000,000.000	Local	99.992917	39,997,166.71	99.994896	39,997,958.40	791.69	2.84	
		Base	99.992917	39,997,166.71	99.994896	39,997,958.40	791.69	2.84	

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9127962W8	TREASURY BILL 06/20 0.00000				0.010000	23 Jun 2020			
		50,000,000.000	Local	99.994304	49,997,152.18	99.992514	49,996,257.00	-895.18	3.56
			Base	99.994304	49,997,152.18	99.992514	49,996,257.00	-895.18	3.56
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020			
		20,000,000.000	Local	100.000000	19,999,999.99	100.000000	20,000,000.00	0.01	1.42
			Base	100.000000	19,999,999.99	100.000000	20,000,000.00	0.01	1.42
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
		80,000,000.000	Local	99.966468	79,973,174.54	100.616559	80,493,247.20	520,072.66	5.72
			Base	99.966468	79,973,174.54	100.616559	80,493,247.20	520,072.66	5.72
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020			
		10,000,000.000	Local	100.051630	10,005,163.04	101.105469	10,110,546.90	105,383.86	0.72
			Base	100.051630	10,005,163.04	101.105469	10,110,546.90	105,383.86	0.72
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020			
		40,000,000.000	Local	100.389004	40,155,601.42	101.277344	40,510,937.60	355,336.18	2.88
			Base	100.389004	40,155,601.42	101.277344	40,510,937.60	355,336.18	2.88
9128285X4	US TREASURY N/B 01/21 2.5				2.500000	31 Jan 2021			
		20,000,000.000	Local	99.997300	19,999,459.98	101.539062	20,307,812.40	308,352.42	1.44
			Base	99.997300	19,999,459.98	101.539062	20,307,812.40	308,352.42	1.44
9128286V7	US TREASURY N/B 05/21 2.125				2.125000	31 May 2021			
		20,000,000.000	Local	100.578390	20,115,677.97	101.910156	20,382,031.20	266,353.23	1.45
			Base	100.578390	20,115,677.97	101.910156	20,382,031.20	266,353.23	1.45
9128287F1	US TREASURY N/B 07/21 1.75				1.750000	31 Jul 2021			
		30,000,000.000	Local	100.034238	30,010,271.41	101.804688	30,541,406.40	531,134.99	2.17
			Base	100.034238	30,010,271.41	101.804688	30,541,406.40	531,134.99	2.17
912828B58	US TREASURY N/B 01/21 2.125				2.125000	31 Jan 2021			
		5,000,000.000	Local	100.473906	5,023,695.30	101.281250	5,064,062.50	40,367.20	0.36
			Base	100.473906	5,023,695.30	101.281250	5,064,062.50	40,367.20	0.36
912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021			
		5,000,000.000	Local	99.864275	4,993,213.74	100.695312	5,034,765.60	41,551.86	0.36
			Base	99.864275	4,993,213.74	100.695312	5,034,765.60	41,551.86	0.36

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828R93	US TREASURY N/B 06/18 0.625	0.000	Local	0.000000	46,101.80	0.625000	30 Jun 2018	0.00	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	99.533687	19,906,737.40	1.125000	30 Jun 2021	290,918.80	1.44
			Base	99.533687	19,906,737.40	100.988281	20,197,656.20	290,918.80	1.44
912828TR1	US TREASURY N/B 09/19 1	0.000	Local	0.000000	-0.03	1.000000	30 Sep 2019	0.03	0.00
			Base	0.000000	-0.03	0.000000	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	-3,127.38	0.00
			Base	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
912828VP2	US TREASURY N/B 07/20 2	5,000,000.000	Local	100.106997	5,005,349.87	2.000000	31 Jul 2020	10,134.93	0.36
			Base	100.106997	5,005,349.87	100.309696	5,015,484.80	10,134.93	0.36
912828XG0	US TREASURY N/B 06/22 2.125	5,000,000.000	Local	100.422816	5,021,140.78	2.125000	30 Jun 2022	182,374.82	0.37
			Base	100.422816	5,021,140.78	104.070312	5,203,515.60	182,374.82	0.37
912828XH8	US TREASURY N/B 06/20 1.625	50,000,000.000	Local	99.985666	49,992,832.97	1.625000	30 Jun 2020	67,482.03	3.56
			Base	99.985666	49,992,832.97	100.120630	50,060,315.00	67,482.03	3.56
912828XV7	US TREASURY N/B 06/19 1.25	0.000	Local	0.000000	-0.03	1.250000	30 Jun 2019	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828XY1	US TREASURY N/B 06/20 2.5	25,000,000.000	Local	99.991897	24,997,974.28	2.500000	30 Jun 2020	49,601.47	1.78
			Base	99.991897	24,997,974.28	100.190303	25,047,575.75	49,601.47	1.78
912828Y46	US TREASURY N/B 07/20 2.625	20,000,000.000	Local	99.972240	19,994,448.08	2.625000	31 Jul 2020	88,083.12	1.43
			Base	99.972240	19,994,448.08	100.412656	20,082,531.20	88,083.12	1.43

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Books Closed

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Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828YP9	US TREASURY N/B 10/21 1.5				1.500000	31 Oct 2021			
		20,000,000.000	Local	99.853125	19,970,625.00	101.863281	20,372,656.20	402,031.20	1.45
			Base	99.853125	19,970,625.00	101.863281	20,372,656.20	402,031.20	1.45
912828YT1	US TREASURY N/B 11/21 1.5				1.500000	30 Nov 2021			
		10,000,000.000	Local	100.066972	10,006,697.18	101.976562	10,197,656.20	190,959.02	0.73
			Base	100.066972	10,006,697.18	101.976562	10,197,656.20	190,959.02	0.73
US DOLLAR Total									
	712,827,261.400	Local		714,172,829.23		721,423,724.39	7,250,895.16	51.30	
Original Face:	756,605,263.000	Base		714,172,829.23		721,423,724.39	7,250,895.16	51.30	
FIXED INCOME Total									
	712,827,261.400	Base		714,172,829.23		721,423,724.39	7,250,895.16	51.30	
Original Face:	756,605,263.000								

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,397,028,233.410	Base	1,398,273,994.85		1,405,524,890.01	7,250,895.16	100.00
Original Face:		756,605,263.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

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

US DOLLAR Total		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00

CASH Total

		0.010	Base		0.01		0.01	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PF14	AMAZON COM INC DISC COML				0.350000	01 Jun 2020			
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		0.32
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00		0.32

02314PFF3	AMAZON COM INC DISC COML				0.400000	15 Jun 2020			
	15,000,000.000	Local	99.984444	14,997,666.67	99.984444	14,997,666.67	0.00		0.32
		Base	99.984444	14,997,666.67	99.984444	14,997,666.67	0.00		0.32

02314PGL9	AMAZON COM INC DISC COML				0.140000	20 Jul 2020			
	30,000,000.000	Local	99.980944	29,994,283.33	99.980944	29,994,283.33	0.00		0.64
		Base	99.980944	29,994,283.33	99.980944	29,994,283.33	0.00		0.64

02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05				2.050000	10 Jan 2023			
	5,000,000.000	Local	99.971050	4,998,552.50	100.039324	5,001,966.20	3,413.70		0.11
		Base	99.971050	4,998,552.50	100.039324	5,001,966.20	3,413.70		0.11

03785DF35	APPLE INC				0.340000	03 Jun 2020			
	10,000,000.000	Local	99.998111	9,999,811.11	99.998111	9,999,811.11	0.00		0.21
		Base	99.998111	9,999,811.11	99.998111	9,999,811.11	0.00		0.21

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
03785DF84	APPLE INC	10,000,000.000	Local	99.993583	9,999,358.33	99.993583	9,999,358.33	0.00	0.21
			Base	99.993583	9,999,358.33	99.993583	9,999,358.33	0.00	0.21
03785DFV3	APPLE INC	10,000,000.000	Local	99.943222	9,994,322.22	99.943222	9,994,322.22	0.00	0.21
			Base	99.943222	9,994,322.22	99.943222	9,994,322.22	0.00	0.21
03785DFW1	APPLE INC	15,000,000.000	Local	99.979861	14,996,979.17	99.979861	14,996,979.17	0.00	0.32
			Base	99.979861	14,996,979.17	99.979861	14,996,979.17	0.00	0.32
138994009	CANTOR FITZGERALD REPO REPO	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.14
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.14
138994009	CANTOR FITZGERALD REPO REPO	450,000,000.000	Local	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	9.62
			Base	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	9.62
138994009	CANTOR FITZGERALD REPO REPO	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.50
			Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.50
138994009	CANTOR FITZGERALD REPO REPO	55,000,000.000	Local	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	1.18
			Base	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	1.18
16677JG26	CHEVRON CORP	25,000,000.000	Local	99.860500	24,965,125.00	99.860500	24,965,125.00	0.00	0.53
			Base	99.860500	24,965,125.00	99.860500	24,965,125.00	0.00	0.53
19121AGL9	COCA-COLA COMPANY	20,000,000.000	Local	99.763167	19,952,633.33	99.763167	19,952,633.33	0.00	0.43
			Base	99.763167	19,952,633.33	99.763167	19,952,633.33	0.00	0.43
19121AJF9	COCA-COLA COMPANY	15,000,000.000	Local	99.514167	14,927,125.00	99.902197	14,985,329.55	58,204.55	0.32
			Base	99.514167	14,927,125.00	99.902197	14,985,329.55	58,204.55	0.32

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Holdings

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STATE OF ARIZONA

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
19121ALJ8	COCA-COLA COMPANY	27,775,000.000	Local	99.622222	27,670,072.22	99.791742	27,717,156.34	47,084.12	0.59
			Base	99.622222	27,670,072.22	99.791742	27,717,156.34	47,084.12	0.59
23102UF80	CUMMINS INC	20,000,000.000	Local	99.983861	19,996,772.22	99.983861	19,996,772.22	0.00	0.43
			Base	99.983861	19,996,772.22	99.983861	19,996,772.22	0.00	0.43
23102UF80	CUMMINS INC	15,000,000.000	Local	99.983083	14,997,462.50	99.983083	14,997,462.50	0.00	0.32
			Base	99.983083	14,997,462.50	99.983083	14,997,462.50	0.00	0.32
2546R2FW1	WALT DISNEY CO	25,000,000.000	Local	99.868694	24,967,173.61	99.868694	24,967,173.61	0.00	0.53
			Base	99.868694	24,967,173.61	99.868694	24,967,173.61	0.00	0.53
2546R2HK5	WALT DISNEY CO	20,000,000.000	Local	99.615972	19,923,194.45	99.615972	19,923,194.45	0.00	0.43
			Base	99.615972	19,923,194.45	99.615972	19,923,194.45	0.00	0.43
30229AG60	EXXON MOBIL CORP	25,000,000.000	Local	99.903750	24,975,937.50	99.903750	24,975,937.50	0.00	0.53
			Base	99.903750	24,975,937.50	99.903750	24,975,937.50	0.00	0.53
42786TG10	HERSHEY FOODS CORP	15,000,000.000	Local	99.962500	14,994,375.00	99.962500	14,994,375.00	0.00	0.32
			Base	99.962500	14,994,375.00	99.962500	14,994,375.00	0.00	0.32
42786TGL6	HERSHEY FOODS CORP	15,000,000.000	Local	99.959167	14,993,875.00	99.959167	14,993,875.00	0.00	0.32
			Base	99.959167	14,993,875.00	99.959167	14,993,875.00	0.00	0.32
43851TKG0	HONEYWELL INTERNATN'	25,000,000.000	Local	99.714583	24,928,645.84	99.720000	24,930,000.00	1,354.16	0.53
			Base	99.714583	24,928,645.84	99.720000	24,930,000.00	1,354.16	0.53
46513JCE9	ISRAEL ST 03/23 1.75	3,800,000.000	Local	100.000000	3,800,000.00	99.564138	3,783,437.24	-16,562.76	0.08
			Base	100.000000	3,800,000.00	99.564138	3,783,437.24	-16,562.76	0.08

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
46513JQC8	ISRAEL ST 03/23 2.02				2.020000	01 Mar 2023			
		1,200,000.000	Local	100.000000	1,200,000.00	99.565233	1,194,782.80	-5,217.20	0.03
			Base	100.000000	1,200,000.00	99.565233	1,194,782.80	-5,217.20	0.03
46513JQG9	ISRAEL ST 05/23 1.79				1.790000	01 May 2023			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.11
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.11
66844CF58	NORTHWESTERN UNIVERS				0.780000	05 Jun 2020			
		10,000,000.000	Local	99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.21
			Base	99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.21
66844CFA7	NORTHWESTERN UNIVERS				1.250000	10 Jun 2020			
		30,000,000.000	Local	99.968750	29,990,625.00	99.968750	29,990,625.00	0.00	0.64
			Base	99.968750	29,990,625.00	99.968750	29,990,625.00	0.00	0.64
66844CFQ2	NORTHWESTERN UNIVERS				1.600000	24 Jun 2020			
		15,500,000.000	Local	99.897778	15,484,155.55	99.897778	15,484,155.55	0.00	0.33
			Base	99.897778	15,484,155.55	99.897778	15,484,155.55	0.00	0.33
71708EFJ9	PFIZER INC				1.620000	18 Jun 2020			
		16,750,000.000	Local	99.923500	16,737,186.25	99.923500	16,737,186.25	0.00	0.36
			Base	99.923500	16,737,186.25	99.923500	16,737,186.25	0.00	0.36
71708EGU3	PFIZER INC				0.450000	28 Jul 2020			
		15,000,000.000	Local	99.928750	14,989,312.50	99.928750	14,989,312.50	0.00	0.32
			Base	99.928750	14,989,312.50	99.928750	14,989,312.50	0.00	0.32
7426M4G27	PRIVATE EXP. FUNDING				1.600000	02 Jul 2020			
		20,000,000.000	Local	99.862222	19,972,444.44	99.862222	19,972,444.44	0.00	0.43
			Base	99.862222	19,972,444.44	99.862222	19,972,444.44	0.00	0.43
74271TFC2	PROCTOR GAMBLE AND CO				0.850000	12 Jun 2020			
		10,000,000.000	Local	99.974028	9,997,402.78	99.974028	9,997,402.78	0.00	0.21
			Base	99.974028	9,997,402.78	99.974028	9,997,402.78	0.00	0.21
74271TH71	PROCTOR GAMBLE AND CO				0.250000	07 Aug 2020			
		25,000,000.000	Local	99.953472	24,988,368.05	99.953472	24,988,368.05	0.00	0.53
			Base	99.953472	24,988,368.05	99.953472	24,988,368.05	0.00	0.53

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
77119LFR5	ROCHE HOLDING INC	15,000,000.000	Local	99.995333	14,999,300.00	99.995333	14,999,300.00	0.00	0.32
			Base	99.995333	14,999,300.00	99.995333	14,999,300.00	0.00	0.32
90477DF92	UNILEVER CAPITAL CRP	25,000,000.000	Local	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	0.53
			Base	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	0.53
91058TFW1	UNITED HEALTHCARE CO	20,000,000.000	Local	99.927500	19,985,500.00	99.927500	19,985,500.00	0.00	0.43
			Base	99.927500	19,985,500.00	99.927500	19,985,500.00	0.00	0.43
9127962V0	TREASURY BILL 06/20 0.00000	40,000,000.000	Local	99.995750	39,998,300.00	99.995750	39,998,300.00	0.00	0.86
			Base	99.995750	39,998,300.00	99.995750	39,998,300.00	0.00	0.86
9127962W8	TREASURY BILL 06/20 0.00000	40,000,000.000	Local	99.994500	39,997,800.00	99.994500	39,997,800.00	0.00	0.86
			Base	99.994500	39,997,800.00	99.994500	39,997,800.00	0.00	0.86
912796SZ3	TREASURY BILL 07/20 0.00000	25,000,000.000	Local	99.991063	24,997,765.63	99.991063	24,997,765.63	0.00	0.53
			Base	99.991063	24,997,765.63	99.991063	24,997,765.63	0.00	0.53
912796TD1	TREASURY BILL 08/20 0.00000	40,000,000.000	Local	99.978708	39,991,483.34	99.978708	39,991,483.34	0.00	0.86
			Base	99.978708	39,991,483.34	99.978708	39,991,483.34	0.00	0.86
912796TX7	TREASURY BILL 06/20 0.00000	50,000,000.000	Local	99.999193	49,999,596.25	99.999193	49,999,596.25	0.00	1.07
			Base	99.999193	49,999,596.25	99.999193	49,999,596.25	0.00	1.07
912796UA5	TREASURY BILL 06/20 0.00000	80,000,000.000	Local	99.949833	79,959,866.67	99.949833	79,959,866.67	0.00	1.71
			Base	99.949833	79,959,866.67	99.949833	79,959,866.67	0.00	1.71
912796UB3	TREASURY BILL 07/20 0.00000	160,000,000.000	Local	99.901338	159,842,141.11	99.901338	159,842,141.11	0.00	3.42
			Base	99.901338	159,842,141.11	99.901338	159,842,141.11	0.00	3.42

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.030000	01 Jun 2020		
	51,337,152.310	Local	100.000000	51,337,152.31	100.000000	51,337,152.31	0.00	1.10
		Base	100.000000	51,337,152.31	100.000000	51,337,152.31	0.00	1.10
92344LF18	VERIZON COMMNTN INC				1.650000	01 Jun 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.53
92344LG25	VERIZON COMMNTN INC				1.850000	02 Jul 2020		
	25,000,000.000	Local	99.840694	24,960,173.61	99.840694	24,960,173.61	0.00	0.53
		Base	99.840694	24,960,173.61	99.840694	24,960,173.61	0.00	0.53
926NKW009	AMHERST PIERPONT 04/15 VAR				0.050000	01 Jun 2020		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	6.42
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	6.42
926NKW009	AMHERST PIERPONT 04/15 VAR				0.110000	02 Jul 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.14
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.14
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2020		
	145,011,765.210	Local	100.000000	145,011,765.21	100.000000	145,011,765.21	0.00	3.10
		Base	100.000000	145,011,765.21	100.000000	145,011,765.21	0.00	3.10
95001KFY5	WELLS FARGO BANK NA				1.361380	14 Oct 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	99.983000	24,995,750.00	-4,250.00	0.53
		Base	100.000000	25,000,000.00	99.983000	24,995,750.00	-4,250.00	0.53
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jun 2020		
	135,008,948.100	Local	100.000000	135,008,948.10	100.000000	135,008,948.10	0.00	2.89
		Base	100.000000	135,008,948.10	100.000000	135,008,948.10	0.00	2.89
979QHR003	SOUTH STREET REPO				0.030000	01 Jun 2020		
	135,000,000.000	Local	100.000000	135,000,000.00	100.000000	135,000,000.00	0.00	2.89
		Base	100.000000	135,000,000.00	100.000000	135,000,000.00	0.00	2.89
979QHR003	SOUTH STREET REPO				0.050000	01 Jun 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.14
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.14

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STATE OF ARIZONA

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STATE STREET

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View Date: June 9, 2020

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979QHR003	SOUTH STREET REPO				0.070000	01 Jun 2020		
	566,419,396.64	Local	100.000000	566,419,396.64	100.000000	566,419,396.64	0.00	12.11
		Base	100.000000	566,419,396.64	100.000000	566,419,396.64	0.00	12.11
US DOLLAR Total								
	3,287,802,262.260	Local		3,286,939,792.88		3,287,023,819.45	84,026.57	70.30
		Base		3,286,939,792.88		3,287,023,819.45	84,026.57	70.30
CASH EQUIVALENT Total								
	3,287,802,262.260	Base		3,286,939,792.88		3,287,023,819.45	84,026.57	70.30
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00287YBG3	ABBVIE INC SR UNSECURED 144A 11/21 2.15				2.150000	19 Nov 2021		
	7,000,000.000	Local	99.988971	6,999,227.98	101.777715	7,124,440.05	125,212.07	0.15
		Base	99.988971	6,999,227.98	101.777715	7,124,440.05	125,212.07	0.15
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	99.100341	4,955,017.07	105.499650	5,274,982.50	319,965.43	0.11
		Base	99.100341	4,955,017.07	105.499650	5,274,982.50	319,965.43	0.11
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.989512	4,999,475.61	104.038220	5,201,911.00	202,435.39	0.11
		Base	99.989512	4,999,475.61	104.038220	5,201,911.00	202,435.39	0.11
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				1.140880	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.911976	1,998,239.52	-1,760.48	0.04
		Base	100.000000	2,000,000.00	99.911976	1,998,239.52	-1,760.48	0.04
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.921387	7,993,710.95	103.826945	8,306,155.60	312,444.65	0.18
		Base	99.921387	7,993,710.95	103.826945	8,306,155.60	312,444.65	0.18
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.732107	9,973,210.73	105.319756	10,531,975.60	558,764.87	0.23
		Base	99.732107	9,973,210.73	105.319756	10,531,975.60	558,764.87	0.23

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View Date: June 9, 2020

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02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
	4,500,000.000	Local	99.995294	4,499,788.21	104.037810	4,681,701.45	181,913.24	0.10	
Original Face:	4,500,000.000	Base	99.995294	4,499,788.21	104.037810	4,681,701.45	181,913.24	0.10	
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
	3,000,000.000	Local	99.986985	2,999,609.54	104.359190	3,130,775.70	131,166.16	0.07	
Original Face:	3,000,000.000	Base	99.986985	2,999,609.54	104.359190	3,130,775.70	131,166.16	0.07	
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
	5,000,000.000	Local	99.981990	4,999,099.51	101.410379	5,070,518.95	71,419.44	0.11	
		Base	99.981990	4,999,099.51	101.410379	5,070,518.95	71,419.44	0.11	
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
	10,000,000.000	Local	99.721515	9,972,151.54	101.276017	10,127,601.70	155,450.16	0.22	
		Base	99.721515	9,972,151.54	101.276017	10,127,601.70	155,450.16	0.22	
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
	10,000,000.000	Local	100.729091	10,072,909.09	103.746873	10,374,687.30	301,778.21	0.22	
		Base	100.729091	10,072,909.09	103.746873	10,374,687.30	301,778.21	0.22	
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	15,500,000.000	Local	99.733216	15,458,648.54	100.920992	15,642,753.76	184,105.22	0.33	
		Base	99.733216	15,458,648.54	100.920992	15,642,753.76	184,105.22	0.33	
05531FBJ1	TRUIST FIN CORP SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
	10,000,000.000	Local	99.941382	9,994,138.20	103.320507	10,332,050.70	337,912.50	0.22	
		Base	99.941382	9,994,138.20	103.320507	10,332,050.70	337,912.50	0.22	
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR					2.400000	23 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	99.420661	9,942,066.10	-57,933.90	0.21	
		Base	100.000000	10,000,000.00	99.420661	9,942,066.10	-57,933.90	0.21	
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	99.801229	9,980,122.90	-19,877.10	0.21	
		Base	100.000000	10,000,000.00	99.801229	9,980,122.90	-19,877.10	0.21	
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	100.021000	10,002,100.00	2,100.00	0.21	
		Base	100.000000	10,000,000.00	100.021000	10,002,100.00	2,100.00	0.21	

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Holdings

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STATE OF ARIZONA

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STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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06048WZZ6	BANK OF AMERICA CORP SR UNSECURED 06/24 VAR					3.000000	17 Jun 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.110200	10,011,020.00	11,020.00	0.21	
		Base	100.000000	10,000,000.00	100.110200	10,011,020.00	11,020.00	0.21	
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
	10,000,000.000	Local	99.963126	9,996,312.61	100.066350	10,006,635.00	10,322.39	0.21	
		Base	99.963126	9,996,312.61	100.066350	10,006,635.00	10,322.39	0.21	
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	98.318463	9,831,846.30	-168,153.70	0.21	
		Base	100.000000	10,000,000.00	98.318463	9,831,846.30	-168,153.70	0.21	
06367WUK7	BANK OF MONTREAL SR UNSECURED 01/23 2					2.000000	24 Jan 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	98.361133	4,918,056.65	-81,943.35	0.11	
		Base	100.000000	5,000,000.00	98.361133	4,918,056.65	-81,943.35	0.11	
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	100.010161	10,001,016.10	1,016.10	0.21	
		Base	100.000000	10,000,000.00	100.010161	10,001,016.10	1,016.10	0.21	
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	7,000,000.000	Local	99.936596	6,995,561.71	107.458289	7,522,080.23	526,518.52	0.16	
		Base	99.936596	6,995,561.71	107.458289	7,522,080.23	526,518.52	0.16	
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	7,000,000.000	Local	99.846169	6,989,231.80	104.535798	7,317,505.86	328,274.06	0.16	
		Base	99.846169	6,989,231.80	104.535798	7,317,505.86	328,274.06	0.16	
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
	5,000,000.000	Local	99.938178	4,996,908.88	103.050030	5,152,501.50	155,592.62	0.11	
		Base	99.938178	4,996,908.88	103.050030	5,152,501.50	155,592.62	0.11	
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
	17,000,000.000	Local	101.470781	17,250,032.71	104.126557	17,701,514.69	451,481.98	0.38	
		Base	101.470781	17,250,032.71	104.126557	17,701,514.69	451,481.98	0.38	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local	99.975327	14,996,298.98	102.758066	15,413,709.90	417,410.92	0.33	
		Base	99.975327	14,996,298.98	102.758066	15,413,709.90	417,410.92	0.33	

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07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15				2.150000	06 Dec 2024		
		2,000,000.000	Local 99.846849	1,996,936.97	104.440322	2,088,806.44	91,869.47	0.04
			Base 99.846849	1,996,936.97	104.440322	2,088,806.44	91,869.47	0.04
097023CG8	BOEING CO SR UNSECURED 05/22 2.7				2.700000	01 May 2022		
		5,000,000.000	Local 99.887011	4,994,350.55	100.560590	5,028,029.50	33,678.95	0.11
			Base 99.887011	4,994,350.55	100.560590	5,028,029.50	33,678.95	0.11
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6				2.600000	16 May 2022		
		5,000,000.000	Local 99.824757	4,991,237.86	104.051921	5,202,596.05	211,358.19	0.11
			Base 99.824757	4,991,237.86	104.051921	5,202,596.05	211,358.19	0.11
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625				2.625000	15 Aug 2024		
		2,000,000.000	Local 99.568444	1,991,368.87	105.582151	2,111,643.02	120,274.15	0.05
			Base 99.568444	1,991,368.87	105.582151	2,111,643.02	120,274.15	0.05
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A				2.710000	17 Feb 2026		
		10,000,000.000	Local 102.272686	10,227,268.58	104.541270	10,454,127.00	226,858.42	0.22
Original Face:		10,000,000.000	Base 102.272686	10,227,268.58	104.541270	10,454,127.00	226,858.42	0.22
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	99.884940	9,988,494.00	-11,506.00	0.21
			Base 100.000000	10,000,000.00	99.884940	9,988,494.00	-11,506.00	0.21
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4				2.400000	30 Oct 2020		
		13,226,000.000	Local 99.745093	13,192,286.04	100.522802	13,295,145.79	102,859.75	0.28
			Base 99.745093	13,192,286.04	100.522802	13,295,145.79	102,859.75	0.28
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45				3.450000	30 Apr 2021		
		15,000,000.000	Local 99.975644	14,996,346.53	102.144542	15,321,681.30	325,334.77	0.33
			Base 99.975644	14,996,346.53	102.144542	15,321,681.30	325,334.77	0.33
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.267630	08 Aug 2022		
		10,000,000.000	Local 100.000000	10,000,000.00	98.224240	9,822,424.00	-177,576.00	0.21
			Base 100.000000	10,000,000.00	98.224240	9,822,424.00	-177,576.00	0.21
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		1,630,186.840	Local 99.999531	1,630,179.20	100.360630	1,636,065.78	5,886.58	0.03
Original Face:		6,500,000.000	Base 99.999531	1,630,179.20	100.360630	1,636,065.78	5,886.58	0.03

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14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1					1.967950	16 Nov 2020		
	227,786.130	Local	100.000000		227,786.13	100.040490	227,878.36	92.23	0.00
Original Face:	8,500,000.000	Base	100.000000		227,786.13	100.040490	227,878.36	92.23	0.00
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1					1.776130	15 Jan 2021		
	2,048,310.000	Local	100.000000		2,048,310.00	100.317080	2,054,804.78	6,494.78	0.04
Original Face:	5,000,000.000	Base	100.000000		2,048,310.00	100.317080	2,054,804.78	6,494.78	0.04
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					0.383630	17 Apr 2023		
	10,000,000.000	Local	100.000000		10,000,000.00	100.009970	10,000,997.00	997.00	0.21
Original Face:	10,000,000.000	Base	100.000000		10,000,000.00	100.009970	10,000,997.00	997.00	0.21
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					0.892380	15 Nov 2021		
	10,000,000.000	Local	100.000000		10,000,000.00	101.798297	10,179,829.70	179,829.70	0.22
		Base	100.000000		10,000,000.00	101.798297	10,179,829.70	179,829.70	0.22
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR					2.350000	30 Dec 2024		
	10,000,000.000	Local	100.000000		10,000,000.00	103.164234	10,316,423.40	316,423.40	0.22
		Base	100.000000		10,000,000.00	103.164234	10,316,423.40	316,423.40	0.22
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	99.999023	14,999,853.45	-146.55	0.32
		Base	100.000000		15,000,000.00	99.999023	14,999,853.45	-146.55	0.32
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
	15,000,000.000	Local	100.000000		15,000,000.00	100.279480	15,041,922.00	41,922.00	0.32
		Base	100.000000		15,000,000.00	100.279480	15,041,922.00	41,922.00	0.32
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
	2,000,000.000	Local	100.102785		2,002,055.69	101.271913	2,025,438.26	23,382.57	0.04
		Base	100.102785		2,002,055.69	101.271913	2,025,438.26	23,382.57	0.04
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
	5,000,000.000	Local	99.845650		4,992,282.48	105.404766	5,270,238.30	277,955.82	0.11
		Base	99.845650		4,992,282.48	105.404766	5,270,238.30	277,955.82	0.11
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
	18,000,000.000	Local	99.981975		17,996,755.50	102.882130	18,518,783.40	522,027.90	0.40
Original Face:	18,000,000.000	Base	99.981975		17,996,755.50	102.882130	18,518,783.40	522,027.90	0.40

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STATE OF ARIZONA

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254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024		
		4,000,000.000	Local 99.998398	3,999,935.90	104.118310	4,164,732.40	164,796.50	0.09
Original Face:		4,000,000.000	Base 99.998398	3,999,935.90	104.118310	4,164,732.40	164,796.50	0.09
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222				2.222000	01 Mar 2021		
		5,250,000.000	Local 100.432391	5,272,700.55	101.215529	5,313,815.27	41,114.72	0.11
			Base 100.432391	5,272,700.55	101.215529	5,313,815.27	41,114.72	0.11
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR				0.100000	25 Aug 2020		
		3,000,000.000	Local 100.000000	3,000,000.00	99.988319	2,999,649.57	-350.43	0.06
			Base 100.000000	3,000,000.00	99.988319	2,999,649.57	-350.43	0.06
3130AHXE8	FEDERAL HOME LOAN BANK BONDS 01/25 1.95				1.950000	23 Jan 2025		
		8,800,000.000	Local 99.995942	8,799,642.86	100.220133	8,819,371.70	19,728.84	0.19
			Base 99.995942	8,799,642.86	100.220133	8,819,371.70	19,728.84	0.19
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	100.801540	5,040,077.00	40,077.00	0.11
			Base 100.000000	5,000,000.00	100.801540	5,040,077.00	40,077.00	0.11
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR				0.513000	22 Jan 2021		
		20,000,000.000	Local 99.997427	19,999,485.49	100.156583	20,031,316.60	31,831.11	0.43
			Base 99.997427	19,999,485.49	100.156583	20,031,316.60	31,831.11	0.43
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR				0.240880	21 Feb 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	99.598237	9,959,823.70	-40,176.30	0.21
			Base 100.000000	10,000,000.00	99.598237	9,959,823.70	-40,176.30	0.21
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23				2.230000	08 Jul 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	100.163281	10,016,328.10	16,328.10	0.21
			Base 100.000000	10,000,000.00	100.163281	10,016,328.10	16,328.10	0.21
3133EKWZ5	FEDERAL FARM CREDIT BANK BONDS 07/23 2.2				2.200000	24 Jul 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.181270	10,018,127.00	18,127.00	0.21
			Base 100.000000	10,000,000.00	100.181270	10,018,127.00	18,127.00	0.21
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71				1.710000	25 Nov 2022		
		10,000,000.000	Local 99.951507	9,995,150.68	100.319134	10,031,913.40	36,762.72	0.21
			Base 99.951507	9,995,150.68	100.319134	10,031,913.40	36,762.72	0.21

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As of: May 31, 2020

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3133ELRK2	FEDERAL FARM CREDIT BANK BONDS 03/24 1.5				1.500000	05 Mar 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	100.005489	5,000,274.45	274.45	0.11
			Base	100.000000	5,000,000.00	100.005489	5,000,274.45	274.45	0.11
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	100.183651	20,036,730.20	36,730.20	0.43
			Base	100.000000	20,000,000.00	100.183651	20,036,730.20	36,730.20	0.43
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	100.297360	5,014,868.00	14,868.00	0.11
			Base	100.000000	5,000,000.00	100.297360	5,014,868.00	14,868.00	0.11
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	100.240069	10,024,006.90	24,006.90	0.21
			Base	100.000000	10,000,000.00	100.240069	10,024,006.90	24,006.90	0.21
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	100.039994	10,003,999.40	3,999.40	0.21
			Base	100.000000	10,000,000.00	100.039994	10,003,999.40	3,999.40	0.21
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7				1.700000	05 Aug 2024			
		5,000,000.000	Local	100.000000	5,000,000.00	101.391322	5,069,566.10	69,566.10	0.11
			Base	100.000000	5,000,000.00	101.391322	5,069,566.10	69,566.10	0.11
3134GVCH9	FREDDIE MAC NOTES 02/25 1.875				1.875000	14 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.224526	10,022,452.60	22,452.60	0.21
			Base	100.000000	10,000,000.00	100.224526	10,022,452.60	22,452.60	0.21
3134GVDA3	FREDDIE MAC NOTES 02/25 1.875				1.875000	18 Feb 2025			
		10,000,000.000	Local	100.000000	10,000,000.00	100.229712	10,022,971.20	22,971.20	0.21
			Base	100.000000	10,000,000.00	100.229712	10,022,971.20	22,971.20	0.21
3135G0T45	FANNIE MAE NOTES 04/22 1.875				1.875000	05 Apr 2022			
		15,243,000.000	Local	100.492318	15,318,043.99	103.114486	15,717,741.10	399,697.11	0.34
			Base	100.492318	15,318,043.99	103.114486	15,717,741.10	399,697.11	0.34
3135G0V26	FANNIE MAE NOTES 07/20 VAR				0.120000	30 Jul 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.001637	5,000,081.85	81.85	0.11
			Base	100.000000	5,000,000.00	100.001637	5,000,081.85	81.85	0.11

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As of: May 31, 2020

View Date: June 9, 2020

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3135G0V67	FANNIE MAE NOTES 10/20 VAR					0.135000	30 Oct 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.995788	9,999,578.80	-421.20	0.21	
		Base	100.000000	10,000,000.00	99.995788	9,999,578.80	-421.20	0.21	
3135G0Y49	FANNIE MAE NOTES 02/23 1.7					1.700000	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.335964	10,033,596.40	33,596.40	0.21	
		Base	100.000000	10,000,000.00	100.335964	10,033,596.40	33,596.40	0.21	
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
	144,542.080	Local	102.783245	148,565.04	101.771350	147,102.43	-1,462.61	0.00	
Original Face:	2,838,688.000	Base	102.783245	148,565.04	101.771350	147,102.43	-1,462.61	0.00	
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	1,185,787.600	Local	101.483830	1,203,382.67	103.343510	1,225,434.53	22,051.86	0.03	
Original Face:	5,677,376.000	Base	101.483830	1,203,382.67	103.343510	1,225,434.53	22,051.86	0.03	
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
	1,584,527.960	Local	101.536033	1,608,866.83	100.514070	1,592,673.54	-16,193.29	0.03	
Original Face:	11,275,256.000	Base	101.536033	1,608,866.83	100.514070	1,592,673.54	-16,193.29	0.03	
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	1,139,265.190	Local	101.403148	1,155,250.77	103.485540	1,178,974.73	23,723.96	0.03	
Original Face:	5,677,376.000	Base	101.403148	1,155,250.77	103.485540	1,178,974.73	23,723.96	0.03	
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	2,317,614.400	Local	100.795845	2,336,059.01	101.387560	2,349,772.69	13,713.68	0.05	
Original Face:	6,713,909.000	Base	100.795845	2,336,059.01	101.387560	2,349,772.69	13,713.68	0.05	
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	1,500,384.340	Local	99.751928	1,496,662.30	100.960370	1,514,793.58	18,131.28	0.03	
Original Face:	5,677,376.000	Base	99.751928	1,496,662.30	100.960370	1,514,793.58	18,131.28	0.03	
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	2,305,481.460	Local	101.509617	2,340,285.39	102.122770	2,354,421.53	14,136.14	0.05	
Original Face:	6,995,663.000	Base	101.509617	2,340,285.39	102.122770	2,354,421.53	14,136.14	0.05	
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	1,500,384.340	Local	100.240068	1,503,986.29	101.657130	1,525,247.66	21,261.37	0.03	
Original Face:	5,677,376.000	Base	100.240068	1,503,986.29	101.657130	1,525,247.66	21,261.37	0.03	

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3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		2,852,810.380	Local	100.684317	2,872,332.64	102.951530	2,937,011.93	64,679.29	0.06
Original Face:		11,354,753.000	Base	100.684317	2,872,332.64	102.951530	2,937,011.93	64,679.29	0.06
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		790,679.190	Local	100.397209	793,819.84	100.272190	792,831.34	-988.50	0.02
Original Face:		5,677,376.000	Base	100.397209	793,819.84	100.272190	792,831.34	-988.50	0.02
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		696,458.900	Local	98.606123	686,751.12	101.480570	706,770.46	20,019.34	0.02
Original Face:		2,000,000.000	Base	98.606123	686,751.12	101.480570	706,770.46	20,019.34	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		2,086,227.710	Local	101.591778	2,119,435.83	103.485540	2,158,944.01	39,508.18	0.05
Original Face:		8,516,065.000	Base	101.591778	2,119,435.83	103.485540	2,158,944.01	39,508.18	0.05
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		1,329,206.570	Local	99.882978	1,327,651.11	100.766130	1,339,390.02	11,738.91	0.03
Original Face:		5,677,376.000	Base	99.882978	1,327,651.11	100.766130	1,339,390.02	11,738.91	0.03
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		2,259,127.450	Local	98.470783	2,224,580.49	101.811870	2,300,059.90	75,479.41	0.05
Original Face:		6,060,416.000	Base	98.470783	2,224,580.49	101.811870	2,300,059.90	75,479.41	0.05
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		338,306.350	Local	98.265096	332,437.06	102.890160	348,083.94	15,646.88	0.01
Original Face:		2,838,688.000	Base	98.265096	332,437.06	102.890160	348,083.94	15,646.88	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020			
		3,563.060	Local	100.253715	3,572.10	100.259990	3,572.32	0.22	0.00
Original Face:		648,587.000	Base	100.253715	3,572.10	100.259990	3,572.32	0.22	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		609,289.530	Local	100.130867	610,086.89	101.165720	616,392.14	6,305.25	0.01
Original Face:		5,946,910.000	Base	100.130867	610,086.89	101.165720	616,392.14	6,305.25	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		104,093.260	Local	103.258242	107,484.87	104.989100	109,286.58	1,801.71	0.00
Original Face:		500,000.000	Base	103.258242	107,484.87	104.989100	109,286.58	1,801.71	0.00

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3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	787,578.040	Local	101.365700	798,333.99	102.119860	804,273.59	5,939.60	0.02	
Original Face:	11,354,753.000	Base	101.365700	798,333.99	102.119860	804,273.59	5,939.60	0.02	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	411,969.820	Local	99.407629	409,529.43	102.277800	421,353.67	11,824.24	0.01	
Original Face:	2,838,688.000	Base	99.407629	409,529.43	102.277800	421,353.67	11,824.24	0.01	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	568,281.580	Local	99.977726	568,155.00	102.832870	584,380.26	16,225.26	0.01	
Original Face:	2,838,688.000	Base	99.977726	568,155.00	102.832870	584,380.26	16,225.26	0.01	
3137AGR00	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	394,548.340	Local	99.955559	394,373.00	102.679370	405,119.75	10,746.75	0.01	
Original Face:	3,247,459.000	Base	99.955559	394,373.00	102.679370	405,119.75	10,746.75	0.01	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,372,083.990	Local	100.198669	1,374,809.89	105.731580	1,450,726.08	75,916.19	0.03	
Original Face:	5,677,376.000	Base	100.198669	1,374,809.89	105.731580	1,450,726.08	75,916.19	0.03	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	1,960,108.530	Local	100.361985	1,967,203.82	102.451740	2,008,165.29	40,961.47	0.04	
Original Face:	8,516,065.000	Base	100.361985	1,967,203.82	102.451740	2,008,165.29	40,961.47	0.04	
3137AXM33	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,865,603.440	Local	100.064794	1,866,812.23	101.039680	1,884,999.75	18,187.52	0.04	
Original Face:	7,380,589.000	Base	100.064794	1,866,812.23	101.039680	1,884,999.75	18,187.52	0.04	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	2,303,487.040	Local	101.262355	2,332,565.22	102.558350	2,362,418.30	29,853.08	0.05	
Original Face:	5,677,376.000	Base	101.262355	2,332,565.22	102.558350	2,362,418.30	29,853.08	0.05	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,544,091.680	Local	100.023774	1,544,458.77	100.502050	1,551,843.79	7,385.02	0.03	
Original Face:	5,677,376.000	Base	100.023774	1,544,458.77	100.502050	1,551,843.79	7,385.02	0.03	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	3,860,229.460	Local	100.737106	3,888,683.46	101.301500	3,910,470.35	21,786.89	0.08	
Original Face:	14,193,441.000	Base	100.737106	3,888,683.46	101.301500	3,910,470.35	21,786.89	0.08	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043		
	2,993,217.440	Local	100.469575	3,007,272.83	101.965480	3,052,048.53	44,775.70	0.07
Original Face:	14,193,441.000	Base	100.469575	3,007,272.83	101.965480	3,052,048.53	44,775.70	0.07
3137B1EM0	FREDDIE MAC FHR 4191 AP				2.000000	15 Mar 2043		
	894,004.700	Local	99.894581	893,062.25	102.885160	919,798.17	26,735.92	0.02
Original Face:	3,250,000.000	Base	99.894581	893,062.25	102.885160	919,798.17	26,735.92	0.02
3137B1VH2	FREDDIE MAC FHR 4210 AC				2.000000	15 Mar 2040		
	1,573,247.840	Local	100.519156	1,581,415.45	101.084950	1,590,316.79	8,901.34	0.03
Original Face:	5,677,376.000	Base	100.519156	1,581,415.45	101.084950	1,590,316.79	8,901.34	0.03
3137B1ZD7	FREDDIE MAC FHR 4204 QA				1.500000	15 Jul 2042		
	2,714,910.710	Local	99.905087	2,712,333.91	100.731810	2,734,778.70	22,444.79	0.06
Original Face:	8,516,065.000	Base	99.905087	2,712,333.91	100.731810	2,734,778.70	22,444.79	0.06
3137B2CF5	FREDDIE MAC FHR 4203 DC				1.750000	15 Apr 2033		
	630,030.800	Local	97.900206	616,801.45	101.964360	642,406.87	25,605.42	0.01
Original Face:	2,500,000.000	Base	97.900206	616,801.45	101.964360	642,406.87	25,605.42	0.01
3137BUFZ6	FREDDIE MAC FHR 4646 TB				3.500000	15 Apr 2028		
	3,175,273.300	Local	102.700582	3,261,024.17	105.624210	3,353,857.34	92,833.17	0.07
Original Face:	10,000,000.000	Base	102.700582	3,261,024.17	105.624210	3,353,857.34	92,833.17	0.07
3137BVEP7	FREDDIE MAC FHR 4655 JA				3.000000	15 Oct 2040		
	2,438,453.950	Local	101.751394	2,481,160.89	101.509960	2,475,273.63	-5,887.26	0.05
Original Face:	5,000,000.000	Base	101.751394	2,481,160.89	101.509960	2,475,273.63	-5,887.26	0.05
3137F4VC3	FREDDIE MAC FHR 4774 G				4.000000	15 Aug 2042		
	3,917,847.200	Local	102.447572	4,013,739.32	101.127430	3,962,018.18	-51,721.14	0.08
Original Face:	10,000,000.000	Base	102.447572	4,013,739.32	101.127430	3,962,018.18	-51,721.14	0.08
3137F4ZH8	FREDDIE MAC FHR 4791 GA				3.500000	15 Sep 2040		
	1,153,065.800	Local	101.048200	1,165,152.23	100.640430	1,160,450.38	-4,701.85	0.02
Original Face:	5,000,000.000	Base	101.048200	1,165,152.23	100.640430	1,160,450.38	-4,701.85	0.02
3137FEVG2	FREDDIE MAC FHR 4800 TA				4.000000	15 Apr 2042		
	1,536,298.300	Local	101.774856	1,563,565.39	100.679040	1,546,730.38	-16,835.01	0.03
Original Face:	5,000,000.000	Base	101.774856	1,563,565.39	100.679040	1,546,730.38	-16,835.01	0.03

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View Date: June 9, 2020

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3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
	826,171.360	Local	101.916565	842,005.47	100.114600	827,118.15	-14,887.32	0.02	
Original Face:	7,000,000.000	Base	101.916565	842,005.47	100.114600	827,118.15	-14,887.32	0.02	
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	597,596.760	Local	101.165202	604,559.97	108.542990	648,649.39	44,089.42	0.01	
Original Face:	44,567,405.000	Base	101.165202	604,559.97	108.542990	648,649.39	44,089.42	0.01	
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	23,700.950	Local	107.255659	25,420.61	110.650690	26,225.26	804.65	0.00	
Original Face:	1,000,000.000	Base	107.255659	25,420.61	110.650690	26,225.26	804.65	0.00	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	768,074.070	Local	105.803029	812,645.63	117.911560	905,648.12	93,002.49	0.02	
Original Face:	24,898,134.000	Base	105.803029	812,645.63	117.911560	905,648.12	93,002.49	0.02	
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	469,301.040	Local	99.229989	465,687.37	102.804660	482,463.34	16,775.97	0.01	
Original Face:	5,677,376.000	Base	99.229989	465,687.37	102.804660	482,463.34	16,775.97	0.01	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	348,023.560	Local	105.000906	365,427.89	109.187080	379,996.76	14,568.87	0.01	
Original Face:	8,516,065.000	Base	105.000906	365,427.89	109.187080	379,996.76	14,568.87	0.01	
31422BGX2	FARMER MAC NOTES 07/21 2.16					2.160000	02 Jul 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.136332	5,006,816.60	6,816.60	0.11	
		Base	100.000000	5,000,000.00	100.136332	5,006,816.60	6,816.60	0.11	
31422BTG5	FARMER MAC NOTES 01/24 1.82					1.820000	29 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.852520	5,042,626.00	42,626.00	0.11	
		Base	100.000000	5,000,000.00	100.852520	5,042,626.00	42,626.00	0.11	
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					1.431380	26 Jul 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.854995	1,997,099.90	-2,900.10	0.04	
		Base	100.000000	2,000,000.00	99.854995	1,997,099.90	-2,900.10	0.04	
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					1.636130	03 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	91.040985	18,208,197.00	-1,791,803.00	0.39	
		Base	100.000000	20,000,000.00	91.040985	18,208,197.00	-1,791,803.00	0.39	

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View Date: June 9, 2020

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36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021		
		1,409.380	Local 100.679022	1,418.95	101.975168	1,437.22	18.27	0.00
Original Face:		1,675,000.000	Base 100.679022	1,418.95	101.975168	1,437.22	18.27	0.00
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR				0.827630	11 May 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	100.047590	5,002,379.50	2,379.50	0.11
			Base 100.000000	5,000,000.00	100.047590	5,002,379.50	2,379.50	0.11
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR				1.716130	16 Apr 2021		
		3,000,000.000	Local 100.000000	3,000,000.00	100.113572	3,003,407.16	3,407.16	0.06
			Base 100.000000	3,000,000.00	100.113572	3,003,407.16	3,407.16	0.06
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR				2.500000	31 Jul 2024		
		10,000,000.000	Local 100.000000	10,000,000.00	100.257780	10,025,778.00	25,778.00	0.21
			Base 100.000000	10,000,000.00	100.257780	10,025,778.00	25,778.00	0.21
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
		61,041.220	Local 105.338835	64,300.11	111.740410	68,207.71	3,907.60	0.00
Original Face:		877,500.000	Base 105.338835	64,300.11	111.740410	68,207.71	3,907.60	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
		2,156,768.190	Local 98.874031	2,132,483.64	98.787020	2,130,607.02	-1,876.62	0.05
Original Face:		3,000,000.000	Base 98.874031	2,132,483.64	98.787020	2,130,607.02	-1,876.62	0.05
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		3,413,369.400	Local 95.475668	3,258,937.22	99.941880	3,411,385.55	152,448.33	0.07
Original Face:		10,000,000.000	Base 95.475668	3,258,937.22	99.941880	3,411,385.55	152,448.33	0.07
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		2,959,330.550	Local 102.077810	3,020,819.82	103.440610	3,061,149.57	40,329.75	0.07
Original Face:		10,493,495.000	Base 102.077810	3,020,819.82	103.440610	3,061,149.57	40,329.75	0.07
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,340,403.200	Local 96.413906	4,184,752.28	101.370360	4,399,882.35	215,130.07	0.09
Original Face:		5,000,000.000	Base 96.413906	4,184,752.28	101.370360	4,399,882.35	215,130.07	0.09
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		2,851,108.300	Local 99.900832	2,848,280.92	102.801290	2,930,976.11	82,695.19	0.06
Original Face:		5,000,000.000	Base 99.900832	2,848,280.92	102.801290	2,930,976.11	82,695.19	0.06

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38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
		3,143,931.800	Local 100.689466	3,165,608.15	100.766260	3,168,022.49	2,414.34	0.07
Original Face:		5,000,000.000	Base 100.689466	3,165,608.15	100.766260	3,168,022.49	2,414.34	0.07
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05				2.050000	15 Nov 2024		
		1,000,000.000	Local 99.924162	999,241.62	104.907425	1,049,074.25	49,832.63	0.02
			Base 99.924162	999,241.62	104.907425	1,049,074.25	49,832.63	0.02
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
		2,000,000.000	Local 99.815000	1,996,300.00	100.369817	2,007,396.34	11,096.34	0.04
			Base 99.815000	1,996,300.00	100.369817	2,007,396.34	11,096.34	0.04
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15				2.150000	08 Aug 2022		
		15,680,000.000	Local 101.212379	15,870,101.10	103.773335	16,271,658.93	401,557.83	0.35
			Base 101.212379	15,870,101.10	103.773335	16,271,658.93	401,557.83	0.35
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
		3,000,000.000	Local 99.990077	2,999,702.32	101.818030	3,054,540.90	54,838.58	0.07
			Base 99.990077	2,999,702.32	101.818030	3,054,540.90	54,838.58	0.07
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45				3.450000	30 Nov 2020		
		10,000,000.000	Local 99.980331	9,998,033.10	101.545177	10,154,517.70	156,484.60	0.22
			Base 99.980331	9,998,033.10	101.545177	10,154,517.70	156,484.60	0.22
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125				1.125000	10 Aug 2020		
		10,000,000.000	Local 99.885697	9,988,569.74	100.144512	10,014,451.20	25,881.46	0.21
			Base 99.885697	9,988,569.74	100.144512	10,014,451.20	25,881.46	0.21
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	100.970000	10,097,000.00	97,000.00	0.22
			Base 100.000000	10,000,000.00	100.970000	10,097,000.00	97,000.00	0.22
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A				3.500000	25 Oct 2048		
		2,099,011.230	Local 99.624244	2,091,124.07	100.707850	2,113,869.08	22,745.01	0.05
Original Face:		5,000,000.000	Base 99.624244	2,091,124.07	100.707850	2,113,869.08	22,745.01	0.05
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	101.285918	5,064,295.90	64,295.90	0.11
			Base 100.000000	5,000,000.00	101.285918	5,064,295.90	64,295.90	0.11

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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	102.035900	15,305,385.00	305,385.00	0.33
			Base	100.000000	15,000,000.00	102.035900	15,305,385.00	305,385.00	0.33
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	99.325783	4,966,289.15	-33,710.85	0.11
			Base	100.000000	5,000,000.00	99.325783	4,966,289.15	-33,710.85	0.11
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	98.415908	9,841,590.80	-158,409.20	0.21
			Base	100.000000	10,000,000.00	98.415908	9,841,590.80	-158,409.20	0.21
48130UTJ4	JPMORGAN CHASE FINANCIAL COMPANY GUAR 01/23 2				2.000000	31 Jan 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	95.399999	9,539,999.90	-460,000.10	0.20
			Base	100.000000	10,000,000.00	95.399999	9,539,999.90	-460,000.10	0.20
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25				1.250000	10 Mar 2023			
		3,000,000.000	Local	99.956563	2,998,696.88	101.264630	3,037,938.90	39,242.02	0.06
			Base	99.956563	2,998,696.88	101.264630	3,037,938.90	39,242.02	0.06
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A				3.100000	15 Aug 2022			
		11,280,891.280	Local	99.842773	11,263,154.71	101.376410	11,436,162.60	173,007.89	0.24
		Original Face: 12,640,000.000	Base	99.842773	11,263,154.71	101.376410	11,436,162.60	173,007.89	0.24
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6				3.600000	15 Apr 2024			
		3,000,000.000	Local	99.635021	2,989,050.62	98.303408	2,949,102.24	-39,948.38	0.06
			Base	99.635021	2,989,050.62	98.303408	2,949,102.24	-39,948.38	0.06
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125				3.125000	15 Oct 2021			
		3,493,000.000	Local	101.238175	3,536,249.45	99.114330	3,462,063.55	-74,185.90	0.07
			Base	101.238175	3,536,249.45	99.114330	3,462,063.55	-74,185.90	0.07
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95				1.950000	22 Sep 2020			
		23,826,000.000	Local	100.027234	23,832,488.73	100.409017	23,923,452.39	90,963.66	0.51
			Base	100.027234	23,832,488.73	100.409017	23,923,452.39	90,963.66	0.51
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75				2.750000	09 Dec 2020			
		10,841,000.000	Local	100.397419	10,884,084.15	100.982754	10,947,540.36	63,456.21	0.23
			Base	100.397419	10,884,084.15	100.982754	10,947,540.36	63,456.21	0.23

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58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021		
		2,528,020.720	Local 99.995897	2,527,917.00	100.178320	2,532,528.69	4,611.69	0.05
Original Face:		2,750,000.000	Base 99.995897	2,527,917.00	100.178320	2,532,528.69	4,611.69	0.05
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55				1.550000	08 Aug 2021		
		50,000,000.000	Local 99.976923	49,988,461.53	101.391782	50,695,891.00	707,429.47	1.08
			Base 99.976923	49,988,461.53	101.391782	50,695,891.00	707,429.47	1.08
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4				2.400000	06 Feb 2022		
		10,354,000.000	Local 100.967104	10,454,133.95	103.415700	10,707,661.58	253,527.63	0.23
			Base 100.967104	10,454,133.95	103.415700	10,707,661.58	253,527.63	0.23
637432NM3	NATIONAL RURAL UTIL COOP COLLATERAL T 04/22 2.4				2.400000	25 Apr 2022		
		8,867,000.000	Local 103.268189	9,156,790.36	103.198192	9,150,583.68	-6,206.68	0.20
			Base 103.268189	9,156,790.36	103.198192	9,150,583.68	-6,206.68	0.20
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2				2.000000	13 Apr 2021		
		3,000,000.000	Local 99.974561	2,999,236.82	101.458439	3,043,753.17	44,516.35	0.07
			Base 99.974561	2,999,236.82	101.458439	3,043,753.17	44,516.35	0.07
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55				2.550000	08 Mar 2021		
		10,000,000.000	Local 99.981436	9,998,143.55	97.219903	9,721,990.30	-276,153.25	0.21
			Base 99.981436	9,998,143.55	97.219903	9,721,990.30	-276,153.25	0.21
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3				3.000000	01 Apr 2022		
		3,140,000.000	Local 101.830697	3,197,483.89	103.333494	3,244,671.71	47,187.82	0.07
			Base 101.830697	3,197,483.89	103.333494	3,244,671.71	47,187.82	0.07
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375				4.375000	11 Aug 2020		
		4,000,000.000	Local 100.408575	4,016,342.98	100.736033	4,029,441.32	13,098.34	0.09
			Base 100.408575	4,016,342.98	100.736033	4,029,441.32	13,098.34	0.09
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8				2.800000	11 Mar 2022		
		3,000,000.000	Local 99.996453	2,999,893.58	104.262279	3,127,868.37	127,974.79	0.07
			Base 99.996453	2,999,893.58	104.262279	3,127,868.37	127,974.79	0.07
74005PBA1	PRAXAIR INC COMPANY GUAR 02/22 2.45				2.450000	15 Feb 2022		
		3,000,000.000	Local 101.271542	3,038,146.27	102.434429	3,073,032.87	34,886.60	0.07
			Base 101.271542	3,038,146.27	102.434429	3,073,032.87	34,886.60	0.07

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Books Closed

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR				1.545130	21 Sep 2021			
		10,000,000.000	Local	99.915525	9,991,552.54	99.101858	9,910,185.80	-81,366.74	0.21
			Base	99.915525	9,991,552.54	99.101858	9,910,185.80	-81,366.74	0.21
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	102.897000	10,289,700.00	289,700.00	0.22
			Base	100.000000	10,000,000.00	102.897000	10,289,700.00	289,700.00	0.22
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	101.758820	10,175,882.00	175,882.00	0.22
			Base	100.000000	10,000,000.00	101.758820	10,175,882.00	175,882.00	0.22
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	103.852000	10,385,200.00	385,200.00	0.22
			Base	100.000000	10,000,000.00	103.852000	10,385,200.00	385,200.00	0.22
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.868250	25 Jan 2029			
		900,206.760	Local	100.000000	900,206.76	92.109910	829,179.64	-71,027.12	0.02
		Original Face: 2,838,688.000	Base	100.000000	900,206.76	92.109910	829,179.64	-71,027.12	0.02
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15				1.150000	15 Jun 2025			
		5,000,000.000	Local	99.766000	4,988,300.00	100.002161	5,000,108.05	11,808.05	0.11
			Base	99.766000	4,988,300.00	100.002161	5,000,108.05	11,808.05	0.11
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		10,000,000.000	Local	99.966729	9,996,672.90	104.106927	10,410,692.70	414,019.80	0.22
			Base	99.966729	9,996,672.90	104.106927	10,410,692.70	414,019.80	0.22
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR				2.750000	22 Jul 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	100.138684	5,006,934.20	6,934.20	0.11
			Base	100.000000	5,000,000.00	100.138684	5,006,934.20	6,934.20	0.11
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	105.156200	10,515,620.00	515,620.00	0.22
			Base	100.000000	10,000,000.00	105.156200	10,515,620.00	515,620.00	0.22
89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR				2.300000	30 Aug 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.251659	10,025,165.90	25,165.90	0.21
			Base	100.000000	10,000,000.00	100.251659	10,025,165.90	25,165.90	0.21

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89114RDF0	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					1.750000	28 Feb 2025		
	1,429,000.000	Local	100.000000	1,429,000.00	98.793867	1,411,764.36	-17,235.64	0.03	
		Base	100.000000	1,429,000.00	98.793867	1,411,764.36	-17,235.64	0.03	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	8,000,000.000	Local	99.993719	7,999,497.48	100.634375	8,050,750.00	51,252.52	0.17	
	Original Face: 8,000,000.000	Base	99.993719	7,999,497.48	100.634375	8,050,750.00	51,252.52	0.17	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					1.191380	26 Apr 2021		
	5,000,000.000	Local	99.918645	4,995,932.24	99.666787	4,983,339.35	-12,592.89	0.11	
		Base	99.918645	4,995,932.24	99.666787	4,983,339.35	-12,592.89	0.11	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local	99.960912	12,994,918.61	103.391469	13,440,890.97	445,972.36	0.29	
		Base	99.960912	12,994,918.61	103.391469	13,440,890.97	445,972.36	0.29	
89236TGS8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR					0.558500	13 Aug 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	99.450352	1,989,007.04	-10,992.96	0.04	
		Base	100.000000	2,000,000.00	99.450352	1,989,007.04	-10,992.96	0.04	
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
	10,000,000.000	Local	99.936997	9,993,699.73	102.307260	10,230,726.00	237,026.27	0.22	
		Base	99.936997	9,993,699.73	102.307260	10,230,726.00	237,026.27	0.22	
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
	2,000,000.000	Local	99.803619	1,996,072.37	101.920334	2,038,406.68	42,334.31	0.04	
		Base	99.803619	1,996,072.37	101.920334	2,038,406.68	42,334.31	0.04	
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
	13,810,000.000	Local	100.980429	13,945,397.27	102.016310	14,088,452.41	143,055.14	0.30	
		Base	100.980429	13,945,397.27	102.016310	14,088,452.41	143,055.14	0.30	
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
	10,000,000.000	Local	102.357158	10,235,715.79	104.556103	10,455,610.30	219,894.51	0.22	
		Base	102.357158	10,235,715.79	104.556103	10,455,610.30	219,894.51	0.22	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local	99.918512	1,998,370.24	105.846837	2,116,936.74	118,566.50	0.05	
		Base	99.918512	1,998,370.24	105.846837	2,116,936.74	118,566.50	0.05	

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9127962W8	TREASURY BILL 06/20 0.00000					0.010000	23 Jun 2020		
	40,000,000.000	Local		99.994194	39,997,677.74	99.992514	39,997,005.60	-672.14	0.86
		Base		99.994194	39,997,677.74	99.992514	39,997,005.60	-672.14	0.86
9127962X6	TREASURY BILL 06/20 0.00000					0.010000	30 Jun 2020		
	40,000,000.000	Local		99.992750	39,997,100.00	99.988920	39,995,568.00	-1,532.00	0.86
		Base		99.992750	39,997,100.00	99.988920	39,995,568.00	-1,532.00	0.86
912796WY1	TREASURY BILL 07/20 0.00000						30 Jul 2020		
	30,000,000.000	Local		99.980334	29,994,100.06	99.977465	29,993,239.50	-860.56	0.64
		Base		99.980334	29,994,100.06	99.977465	29,993,239.50	-860.56	0.64
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	20,000,000.000	Local		99.962163	19,992,432.60	100.616559	20,123,311.80	130,879.20	0.43
		Base		99.962163	19,992,432.60	100.616559	20,123,311.80	130,879.20	0.43
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
	40,000,000.000	Local		99.977636	39,991,054.53	100.839844	40,335,937.60	344,883.07	0.86
		Base		99.977636	39,991,054.53	100.839844	40,335,937.60	344,883.07	0.86
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.864275	4,993,213.74	100.695312	5,034,765.60	41,551.86	0.11
		Base		99.864275	4,993,213.74	100.695312	5,034,765.60	41,551.86	0.11
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					1.000500	15 Jun 2021		
	3,000,000.000	Local		100.000000	3,000,000.00	99.971394	2,999,141.82	-858.18	0.06
		Base		100.000000	3,000,000.00	99.971394	2,999,141.82	-858.18	0.06
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	3,000,000.000	Local		99.981258	2,999,437.74	102.897924	3,086,937.72	87,499.98	0.07
		Base		99.981258	2,999,437.74	102.897924	3,086,937.72	87,499.98	0.07
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	8,000,000.000	Local		99.985400	7,998,831.96	102.958840	8,236,707.20	237,875.24	0.18
Original Face:	8,000,000.000	Base		99.985400	7,998,831.96	102.958840	8,236,707.20	237,875.24	0.18

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

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STATE STREET

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View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A				1.850000	22 Jul 2024		
		5,500,000.000	Local 99.989178	5,499,404.77	102.547870	5,640,132.85	140,728.08	0.12
Original Face:		5,500,000.000	Base 99.989178	5,499,404.77	102.547870	5,640,132.85	140,728.08	0.12
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
		5,000,000.000	Local 99.999006	4,999,950.31	102.375580	5,118,779.00	118,828.69	0.11
Original Face:		5,000,000.000	Base 99.999006	4,999,950.31	102.375580	5,118,779.00	118,828.69	0.11
931142EF6	WALMART INC SR UNSECURED 06/20 VAR				1.235130	23 Jun 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	99.994188	9,999,418.80	-581.20	0.21
			Base 100.000000	10,000,000.00	99.994188	9,999,418.80	-581.20	0.21
931142EG4	WALMART INC SR UNSECURED 06/20 2.85				2.850000	23 Jun 2020		
		5,000,000.000	Local 99.999062	4,999,953.09	100.169621	5,008,481.05	8,527.96	0.11
			Base 99.999062	4,999,953.09	100.169621	5,008,481.05	8,527.96	0.11
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
		3,000,000.000	Local 99.903964	2,997,118.92	108.420989	3,252,629.67	255,510.75	0.07
			Base 99.903964	2,997,118.92	108.420989	3,252,629.67	255,510.75	0.07
94106LAY5	WASTE MANAGEMENT INC COMPANY GUAR 09/22 2.9				2.900000	15 Sep 2022		
		1,625,000.000	Local 104.519626	1,698,443.93	104.542001	1,698,807.52	363.59	0.04
			Base 104.519626	1,698,443.93	104.542001	1,698,807.52	363.59	0.04
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.377630	11 Feb 2022		
		4,000,000.000	Local 100.000000	4,000,000.00	100.012315	4,000,492.60	492.60	0.09
			Base 100.000000	4,000,000.00	100.012315	4,000,492.60	492.60	0.09
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625				3.625000	22 Oct 2021		
		5,000,000.000	Local 99.977672	4,998,883.61	103.782944	5,189,147.20	190,263.59	0.11
			Base 99.977672	4,998,883.61	103.782944	5,189,147.20	190,263.59	0.11
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75				3.750000	24 Jan 2024		
		5,000,000.000	Local 99.867967	4,993,398.35	107.750051	5,387,502.55	394,104.20	0.12
			Base 99.867967	4,993,398.35	107.750051	5,387,502.55	394,104.20	0.12
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR				3.000000	27 Aug 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	100.066000	5,003,300.00	3,300.00	0.11
			Base 100.000000	5,000,000.00	100.066000	5,003,300.00	3,300.00	0.11

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Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

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95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR				2.300000	28 Feb 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.250356	10,025,035.60	25,035.60	0.21
			Base 100.000000	10,000,000.00	100.250356	10,025,035.60	25,035.60	0.21
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049220	15 Mar 2021		
		10,147,936.440	Local 100.000000	10,147,936.44	100.092450	10,157,318.21	9,381.77	0.22
Original Face:		20,000,000.000	Base 100.000000	10,147,936.44	100.092450	10,157,318.21	9,381.77	0.22
US DOLLAR Total								
		1,372,748,660.910	Local	1,374,505,088.62		1,388,476,402.57	13,971,313.95	29.70
Original Face:		508,225,547.000	Base	1,374,505,088.62		1,388,476,402.57	13,971,313.95	29.70
FIXED INCOME Total								
		1,372,748,660.910	Base	1,374,505,088.62		1,388,476,402.57	13,971,313.95	29.70
Original Face:		508,225,547.000						

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		4,660,550,923.180	Base	4,661,444,881.51		4,675,500,222.03	14,055,340.52	100.00
Original Face:		508,225,547.000						

Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.357070	31 Dec 2030		
		841,353.170	Local	100.109589	842,275.20	100.110000	842,278.66	3.46
			Base	100.109589	842,275.20	100.110000	842,278.66	3.46

459200HX2	IBM CORP SR UNSECURED 11/21 VAR				1.080880	06 Nov 2021		
		1,000,000.000	Local	100.089264	1,000,892.64	99.843194	998,431.94	-2,460.70
			Base	100.089264	1,000,892.64	99.843194	998,431.94	-2,460.70

US DOLLAR Total		1,841,353.170	Local		1,843,167.84		1,840,710.60	-2,457.24	1.65
			Base		1,843,167.84		1,840,710.60	-2,457.24	1.65

CASH EQUIVALENT Total

		1,841,353.170	Base		1,843,167.84		1,840,710.60	-2,457.24	1.65
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00724PAA7	ADOBE INC SR UNSECURED 02/23 1.7				1.700000	01 Feb 2023		
		345,000.000	Local	99.877901	344,578.76	103.342654	356,532.16	11,953.40
			Base	99.877901	344,578.76	103.342654	356,532.16	11,953.40

020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				1.804630	29 Mar 2021		
		1,274,000.000	Local	100.048076	1,274,612.49	100.051829	1,274,660.30	47.81
			Base	100.048076	1,274,612.49	100.051829	1,274,660.30	47.81

023135AT3	AMAZON.COM INC SR UNSECURED 08/20 1.9				1.900000	21 Aug 2020		
		750,000.000	Local	100.354495	752,658.71	100.343593	752,576.95	-81.76
			Base	100.354495	752,658.71	100.343593	752,576.95	-81.76

025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
		500,000.000	Local	99.921386	499,606.93	103.826945	519,134.73	19,527.80
			Base	99.921386	499,606.93	103.826945	519,134.73	19,527.80

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Books Closed

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Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.040000	15 May 2023		
	650,000.000	Local		99.991969	649,947.80	100.609910	653,964.42	4,016.62	0.58
Original Face:	650,000.000	Base		99.991969	649,947.80	100.609910	653,964.42	4,016.62	0.58
02582JMM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
	500,000.000	Local		99.988358	499,941.79	103.199190	515,995.95	16,054.16	0.46
Original Face:	500,000.000	Base		99.988358	499,941.79	103.199190	515,995.95	16,054.16	0.46
037833AR1	APPLE INC SR UNSECURED 05/21 2.85					2.850000	06 May 2021		
	725,000.000	Local		101.702265	737,341.42	102.381451	742,265.52	4,924.10	0.66
		Base		101.702265	737,341.42	102.381451	742,265.52	4,924.10	0.66
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					0.947630	09 Feb 2022		
	1,350,000.000	Local		100.280421	1,353,785.69	100.567000	1,357,654.50	3,868.81	1.21
		Base		100.280421	1,353,785.69	100.567000	1,357,654.50	3,868.81	1.21
037833DL1	APPLE INC SR UNSECURED 09/22 1.7					1.700000	11 Sep 2022		
	70,000.000	Local		99.987086	69,990.96	103.103253	72,172.28	2,181.32	0.06
		Base		99.987086	69,990.96	103.103253	72,172.28	2,181.32	0.06
037833DV9	APPLE INC SR UNSECURED 05/23 0.75					0.750000	11 May 2023		
	500,000.000	Local		99.733216	498,666.08	100.920992	504,604.96	5,938.88	0.45
		Base		99.733216	498,666.08	100.920992	504,604.96	5,938.88	0.45
053015AD5	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25					2.250000	15 Sep 2020		
	1,000,000.000	Local		100.400633	1,004,006.33	100.393066	1,003,930.66	-75.67	0.90
		Base		100.400633	1,004,006.33	100.393066	1,003,930.66	-75.67	0.90
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.840000	17 Jan 2023		
	1,950,000.000	Local		98.767296	1,925,962.28	100.302680	1,955,902.26	29,939.98	1.75
Original Face:	1,950,000.000	Base		98.767296	1,925,962.28	100.302680	1,955,902.26	29,939.98	1.75
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.370000	27 Dec 2022		
	417,783.060	Local		99.362085	415,117.96	100.055950	418,016.81	2,898.85	0.37
Original Face:	1,300,000.000	Base		99.362085	415,117.96	100.055950	418,016.81	2,898.85	0.37
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
	385,000.000	Local		99.989187	384,958.37	100.944260	388,635.40	3,677.03	0.35
Original Face:	385,000.000	Base		99.989187	384,958.37	100.944260	388,635.40	3,677.03	0.35

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Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05				2.050000	03 May 2021		
		750,000.000	Local 100.129013	750,967.60	101.391033	760,432.75	9,465.15	0.68
			Base 100.129013	750,967.60	101.391033	760,432.75	9,465.15	0.68
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45				2.450000	27 Nov 2020		
		1,000,000.000	Local 99.707373	997,073.73	100.843456	1,008,434.56	11,360.83	0.90
			Base 99.707373	997,073.73	100.843456	1,008,434.56	11,360.83	0.90
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95				2.950000	29 Jan 2023		
		750,000.000	Local 102.216068	766,620.51	105.848715	793,865.36	27,244.85	0.71
			Base 102.216068	766,620.51	105.848715	793,865.36	27,244.85	0.71
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3				2.350000	25 Apr 2022		
		203,704.740	Local 99.964120	203,631.65	100.738770	205,209.65	1,578.00	0.18
Original Face:		400,000.000	Base 99.964120	203,631.65	100.738770	205,209.65	1,578.00	0.18
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3				1.630000	15 Aug 2021		
		0.000	Local 0.000000	0.08	0.000000	0.00	-0.08	0.00
			Base 0.000000	0.08	0.000000	0.00	-0.08	0.00
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3				3.190000	15 Nov 2023		
		270,000.000	Local 99.990904	269,975.44	99.685440	269,150.69	-824.75	0.24
Original Face:		270,000.000	Base 99.990904	269,975.44	99.685440	269,150.69	-824.75	0.24
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3				3.010000	15 Apr 2024		
		445,000.000	Local 99.983604	444,927.04	102.748800	457,232.16	12,305.12	0.41
Original Face:		445,000.000	Base 99.983604	444,927.04	102.748800	457,232.16	12,305.12	0.41
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2				1.990000	15 Mar 2023		
		165,000.000	Local 99.990903	164,984.99	100.160270	165,264.45	279.46	0.15
Original Face:		165,000.000	Base 99.990903	164,984.99	100.160270	165,264.45	279.46	0.15
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3				1.440000	15 Dec 2021		
		18,949.140	Local 99.994037	18,948.01	100.035760	18,955.92	7.91	0.02
Original Face:		190,000.000	Base 99.994037	18,948.01	100.035760	18,955.92	7.91	0.02
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3				1.860000	15 Sep 2022		
		251,826.320	Local 99.926584	251,641.44	100.294210	252,567.22	925.78	0.23
Original Face:		700,000.000	Base 99.926584	251,641.44	100.294210	252,567.22	925.78	0.23

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Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.050000	15 Aug 2023		
	1,000,000.000	Local		98.978675	989,786.75	100.621250	1,006,212.50	16,425.75	0.90
Original Face:	1,000,000.000	Base		98.978675	989,786.75	100.621250	1,006,212.50	16,425.75	0.90
14041NFN6	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A4 A4					1.990000	17 Jul 2023		
	1,000,000.000	Local		100.125256	1,001,252.56	100.448880	1,004,488.80	3,236.24	0.90
Original Face:	1,000,000.000	Base		100.125256	1,001,252.56	100.448880	1,004,488.80	3,236.24	0.90
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15					3.150000	07 Sep 2021		
	900,000.000	Local		101.166666	910,499.99	103.146337	928,317.03	17,817.04	0.83
		Base		101.166666	910,499.99	103.146337	928,317.03	17,817.04	0.83
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65					2.650000	17 May 2021		
	475,000.000	Local		99.977017	474,890.83	102.107195	485,009.18	10,118.35	0.43
		Base		99.977017	474,890.83	102.107195	485,009.18	10,118.35	0.43
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					1.590630	06 Jun 2022		
	1,000,000.000	Local		100.452349	1,004,523.49	99.593473	995,934.73	-8,588.76	0.89
		Base		100.452349	1,004,523.49	99.593473	995,934.73	-8,588.76	0.89
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
	1,000,000.000	Local		98.909801	989,098.01	101.502882	1,015,028.82	25,930.81	0.91
		Base		98.909801	989,098.01	101.502882	1,015,028.82	25,930.81	0.91
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
	500,000.000	Local		101.092072	505,460.36	103.485881	517,429.41	11,969.05	0.46
		Base		101.092072	505,460.36	103.485881	517,429.41	11,969.05	0.46
166764BV1	CHEVRON CORP SR UNSECURED 05/23 1.141					1.141000	11 May 2023		
	340,000.000	Local		100.000000	340,000.00	101.883751	346,404.75	6,404.75	0.31
		Base		100.000000	340,000.00	101.883751	346,404.75	6,404.75	0.31
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.450000	15 Jun 2020		
	2,000,000.000	Local		99.990891	1,999,817.82	100.084003	2,001,680.06	1,862.24	1.79
		Base		99.990891	1,999,817.82	100.084003	2,001,680.06	1,862.24	1.79
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
	570,000.000	Local		99.969511	569,826.21	101.870948	580,664.40	10,838.19	0.52
		Base		99.969511	569,826.21	101.870948	580,664.40	10,838.19	0.52

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Holdings

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US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					1.435250	20 Oct 2020		
	1,750,000.000	Local	100.000000	1,750,000.00	100.076234	1,751,334.10	1,334.10	1.57	
		Base	100.000000	1,750,000.00	100.076234	1,751,334.10	1,334.10	1.57	
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85					2.850000	12 Feb 2021		
	750,000.000	Local	100.554585	754,159.39	101.440762	760,805.72	6,646.33	0.68	
		Base	100.554585	754,159.39	101.440762	760,805.72	6,646.33	0.68	
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
	900,000.000	Local	99.948272	899,534.45	103.067927	927,611.34	28,076.89	0.83	
		Base	99.948272	899,534.45	103.067927	927,611.34	28,076.89	0.83	
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
	352,882.680	Local	98.835157	348,772.15	100.660940	355,215.02	6,442.87	0.32	
Original Face:	550,000.000	Base	98.835157	348,772.15	100.660940	355,215.02	6,442.87	0.32	
20030NCW9	COMCAST CORP COMPANY GUAR 10/21 VAR					1.873380	01 Oct 2021		
	1,000,000.000	Local	100.077599	1,000,775.99	100.293405	1,002,934.05	2,158.06	0.90	
		Base	100.077599	1,000,775.99	100.293405	1,002,934.05	2,158.06	0.90	
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					1.548880	07 Jun 2023		
	850,000.000	Local	100.058652	850,498.54	98.939503	840,985.78	-9,512.76	0.75	
		Base	100.058652	850,498.54	98.939503	840,985.78	-9,512.76	0.75	
24422EUL1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR					1.489880	09 Oct 2020		
	500,000.000	Local	100.000000	500,000.00	100.043660	500,218.30	218.30	0.45	
		Base	100.000000	500,000.00	100.043660	500,218.30	218.30	0.45	
24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3					2.300000	07 Jun 2021		
	310,000.000	Local	99.965487	309,893.01	101.894359	315,872.51	5,979.50	0.28	
		Base	99.965487	309,893.01	101.894359	315,872.51	5,979.50	0.28	
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	101.208950	1,012,089.50	12,089.50	0.90	
Original Face:	1,000,000.000	Base	100.000000	1,000,000.00	101.208950	1,012,089.50	12,089.50	0.90	
254683CB9	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A6 A6					1.880000	15 Feb 2023		
	1,000,000.000	Local	99.962340	999,623.40	100.296350	1,002,963.50	3,340.10	0.90	
Original Face:	1,000,000.000	Base	99.962340	999,623.40	100.296350	1,002,963.50	3,340.10	0.90	

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FUND: ATZD



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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
	580,000.000	Local	100.387298	582,246.33	101.750290	590,151.68	7,905.35	0.53	
		Base	100.387298	582,246.33	101.750290	590,151.68	7,905.35	0.53	
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 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	
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	1,000,000.000	Local	100.286207	1,002,862.07	101.215529	1,012,155.29	9,293.22	0.90	
		Base	100.286207	1,002,862.07	101.215529	1,012,155.29	9,293.22	0.90	
30231GBL5	EXXON MOBIL CORPORATION SR UNSECURED 04/23 1.571					1.571000	15 Apr 2023		
	910,000.000	Local	100.000000	910,000.00	102.784525	935,339.18	25,339.18	0.84	
		Base	100.000000	910,000.00	102.784525	935,339.18	25,339.18	0.84	
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
	145,641.850	Local	100.746276	146,728.74	103.140073	150,215.11	3,486.37	0.13	
	Original Face: 1,419,000.000	Base	100.746276	146,728.74	103.140073	150,215.11	3,486.37	0.13	
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
	1,542,174.980	Local	101.894011	1,571,383.94	104.872052	1,617,310.55	45,926.61	1.45	
	Original Face: 3,600,000.000	Base	101.894011	1,571,383.94	104.872052	1,617,310.55	45,926.61	1.45	
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
	745,000.000	Local	99.876474	744,079.73	102.103139	760,668.39	16,588.66	0.68	
		Base	99.876474	744,079.73	102.103139	760,668.39	16,588.66	0.68	
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR					0.302130	18 Oct 2021		
	1,000,000.000	Local	100.000000	1,000,000.00	100.057882	1,000,578.82	578.82	0.89	
		Base	100.000000	1,000,000.00	100.057882	1,000,578.82	578.82	0.89	
3134GVWQ7	FREDDIE MAC NOTES 05/23 0.55					0.550000	19 May 2023		
	2,000,000.000	Local	100.000000	2,000,000.00	99.972463	1,999,449.26	-550.74	1.79	
		Base	100.000000	2,000,000.00	99.972463	1,999,449.26	-550.74	1.79	
3134GVWU8	FREDDIE MAC NOTES 05/22 0.35					0.350000	19 May 2022		
	1,000,000.000	Local	99.990284	999,902.84	99.995393	999,953.93	51.09	0.89	
		Base	99.990284	999,902.84	99.995393	999,953.93	51.09	0.89	

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3135G04Q3	FANNIE MAE NOTES 05/23 0.25					0.250000	22 May 2023		
	495,000.000	Local	99.701749	493,523.66	99.792518	493,972.96	449.30	0.44	
		Base	99.701749	493,523.66	99.792518	493,972.96	449.30	0.44	
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
	500,000.000	Local	99.737412	498,687.06	102.619589	513,097.95	14,410.89	0.46	
		Base	99.737412	498,687.06	102.619589	513,097.95	14,410.89	0.46	
3135G0X81	FANNIE MAE NOTES 01/23 1.7					1.700000	30 Jan 2023		
	500,000.000	Local	100.000000	500,000.00	100.259622	501,298.11	1,298.11	0.45	
		Base	100.000000	500,000.00	100.259622	501,298.11	1,298.11	0.45	
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
	41,278.370	Local	100.399677	41,443.35	100.402110	41,444.35	1.00	0.04	
Original Face:	1,000,000.000	Base	100.399677	41,443.35	100.402110	41,444.35	1.00	0.04	
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.250000	15 Dec 2020		
	6,289.250	Local	100.193505	6,301.42	100.212490	6,302.61	1.19	0.01	
Original Face:	1,000,000.000	Base	100.193505	6,301.42	100.212490	6,302.61	1.19	0.01	
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
	1,935,000.000	Local	99.030867	1,916,247.27	103.038960	1,993,803.88	77,556.61	1.78	
Original Face:	1,935,000.000	Base	99.030867	1,916,247.27	103.038960	1,993,803.88	77,556.61	1.78	
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
	1,464,052.900	Local	99.718871	1,459,937.03	100.784550	1,475,539.13	15,602.10	1.32	
Original Face:	5,000,000.000	Base	99.718871	1,459,937.03	100.784550	1,475,539.13	15,602.10	1.32	
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
	462,210.990	Local	101.183375	467,680.68	103.962430	480,525.78	12,845.10	0.43	
Original Face:	700,000.000	Base	101.183375	467,680.68	103.962430	480,525.78	12,845.10	0.43	
3137EAER6	FREDDIE MAC NOTES 05/23 0.375					0.375000	05 May 2023		
	500,000.000	Local	100.201546	501,007.73	100.160405	500,802.03	-205.70	0.45	
		Base	100.201546	501,007.73	100.160405	500,802.03	-205.70	0.45	
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
	69,044.860	Local	100.759448	69,569.22	104.674973	72,272.69	2,703.47	0.06	
Original Face:	485,000.000	Base	100.759448	69,569.22	104.674973	72,272.69	2,703.47	0.06	

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Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
	603,982.700	Local		100.664469	607,995.98	102.756660	620,632.45	12,636.47	0.55
Original Face:	5,000,000.000	Base		100.664469	607,995.98	102.756660	620,632.45	12,636.47	0.55
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
	600,000.000	Local		100.556938	603,341.63	103.198062	619,188.37	15,846.74	0.55
		Base		100.556938	603,341.63	103.198062	619,188.37	15,846.74	0.55
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
	600,000.000	Local		99.573372	597,440.23	101.576573	609,459.44	12,019.21	0.54
		Base		99.573372	597,440.23	101.576573	609,459.44	12,019.21	0.54
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.200000	30 Oct 2020		
	900,000.000	Local		99.995686	899,961.17	100.526487	904,738.38	4,777.21	0.81
		Base		99.995686	899,961.17	100.526487	904,738.38	4,777.21	0.81
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
	69,928.510	Local		99.998870	69,927.72	100.214980	70,078.84	151.12	0.06
Original Face:	325,000.000	Base		99.998870	69,927.72	100.214980	70,078.84	151.12	0.06
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
	515,000.000	Local		99.983117	514,913.05	102.516500	527,959.98	13,046.93	0.47
Original Face:	515,000.000	Base		99.983117	514,913.05	102.516500	527,959.98	13,046.93	0.47
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
	484,271.850	Local		99.991063	484,228.57	101.472700	491,403.72	7,175.15	0.44
Original Face:	700,000.000	Base		99.991063	484,228.57	101.472700	491,403.72	7,175.15	0.44
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.690000	15 Nov 2021		
	149,592.550	Local		99.998830	149,590.80	100.220500	149,922.40	331.60	0.13
Original Face:	630,000.000	Base		99.998830	149,590.80	100.220500	149,922.40	331.60	0.13
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
	515,000.000	Local		99.994959	514,974.04	101.355580	521,981.24	7,007.20	0.47
Original Face:	515,000.000	Base		99.994959	514,974.04	101.355580	521,981.24	7,007.20	0.47
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
	295,528.170	Local		99.992502	295,506.01	100.460680	296,889.61	1,383.60	0.27
Original Face:	750,000.000	Base		99.992502	295,506.01	100.460680	296,889.61	1,383.60	0.27

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3				2.780000	15 Sep 2023		
		400,000.000	Local 99.987660	399,950.64	103.222840	412,891.36	12,940.72	0.37
Original Face:		400,000.000	Base 99.987660	399,950.64	103.222840	412,891.36	12,940.72	0.37
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3				1.840000	16 Sep 2024		
		595,000.000	Local 99.978355	594,871.21	102.592070	610,422.82	15,551.61	0.55
Original Face:		595,000.000	Base 99.978355	594,871.21	102.592070	610,422.82	15,551.61	0.55
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3				3.000000	11 May 2021		
		746,000.000	Local 100.147853	747,102.98	102.424038	764,083.32	16,980.34	0.68
			Base 100.147853	747,102.98	102.424038	764,083.32	16,980.34	0.68
38148PP84	GOLDMAN SACHS BANK USA SR UNSECURED 06/20 3.2				3.200000	05 Jun 2020		
		1,000,000.000	Local 100.012820	1,000,128.20	100.022209	1,000,222.09	93.89	0.89
			Base 100.012820	1,000,128.20	100.022209	1,000,222.09	93.89	0.89
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD				2.000000	20 Oct 2038		
		1,353.250	Local 101.265841	1,370.38	100.051480	1,353.95	-16.43	0.00
Original Face:		2,750,000.000	Base 101.265841	1,370.38	100.051480	1,353.95	-16.43	0.00
437076BL5	HOME DEPOT INC SR UNSECURED 04/21 2				2.000000	01 Apr 2021		
		500,000.000	Local 100.880558	504,402.79	101.228778	506,143.89	1,741.10	0.45
			Base 100.880558	504,402.79	101.228778	506,143.89	1,741.10	0.45
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR				1.464250	05 Jun 2020		
		1,010,000.000	Local 100.000000	1,010,000.00	99.999850	1,009,998.49	-1.51	0.90
			Base 100.000000	1,010,000.00	99.999850	1,009,998.49	-1.51	0.90
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR				1.890380	01 Mar 2022		
		1,000,000.000	Local 99.978055	999,780.55	99.788111	997,881.11	-1,899.44	0.89
			Base 99.978055	999,780.55	99.788111	997,881.11	-1,899.44	0.89
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3				1.680000	16 Aug 2021		
		170,585.380	Local 99.998464	170,582.76	100.289050	171,078.46	495.70	0.15
Original Face:		830,000.000	Base 99.998464	170,582.76	100.289050	171,078.46	495.70	0.15
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3				2.050000	22 Nov 2021		
		269,641.990	Local 99.940918	269,482.68	100.508690	271,013.63	1,530.95	0.24
Original Face:		850,000.000	Base 99.940918	269,482.68	100.508690	271,013.63	1,530.95	0.24

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Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
	445,000.000	Local		99.984393	444,930.55	102.284360	455,165.40	10,234.85	0.41
Original Face:	445,000.000	Base		99.984393	444,930.55	102.284360	455,165.40	10,234.85	0.41
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
	70,937.900	Local		99.995588	70,934.77	100.328060	71,170.62	235.85	0.06
Original Face:	255,000.000	Base		99.995588	70,934.77	100.328060	71,170.62	235.85	0.06
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
	264,992.910	Local		99.998751	264,989.60	101.404130	268,713.75	3,724.15	0.24
Original Face:	325,000.000	Base		99.998751	264,989.60	101.404130	268,713.75	3,724.15	0.24
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
	500,000.000	Local		99.998152	499,990.76	102.858920	514,294.60	14,303.84	0.46
Original Face:	500,000.000	Base		99.998152	499,990.76	102.858920	514,294.60	14,303.84	0.46
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
	215,875.610	Local		99.992213	215,858.80	101.402600	218,903.48	3,044.68	0.20
Original Face:	250,000.000	Base		99.992213	215,858.80	101.402600	218,903.48	3,044.68	0.20
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	245,000.000	Local		99.908241	244,775.19	103.773335	254,244.67	9,469.48	0.23
		Base		99.908241	244,775.19	103.773335	254,244.67	9,469.48	0.23
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
	665,000.000	Local		99.946125	664,641.73	103.981797	691,478.95	26,837.22	0.62
		Base		99.946125	664,641.73	103.981797	691,478.95	26,837.22	0.62
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
	370,000.000	Local		99.996003	369,985.21	101.779240	376,583.19	6,597.98	0.34
Original Face:	370,000.000	Base		99.996003	369,985.21	101.779240	376,583.19	6,597.98	0.34
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3					1.760000	16 Aug 2021		
	81,390.830	Local		99.501713	80,985.27	100.123520	81,491.36	506.09	0.07
Original Face:	800,000.000	Base		99.501713	80,985.27	100.123520	81,491.36	506.09	0.07
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
	599,741.570	Local		99.762688	598,318.31	100.318270	601,650.37	3,332.06	0.54
Original Face:	1,897,000.000	Base		99.762688	598,318.31	100.318270	601,650.37	3,332.06	0.54

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Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR					1.395250	20 Jan 2021		
	578,000.000	Local	100.102927	578,594.92	100.214060	579,237.27	642.35	0.52	
		Base	100.102927	578,594.92	100.214060	579,237.27	642.35	0.52	
458140AM2	INTEL CORP SR UNSECURED 12/22 2.7					2.700000	15 Dec 2022		
	500,000.000	Local	105.290850	526,454.25	105.556079	527,780.40	1,326.15	0.47	
		Base	105.290850	526,454.25	105.556079	527,780.40	1,326.15	0.47	
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					0.797630	11 May 2022		
	1,500,000.000	Local	100.092901	1,501,393.52	99.709193	1,495,637.90	-5,755.62	1.34	
		Base	100.092901	1,501,393.52	99.709193	1,495,637.90	-5,755.62	1.34	
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
	500,000.000	Local	101.615768	508,078.84	104.562276	522,811.38	14,732.54	0.47	
		Base	101.615768	508,078.84	104.562276	522,811.38	14,732.54	0.47	
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.045750	29 Oct 2020		
	500,000.000	Local	100.212926	501,064.63	100.358657	501,793.29	728.66	0.45	
		Base	100.212926	501,064.63	100.358657	501,793.29	728.66	0.45	
46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4					2.400000	07 Jun 2021		
	600,000.000	Local	99.422485	596,534.91	101.777242	610,663.45	14,128.54	0.55	
		Base	99.422485	596,534.91	101.777242	610,663.45	14,128.54	0.55	
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					2.260380	01 Jun 2021		
	600,000.000	Local	100.000000	600,000.00	100.048964	600,293.78	293.78	0.54	
		Base	100.000000	600,000.00	100.048964	600,293.78	293.78	0.54	
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
	1,000,000.000	Local	98.699222	986,992.22	100.440720	1,004,407.20	17,414.98	0.90	
Original Face:	1,000,000.000	Base	98.699222	986,992.22	100.440720	1,004,407.20	17,414.98	0.90	
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
	440,000.000	Local	100.776361	443,415.99	103.061543	453,470.79	10,054.80	0.41	
		Base	100.776361	443,415.99	103.061543	453,470.79	10,054.80	0.41	
478160BS2	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65					1.650000	01 Mar 2021		
	1,300,000.000	Local	99.913982	1,298,881.76	100.923354	1,312,003.60	13,121.84	1.17	
		Base	99.913982	1,298,881.76	100.923354	1,312,003.60	13,121.84	1.17	

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Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.950000	10 Nov 2020		
	135,000.000	Local	99.984178	134,978.64	100.755998	136,020.60	1,041.96	0.12	
		Base	99.984178	134,978.64	100.755998	136,020.60	1,041.96	0.12	
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					1.168000	22 Nov 2021		
	990,000.000	Local	100.527810	995,225.32	100.391289	993,873.76	-1,351.56	0.89	
		Base	100.527810	995,225.32	100.391289	993,873.76	-1,351.56	0.89	
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
	500,000.000	Local	99.942438	499,712.19	103.087024	515,435.12	15,722.93	0.46	
		Base	99.942438	499,712.19	103.087024	515,435.12	15,722.93	0.46	
49327M2Z6	KEY BANK NA SR UNSECURED 03/23 1.25					1.250000	10 Mar 2023		
	305,000.000	Local	99.956564	304,867.52	101.264630	308,857.12	3,989.60	0.28	
		Base	99.956564	304,867.52	101.264630	308,857.12	3,989.60	0.28	
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
	1,000,000.000	Local	103.001323	1,030,013.23	102.696295	1,026,962.95	-3,050.28	0.92	
		Base	103.001323	1,030,013.23	102.696295	1,026,962.95	-3,050.28	0.92	
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					0.995630	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	99.303110	1,787,455.98	-12,544.02	1.60	
		Base	100.000000	1,800,000.00	99.303110	1,787,455.98	-12,544.02	1.60	
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625					2.625000	25 Jan 2021		
	550,000.000	Local	100.178173	550,979.95	101.187980	556,533.89	5,553.94	0.50	
		Base	100.178173	550,979.95	101.187980	556,533.89	5,553.94	0.50	
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
	1,175,000.000	Local	100.048272	1,175,567.20	101.752920	1,195,596.81	20,029.61	1.07	
	Original Face:	1,175,000.000	Base	100.048272	1,175,567.20	101.752920	1,195,596.81	20,029.61	1.07
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
	704,485.510	Local	100.955993	711,220.34	101.777800	717,009.85	5,789.51	0.64	
	Original Face:	800,000.000	Base	100.955993	711,220.34	101.777800	717,009.85	5,789.51	0.64
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
	485,000.000	Local	99.506006	482,604.13	104.282973	505,772.42	23,168.29	0.45	
		Base	99.506006	482,604.13	104.282973	505,772.42	23,168.29	0.45	

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Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 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								
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					1.749630	30 Jun 2021		
	500,000.000	Local	100.196376	500,981.88	100.077220	500,386.10		-595.78	0.45
		Base	100.196376	500,981.88	100.077220	500,386.10		-595.78	0.45
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
	455,000.000	Local	99.926380	454,665.03	102.346947	465,678.61		11,013.58	0.42
		Base	99.926380	454,665.03	102.346947	465,678.61		11,013.58	0.42
654106AC7	NIKE INC SR UNSECURED 05/23 2.25					2.250000	01 May 2023		
	1,000,000.000	Local	103.544412	1,035,444.12	105.583821	1,055,838.21		20,394.09	0.94
		Base	103.544412	1,035,444.12	105.583821	1,055,838.21		20,394.09	0.94
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
	58,699.900	Local	99.997683	58,698.54	100.130410	58,776.45		77.91	0.05
Original Face:	420,000.000	Base	99.997683	58,698.54	100.130410	58,776.45		77.91	0.05
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
	593,220.510	Local	99.619067	590,960.74	100.285180	594,912.26		3,951.52	0.53
Original Face:	1,887,000.000	Base	99.619067	590,960.74	100.285180	594,912.26		3,951.52	0.53
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
	179,791.470	Local	99.994271	179,781.17	100.567800	180,812.33		1,031.16	0.16
Original Face:	335,000.000	Base	99.994271	179,781.17	100.567800	180,812.33		1,031.16	0.16
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
	335,000.000	Local	99.999179	334,997.25	100.954190	338,196.54		3,199.29	0.30
Original Face:	335,000.000	Base	99.999179	334,997.25	100.954190	338,196.54		3,199.29	0.30
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
	1,001,000.000	Local	100.200375	1,003,005.75	101.256940	1,013,581.97		10,576.22	0.91
		Base	100.200375	1,003,005.75	101.256940	1,013,581.97		10,576.22	0.91
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	700,000.000	Local	99.499101	696,493.71	103.481714	724,372.00		27,878.29	0.65
		Base	99.499101	696,493.71	103.481714	724,372.00		27,878.29	0.65
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
	500,000.000	Local	100.031526	500,157.63	101.730520	508,652.60		8,494.97	0.45
		Base	100.031526	500,157.63	101.730520	508,652.60		8,494.97	0.45

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Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
	700,000.000	Local		101.659454	711,616.18	105.440746	738,085.22	26,469.04	0.66
		Base		101.659454	711,616.18	105.440746	738,085.22	26,469.04	0.66
69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6					2.600000	21 Jul 2020		
	950,000.000	Local		99.969985	949,714.86	100.160000	951,520.00	1,805.14	0.85
		Base		99.969985	949,714.86	100.160000	951,520.00	1,805.14	0.85
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
	850,000.000	Local		99.686448	847,334.81	101.160023	859,860.20	12,525.39	0.77
		Base		99.686448	847,334.81	101.160023	859,860.20	12,525.39	0.77
69353RFN3	PNC BANK NA SR UNSECURED 06/21 VAR					1.206000	10 Jun 2021		
	300,000.000	Local		100.000000	300,000.00	100.006123	300,018.37	18.37	0.27
		Base		100.000000	300,000.00	100.006123	300,018.37	18.37	0.27
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
	250,000.000	Local		100.186572	250,466.43	102.311850	255,779.63	5,313.20	0.23
		Base		100.186572	250,466.43	102.311850	255,779.63	5,313.20	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					0.707630	10 May 2021		
	2,080,000.000	Local		100.006434	2,080,133.82	99.679741	2,073,338.61	-6,795.21	1.85
		Base		100.006434	2,080,133.82	99.679741	2,073,338.61	-6,795.21	1.85
713448BR8	PEPSICO INC SR UNSECURED 11/20 3.125					3.125000	01 Nov 2020		
	1,000,000.000	Local		100.722954	1,007,229.54	101.180860	1,011,808.60	4,579.06	0.90
		Base		100.722954	1,007,229.54	101.180860	1,011,808.60	4,579.06	0.90
713448EY0	PEPSICO INC SR UNSECURED 05/23 0.75					0.750000	01 May 2023		
	490,000.000	Local		99.807606	489,057.27	100.864743	494,237.24	5,179.97	0.44
		Base		99.807606	489,057.27	100.864743	494,237.24	5,179.97	0.44
742718EN5	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85					1.850000	02 Feb 2021		
	900,000.000	Local		100.238041	902,142.37	100.966703	908,700.33	6,557.96	0.81
		Base		100.238041	902,142.37	100.966703	908,700.33	6,557.96	0.81
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.900000	23 Oct 2020		
	780,000.000	Local		99.979860	779,842.91	100.557785	784,350.72	4,507.81	0.70
		Base		99.979860	779,842.91	100.557785	784,350.72	4,507.81	0.70

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
828807CN5	SIMON PROPERTY GROUP LP SR UNSECURED 02/23 2.75						2.750000	01 Feb 2023		
	795,000.000	Local		101.544619	807,279.72	101.000429	802,953.41	-4,326.31	0.72	
		Base		101.544619	807,279.72	101.000429	802,953.41	-4,326.31	0.72	
828807DA2	SIMON PROPERTY GROUP LP SR UNSECURED 01/22 2.35						2.350000	30 Jan 2022		
	1,207,000.000	Local		100.643826	1,214,770.98	100.158996	1,208,919.08	-5,851.90	1.08	
		Base		100.643826	1,214,770.98	100.158996	1,208,919.08	-5,851.90	1.08	
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55						2.550000	18 Aug 2020		
	1,050,000.000	Local		100.141167	1,051,482.25	100.454290	1,054,770.05	3,287.80	0.94	
		Base		100.141167	1,051,482.25	100.454290	1,054,770.05	3,287.80	0.94	
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95						1.950000	19 May 2021		
	823,000.000	Local		99.149186	815,997.80	101.573869	835,952.94	19,955.14	0.75	
		Base		99.149186	815,997.80	101.573869	835,952.94	19,955.14	0.75	
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR						3.502000	02 Aug 2022		
	450,000.000	Local		101.636711	457,365.20	102.969728	463,363.78	5,998.58	0.41	
		Base		101.636711	457,365.20	102.969728	463,363.78	5,998.58	0.41	
86787EAZ0	TRUIST BANK SR UNSECURED 10/21 VAR						1.491380	26 Oct 2021		
	500,000.000	Local		100.169894	500,849.47	99.776899	498,884.50	-1,964.97	0.45	
		Base		100.169894	500,849.47	99.776899	498,884.50	-1,964.97	0.45	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8						2.800000	17 May 2022		
	600,000.000	Local		99.966728	599,800.37	104.106927	624,641.56	24,841.19	0.56	
		Base		99.966728	599,800.37	104.106927	624,641.56	24,841.19	0.56	
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75						2.750000	12 Mar 2021		
	1,111,000.000	Local		100.636787	1,118,074.70	101.602906	1,128,808.29	10,733.59	1.01	
		Base		100.636787	1,118,074.70	101.602906	1,128,808.29	10,733.59	1.01	
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75						2.750000	01 Mar 2022		
	1,335,000.000	Local		100.124604	1,336,663.46	104.207497	1,391,170.08	54,506.62	1.24	
		Base		100.124604	1,336,663.46	104.207497	1,391,170.08	54,506.62	1.24	
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75						1.750000	14 Feb 2023		
	755,000.000	Local		99.705241	752,774.57	103.544928	781,764.21	28,989.64	0.70	
		Base		99.705241	752,774.57	103.544928	781,764.21	28,989.64	0.70	

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89232HAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020 A A2					1.670000	15 Nov 2022		
	600,000.000	Local		99.998905	599,993.43	100.670070	604,020.42	4,026.99	0.54
Original Face:	600,000.000	Base		99.998905	599,993.43	100.670070	604,020.42	4,026.99	0.54
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3					1.920000	16 Jan 2024		
	345,000.000	Local		99.993861	344,978.82	100.884820	348,052.63	3,073.81	0.31
Original Face:	345,000.000	Base		99.993861	344,978.82	100.884820	348,052.63	3,073.81	0.31
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
	626,996.190	Local		99.490081	623,799.02	100.262600	628,642.68	4,843.66	0.56
Original Face:	1,645,000.000	Base		99.490081	623,799.02	100.262600	628,642.68	4,843.66	0.56
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
	550,000.000	Local		99.987127	549,929.20	102.091230	561,501.77	11,572.57	0.50
Original Face:	550,000.000	Base		99.987127	549,929.20	102.091230	561,501.77	11,572.57	0.50
89788JAB5	TRUIST BANK SR UNSECURED 03/23 1.25					1.250000	09 Mar 2023		
	1,000,000.000	Local		99.935511	999,355.11	100.758856	1,007,588.56	8,233.45	0.90
		Base		99.935511	999,355.11	100.758856	1,007,588.56	8,233.45	0.90
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
	1,100,000.000	Local		99.324055	1,092,564.60	101.209298	1,113,302.28	20,737.68	1.00
		Base		99.324055	1,092,564.60	101.209298	1,113,302.28	20,737.68	1.00
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
	500,000.000	Local		100.169386	500,846.93	101.368671	506,843.36	5,996.43	0.45
		Base		100.169386	500,846.93	101.368671	506,843.36	5,996.43	0.45
91324PDB5	UNITEDHEALTH GROUP INC SR UNSECURED 10/20 VAR					1.288880	15 Oct 2020		
	1,000,000.000	Local		99.972946	999,729.46	100.062331	1,000,623.31	893.85	0.89
		Base		99.972946	999,729.46	100.062331	1,000,623.31	893.85	0.89
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	500,000.000	Local		100.773906	503,869.53	104.140688	520,703.44	16,833.91	0.47
		Base		100.773906	503,869.53	104.140688	520,703.44	16,833.91	0.47
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					1.000500	15 Jun 2021		
	500,000.000	Local		100.072676	500,363.38	99.971394	499,856.97	-506.41	0.45
		Base		100.072676	500,363.38	99.971394	499,856.97	-506.41	0.45

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Books Closed

Prepared by State Street

Holdings

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

FUND: ATZD



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					1.425130	23 Jun 2021		
	625,000.000	Local	100.000000	625,000.00	100.198638	626,241.49	1,241.49	0.56	
		Base	100.000000	625,000.00	100.198638	626,241.49	1,241.49	0.56	
931142EK5	WALMART INC SR UNSECURED 06/23 3.4					3.400000	26 Jun 2023		
	1,000,000.000	Local	108.183702	1,081,837.02	108.377605	1,083,776.05	1,939.03	0.97	
		Base	108.183702	1,081,837.02	108.377605	1,083,776.05	1,939.03	0.97	
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.593750	04 Mar 2021		
	500,000.000	Local	100.512454	502,562.27	100.588865	502,944.33	382.06	0.45	
		Base	100.512454	502,562.27	100.588865	502,944.33	382.06	0.45	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
	1,000,000.000	Local	100.169740	1,001,697.40	100.012315	1,000,123.15	-1,574.25	0.89	
		Base	100.169740	1,001,697.40	100.012315	1,000,123.15	-1,574.25	0.89	
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					1.528880	15 Jan 2021		
	600,000.000	Local	100.000000	600,000.00	100.104428	600,626.57	626.57	0.54	
		Base	100.000000	600,000.00	100.104428	600,626.57	626.57	0.54	
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
	400,000.000	Local	100.749190	402,996.76	101.853418	407,413.67	4,416.91	0.36	
		Base	100.749190	402,996.76	101.853418	407,413.67	4,416.91	0.36	
US DOLLAR Total									
	108,506,855.940	Local		108,764,806.69			110,008,292.93	1,243,486.24	98.35
Original Face:	54,438,000.000	Base		108,764,806.69			110,008,292.93	1,243,486.24	98.35
FIXED INCOME Total									
	108,506,855.940	Base		108,764,806.69			110,008,292.93	1,243,486.24	98.35
Original Face:	54,438,000.000								

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		110,348,209.110	Base	110,607,974.53		111,849,003.53	1,241,029.00	100.00
Original Face:		54,438,000.000						

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO				0.320000	02 Jul 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.73
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.73
138994009	CANTOR FITZGERALD REPO REPO				0.320000	06 Jul 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.08
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.08
9127962G3	TREASURY BILL 09/20 0.00000				0.129500	17 Sep 2020		
	25,000,000.000	Local	99.961150	24,990,287.50	99.958900	24,989,725.00	-562.50	1.73
		Base	99.961150	24,990,287.50	99.958900	24,989,725.00	-562.50	1.73
9127962V0	TREASURY BILL 06/20 0.00000				0.100000	16 Jun 2020		
	35,000,000.000	Local	99.995833	34,998,541.67	99.995833	34,998,541.67	0.00	2.43
		Base	99.995833	34,998,541.67	99.995833	34,998,541.67	0.00	2.43
912796SV2	TREASURY BILL 06/20 0.00000				1.585000	18 Jun 2020		
	20,000,000.000	Local	99.925153	19,985,030.55	99.925153	19,985,030.55	0.00	1.39
		Base	99.925153	19,985,030.55	99.925153	19,985,030.55	0.00	1.39
912796SZ3	TREASURY BILL 07/20 0.00000				1.925200	16 Jul 2020		
	20,000,000.000	Local	99.759350	19,951,870.00	99.759350	19,951,870.00	0.00	1.38
		Base	99.759350	19,951,870.00	99.759350	19,951,870.00	0.00	1.38
912796UB3	TREASURY BILL 07/20 0.00000				1.500000	02 Jul 2020		
	110,000,000.000	Local	99.869997	109,856,997.00	99.869997	109,856,997.00	0.00	7.62
		Base	99.869997	109,856,997.00	99.869997	109,856,997.00	0.00	7.62
926NKW009	AMHERST PIERPONT 04/15 VAR				0.110000	02 Jul 2020		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.47
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.47
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2020		
	100,009,647.060	Local	100.000000	100,009,647.06	100.000000	100,009,647.06	0.00	6.94
		Base	100.000000	100,009,647.06	100.000000	100,009,647.06	0.00	6.94

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jun 2020		
	100,008,948.100	Local	100.000000	100,008,948.10	100.000000	100,008,948.10	0.00	6.94
		Base	100.000000	100,008,948.10	100.000000	100,008,948.10	0.00	6.94
979QHR003	SOUTH STREET REPO				0.070000	01 Jun 2020		
	223,013,141.710	Local	100.000000	223,013,141.71	100.000000	223,013,141.71	0.00	15.48
		Base	100.000000	223,013,141.71	100.000000	223,013,141.71	0.00	15.48
US DOLLAR Total								
	738,031,736.870	Local		737,814,463.59		737,813,901.09	-562.50	51.20
		Base		737,814,463.59		737,813,901.09	-562.50	51.20
CASH EQUIVALENT Total								
	738,031,736.870	Base		737,814,463.59		737,813,901.09	-562.50	51.20

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		
	6,153,903.540	Local	101.117166	6,222,652.88	105.488807	6,491,679.43	269,026.55	0.45
Original Face:	20,540,000.000	Base	101.117166	6,222,652.88	105.488807	6,491,679.43	269,026.55	0.45
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3				3.000000	12 Oct 2021		
	20,000,000.000	Local	99.970465	19,994,093.06	103.844242	20,768,848.40	774,755.34	1.44
		Base	99.970465	19,994,093.06	103.844242	20,768,848.40	774,755.34	1.44
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	101.783647	5,089,182.35	89,182.35	0.35
		Base	100.000000	5,000,000.00	101.783647	5,089,182.35	89,182.35	0.35
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	9,063,769.990	Local	104.665421	9,486,633.06	109.568959	9,931,078.42	444,445.36	0.69
Original Face:	24,487,993.000	Base	104.665421	9,486,633.06	109.568959	9,931,078.42	444,445.36	0.69
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	2,970,761.000	Local	104.576212	3,106,709.32	108.589717	3,225,940.96	119,231.64	0.22
Original Face:	10,000,000.000	Base	104.576212	3,106,709.32	108.589717	3,225,940.96	119,231.64	0.22

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ST OF AZ POOL 4 ST AGCY GOV.

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STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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3132X0NX5	FARMER MAC NOTES 01/22 VAR					1.516500	03 Jan 2022		
	5,000,000.000	Local	100.126393	5,006,319.65	100.058050	5,002,902.50	-3,417.15	0.35	
		Base	100.126393	5,006,319.65	100.058050	5,002,902.50	-3,417.15	0.35	
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875					2.875000	11 Sep 2020		
	9,300,000.000	Local	99.986942	9,298,785.57	100.743237	9,369,121.04	70,335.47	0.65	
		Base	99.986942	9,298,785.57	100.743237	9,369,121.04	70,335.47	0.65	
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.513000	22 Jan 2021		
	10,000,000.000	Local	99.997428	9,999,742.75	100.156583	10,015,658.30	15,915.55	0.70	
		Base	99.997428	9,999,742.75	100.156583	10,015,658.30	15,915.55	0.70	
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
	5,000,000.000	Local	99.952916	4,997,645.80	104.141712	5,207,085.60	209,439.80	0.36	
		Base	99.952916	4,997,645.80	104.141712	5,207,085.60	209,439.80	0.36	
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					0.180000	18 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.971475	4,998,573.75	-1,426.25	0.35	
		Base	100.000000	5,000,000.00	99.971475	4,998,573.75	-1,426.25	0.35	
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23					2.230000	08 Jul 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.163281	10,016,328.10	16,328.10	0.70	
		Base	100.000000	10,000,000.00	100.163281	10,016,328.10	16,328.10	0.70	
3133ELMJ0	FEDERAL FARM CREDIT BANK BONDS 02/24 1.69					1.690000	12 Feb 2024		
	3,610,000.000	Local	100.221965	3,618,012.95	100.730958	3,636,387.58	18,374.63	0.25	
		Base	100.221965	3,618,012.95	100.730958	3,636,387.58	18,374.63	0.25	
3133ELQG2	FEDERAL FARM CREDIT BANK BONDS 06/25 1.8					1.800000	02 Jun 2025		
	8,825,000.000	Local	100.000000	8,825,000.00	100.004215	8,825,371.97	371.97	0.61	
		Base	100.000000	8,825,000.00	100.004215	8,825,371.97	371.97	0.61	
3133ELRK2	FEDERAL FARM CREDIT BANK BONDS 03/24 1.5					1.500000	05 Mar 2024		
	29,290,000.000	Local	100.001419	29,290,415.48	100.005489	29,291,607.73	1,192.25	2.03	
		Base	100.001419	29,290,415.48	100.005489	29,291,607.73	1,192.25	2.03	
3133ELTC8	FEDERAL FARM CREDIT BANK BONDS 03/25 1.125					1.125000	17 Mar 2025		
	10,000,000.000	Local	100.019003	10,001,900.27	100.240069	10,024,006.90	22,106.63	0.70	
		Base	100.019003	10,001,900.27	100.240069	10,024,006.90	22,106.63	0.70	

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STATE OF ARIZONA

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STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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3134GTUM3	FREDDIE MAC NOTES 06/24 2.4					2.400000	17 Jun 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.074938	5,003,746.90	3,746.90	0.35	
		Base	100.000000	5,000,000.00	100.074938	5,003,746.90	3,746.90	0.35	
3134GUH60	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.788934	5,039,446.70	39,446.70	0.35	
		Base	100.000000	5,000,000.00	100.788934	5,039,446.70	39,446.70	0.35	
3134GUH78	FREDDIE MAC NOTES 12/24 2					2.000000	30 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.825695	10,082,569.50	82,569.50	0.70	
		Base	100.000000	10,000,000.00	100.825695	10,082,569.50	82,569.50	0.70	
3134GUS92	FREDDIE MAC NOTES 01/25 1.8					1.800000	16 Jan 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	101.074994	5,053,749.70	53,749.70	0.35	
		Base	100.000000	5,000,000.00	101.074994	5,053,749.70	53,749.70	0.35	
3134GUW22	FREDDIE MAC NOTES 01/25 2					2.000000	10 Jan 2025		
	5,000,000.000	Local	99.994492	4,999,724.58	100.145319	5,007,265.95	7,541.37	0.35	
		Base	99.994492	4,999,724.58	100.145319	5,007,265.95	7,541.37	0.35	
3134GVCN6	FREDDIE MAC NOTES 02/25 1.75					1.750000	18 Feb 2025		
	10,000,000.000	Local	99.945980	9,994,597.97	100.221211	10,022,121.10	27,523.13	0.70	
		Base	99.945980	9,994,597.97	100.221211	10,022,121.10	27,523.13	0.70	
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
	10,000,000.000	Local	99.991877	9,999,187.74	102.671220	10,267,122.00	267,934.26	0.71	
		Base	99.991877	9,999,187.74	102.671220	10,267,122.00	267,934.26	0.71	
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
	16,000,000.000	Local	99.961307	15,993,809.05	103.901488	16,624,238.08	630,429.03	1.15	
		Base	99.961307	15,993,809.05	103.901488	16,624,238.08	630,429.03	1.15	
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
	3,261,246.450	Local	99.769238	3,253,720.73	102.076850	3,328,977.65	75,256.92	0.23	
Original Face:	11,452,445.000	Base	99.769238	3,253,720.73	102.076850	3,328,977.65	75,256.92	0.23	
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
	4,156,435.750	Local	100.284499	4,168,260.77	101.935650	4,236,889.80	68,629.03	0.29	
Original Face:	11,058,708.000	Base	100.284499	4,168,260.77	101.935650	4,236,889.80	68,629.03	0.29	

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STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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3136AM6C8	FANNIE MAE FNR 2015 24 A				3.000000	25 Jun 2039		
	2,387,892.840	Local	101.843105	2,431,904.21	100.084300	2,389,905.83	-41,998.38	0.17
Original Face:	38,900,000.000	Base	101.843105	2,431,904.21	100.084300	2,389,905.83	-41,998.38	0.17
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.500000	15 Apr 2038		
	309,966.450	Local	98.629787	305,719.25	100.712140	312,173.85	6,454.60	0.02
Original Face:	5,000,000.000	Base	98.629787	305,719.25	100.712140	312,173.85	6,454.60	0.02
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	2,001,916.300	Local	99.977730	2,001,470.48	102.832870	2,058,627.99	57,157.51	0.14
Original Face:	10,000,000.000	Base	99.977730	2,001,470.48	102.832870	2,058,627.99	57,157.51	0.14
3137APS27	FREDDIE MAC FHR 4053 PA				3.000000	15 Apr 2040		
	1,399,344.000	Local	102.878955	1,439,630.49	101.181160	1,415,872.49	-23,758.00	0.10
Original Face:	10,000,000.000	Base	102.878955	1,439,630.49	101.181160	1,415,872.49	-23,758.00	0.10
3137AQT6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	2,203,220.680	Local	100.729457	2,219,292.22	102.300940	2,253,915.47	34,623.25	0.16
Original Face:	12,022,600.000	Base	100.729457	2,219,292.22	102.300940	2,253,915.47	34,623.25	0.16
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041		
	3,536,199.380	Local	100.361984	3,548,999.86	102.451740	3,622,897.79	73,897.93	0.25
Original Face:	15,363,692.000	Base	100.361984	3,548,999.86	102.451740	3,622,897.79	73,897.93	0.25
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027		
	5,444,531.520	Local	101.317039	5,516,238.10	102.938360	5,604,511.46	88,273.36	0.39
Original Face:	24,000,000.000	Base	101.317039	5,516,238.10	102.938360	5,604,511.46	88,273.36	0.39
3137ASUV4	FREDDIE MAC FHR 4094 CA				2.000000	15 Aug 2039		
	760,662.000	Local	100.333385	763,197.93	100.564080	764,952.74	1,754.81	0.05
Original Face:	10,000,000.000	Base	100.333385	763,197.93	100.564080	764,952.74	1,754.81	0.05
3137AUBR9	FREDDIE MAC FHR 4111 AG				1.750000	15 Aug 2039		
	2,081,785.160	Local	100.748347	2,097,364.14	100.392350	2,089,953.04	-7,411.10	0.15
Original Face:	29,723,368.000	Base	100.748347	2,097,364.14	100.392350	2,089,953.04	-7,411.10	0.15
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042		
	1,057,556.440	Local	101.634132	1,074,838.31	103.506100	1,094,635.43	19,797.12	0.08
Original Face:	9,815,000.000	Base	101.634132	1,074,838.31	103.506100	1,094,635.43	19,797.12	0.08

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3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669000	25 Jan 2021		
	1,439,357.440	Local	100.039518	1,439,926.24	100.457030	1,445,935.74	6,009.50	0.10	
Original Face:	4,690,000.000	Base	100.039518	1,439,926.24	100.457030	1,445,935.74	6,009.50	0.10	
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	4,876,907.900	Local	101.751394	4,962,321.78	101.509960	4,950,547.26	-11,774.52	0.34	
Original Face:	10,000,000.000	Base	101.751394	4,962,321.78	101.509960	4,950,547.26	-11,774.52	0.34	
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
	6,686,951.610	Local	99.895125	6,679,938.67	101.929410	6,815,970.32	136,031.65	0.47	
Original Face:	14,712,277.000	Base	99.895125	6,679,938.67	101.929410	6,815,970.32	136,031.65	0.47	
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
	851,273.900	Local	101.672582	865,512.15	104.009810	885,408.37	19,896.22	0.06	
Original Face:	10,000,000.000	Base	101.672582	865,512.15	104.009810	885,408.37	19,896.22	0.06	
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
	927,549.130	Local	108.868391	1,009,807.81	112.230270	1,040,990.89	31,183.08	0.07	
Original Face:	12,777,000.000	Base	108.868391	1,009,807.81	112.230270	1,040,990.89	31,183.08	0.07	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	308,486.600	Local	105.803027	326,388.16	117.911560	363,741.36	37,353.20	0.03	
Original Face:	10,000,000.000	Base	105.803027	326,388.16	117.911560	363,741.36	37,353.20	0.03	
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
	305,100.600	Local	104.147521	317,754.71	111.328430	339,663.71	21,909.00	0.02	
Original Face:	5,000,000.000	Base	104.147521	317,754.71	111.328430	339,663.71	21,909.00	0.02	
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
	305,209.280	Local	102.555728	313,009.60	103.266290	315,178.30	2,168.70	0.02	
Original Face:	16,000,000.000	Base	102.555728	313,009.60	103.266290	315,178.30	2,168.70	0.02	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	204,333.550	Local	105.000902	214,552.07	109.187080	223,105.84	8,553.77	0.02	
Original Face:	5,000,000.000	Base	105.000902	214,552.07	109.187080	223,105.84	8,553.77	0.02	
31422BDM9	FARMER MAC NOTES 06/20 2.6					2.600000	30 Jun 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.193240	10,019,324.00	19,324.00	0.70	
		Base	100.000000	10,000,000.00	100.193240	10,019,324.00	19,324.00	0.70	

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36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR						3.875000	20 Apr 2042		
	961,764.530	Local		102.707696	987,806.19	103.373052		994,205.35	6,399.16	0.07
Original Face:	9,875,825.000	Base		102.707696	987,806.19	103.373052		994,205.35	6,399.16	0.07
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5						3.500000	20 Nov 2033		
	1,508,953.700	Local		99.943927	1,508,107.59	104.486269		1,576,649.42	68,541.83	0.11
Original Face:	5,000,000.000	Base		99.943927	1,508,107.59	104.486269		1,576,649.42	68,541.83	0.11
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA						2.000000	20 Aug 2041		
	3,192,578.000	Local		100.982644	3,223,949.67	103.432790		3,302,172.50	78,222.83	0.23
Original Face:	10,000,000.000	Base		100.982644	3,223,949.67	103.432790		3,302,172.50	78,222.83	0.23
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA						2.000000	20 Dec 2063		
	387,550.780	Local		99.688575	386,343.85	100.416970		389,166.75	2,822.90	0.03
Original Face:	2,000,000.000	Base		99.688575	386,343.85	100.416970		389,166.75	2,822.90	0.03
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE						2.500000	20 Dec 2045		
	2,352,054.450	Local		100.126600	2,355,032.14	103.366470		2,431,235.66	76,203.52	0.17
Original Face:	5,000,000.000	Base		100.126600	2,355,032.14	103.366470		2,431,235.66	76,203.52	0.17
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC						1.619870	16 Jun 2053		
	3,413,369.400	Local		95.475668	3,258,937.22	99.941880		3,411,385.55	152,448.33	0.24
Original Face:	10,000,000.000	Base		95.475668	3,258,937.22	99.941880		3,411,385.55	152,448.33	0.24
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB						1.900000	16 Sep 2053		
	6,453,731.300	Local		94.477509	6,097,324.54	101.271970		6,535,820.83	438,496.29	0.45
Original Face:	10,000,000.000	Base		94.477509	6,097,324.54	101.271970		6,535,820.83	438,496.29	0.45
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB						2.500000	20 Apr 2043		
	6,920,500.410	Local		100.000000	6,920,500.41	101.600930		7,031,292.78	110,792.37	0.49
Original Face:	11,635,033.000	Base		100.000000	6,920,500.41	101.600930		7,031,292.78	110,792.37	0.49
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH						2.600000	16 Dec 2056		
	3,965,885.700	Local		97.739408	3,876,233.21	103.814020		4,117,145.37	240,912.16	0.29
Original Face:	5,000,000.000	Base		97.739408	3,876,233.21	103.814020		4,117,145.37	240,912.16	0.29
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE						2.750000	20 Dec 2045		
	2,952,101.400	Local		100.819101	2,976,282.08	104.342440		3,080,294.63	104,012.55	0.21
Original Face:	10,000,000.000	Base		100.819101	2,976,282.08	104.342440		3,080,294.63	104,012.55	0.21

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Books Closed

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: May 31, 2020

View Date: June 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								
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
	3,087,215.700	Local	100.225959	3,094,191.55	103.180630	3,185,408.61		91,217.06	0.22
Original Face:	10,000,000.000	Base	100.225959	3,094,191.55	103.180630	3,185,408.61		91,217.06	0.22
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
	3,176,475.280	Local	95.866308	3,045,169.57	101.219390	3,215,208.90		170,039.33	0.22
Original Face:	4,000,000.000	Base	95.866308	3,045,169.57	101.219390	3,215,208.90		170,039.33	0.22
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,340,403.200	Local	96.413906	4,184,752.28	101.370360	4,399,882.35		215,130.07	0.31
Original Face:	5,000,000.000	Base	96.413906	4,184,752.28	101.370360	4,399,882.35		215,130.07	0.31
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP					2.250000	20 Dec 2042		
	2,415,076.750	Local	98.924736	2,389,108.30	102.322890	2,471,176.33		82,068.03	0.17
Original Face:	5,000,000.000	Base	98.924736	2,389,108.30	102.322890	2,471,176.33		82,068.03	0.17
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	5,702,216.600	Local	99.900834	5,696,561.92	102.801290	5,861,952.22		165,390.30	0.41
Original Face:	10,000,000.000	Base	99.900834	5,696,561.92	102.801290	5,861,952.22		165,390.30	0.41
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD					2.250000	20 Dec 2042		
	2,030,942.200	Local	99.236849	2,015,443.05	101.256810	2,056,467.28		41,024.23	0.14
Original Face:	5,000,000.000	Base	99.236849	2,015,443.05	101.256810	2,056,467.28		41,024.23	0.14
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
	2,360,436.400	Local	99.270151	2,343,208.77	102.028640	2,408,321.16		65,112.39	0.17
Original Face:	5,000,000.000	Base	99.270151	2,343,208.77	102.028640	2,408,321.16		65,112.39	0.17
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	2,237,662.400	Local	100.068657	2,239,198.71	104.824419	2,345,616.61		106,417.90	0.16
Original Face:	5,000,000.000	Base	100.068657	2,239,198.71	104.824419	2,345,616.61		106,417.90	0.16
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
	4,009,334.550	Local	99.614386	3,993,873.99	104.204150	4,177,892.99		184,019.00	0.29
Original Face:	5,000,000.000	Base	99.614386	3,993,873.99	104.204150	4,177,892.99		184,019.00	0.29
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
	3,680,797.030	Local	99.868116	3,675,942.63	104.450170	3,844,598.76		168,656.13	0.27
Original Face:	9,953,662.330	Base	99.868116	3,675,942.63	104.450170	3,844,598.76		168,656.13	0.27

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Holdings

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STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: May 31, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
6903534B0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		7,000,000.000	Local 105.425701	7,379,799.06	107.024000	7,491,680.00	111,880.94		0.52
			Base 105.425701	7,379,799.06	107.024000	7,491,680.00	111,880.94		0.52
6903534R5	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000					15 Nov 2019			
		0.000	Local 0.000000	84,915.60	0.000000	0.00	-84,915.60		0.00
			Base 0.000000	84,915.60	0.000000	0.00	-84,915.60		0.00
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875				1.875000	15 Aug 2022			
		1,730,000.000	Local 100.453156	1,737,839.60	103.547738	1,791,375.87	53,536.27		0.12
			Base 100.453156	1,737,839.60	103.547738	1,791,375.87	53,536.27		0.12
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75				0.750000	15 May 2025			
		5,000,000.000	Local 99.709374	4,985,468.69	101.013018	5,050,650.90	65,182.21		0.35
			Base 99.709374	4,985,468.69	101.013018	5,050,650.90	65,182.21		0.35
9127962V0	TREASURY BILL 06/20 0.00000					16 Jun 2020			
		35,000,000.000	Local 99.992917	34,997,520.88	99.994896	34,998,213.60	692.72		2.43
			Base 99.992917	34,997,520.88	99.994896	34,998,213.60	692.72		2.43
9127962W8	TREASURY BILL 06/20 0.00000					23 Jun 2020			
		20,000,000.000	Local 99.994469	19,998,893.87	99.992514	19,998,502.80	-391.07		1.39
			Base 99.994469	19,998,893.87	99.992514	19,998,502.80	-391.07		1.39
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020			
		20,000,000.000	Local 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		1.39
			Base 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		1.39
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020			
		65,000,000.000	Local 99.971913	64,981,743.44	100.616559	65,400,763.35	419,019.91		4.54
			Base 99.971913	64,981,743.44	100.616559	65,400,763.35	419,019.91		4.54
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020			
		55,000,000.000	Local 99.972896	54,985,092.53	100.839844	55,461,914.20	476,821.67		3.85
			Base 99.972896	54,985,092.53	100.839844	55,461,914.20	476,821.67		3.85
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020			
		15,000,000.000	Local 100.021804	15,003,270.66	101.105469	15,165,820.35	162,549.69		1.05
			Base 100.021804	15,003,270.66	101.105469	15,165,820.35	162,549.69		1.05

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
	10,000,000.000	Local		100.009971	10,000,997.11	101.277344	10,127,734.40	126,737.29	0.70
		Base		100.009971	10,000,997.11	101.277344	10,127,734.40	126,737.29	0.70
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	25,000,000.000	Local		99.997300	24,999,324.98	101.539062	25,384,765.50	385,440.52	1.76
		Base		99.997300	24,999,324.98	101.539062	25,384,765.50	385,440.52	1.76
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
	10,000,000.000	Local		100.022166	10,002,216.63	101.722656	10,172,265.60	170,048.97	0.71
		Base		100.022166	10,002,216.63	101.722656	10,172,265.60	170,048.97	0.71
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local		99.864275	4,993,213.74	100.695312	5,034,765.60	41,551.86	0.35
		Base		99.864275	4,993,213.74	100.695312	5,034,765.60	41,551.86	0.35
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
912828VP2	US TREASURY N/B 07/20 2					2.000000	31 Jul 2020		
	10,000,000.000	Local		99.994830	9,999,483.00	100.309696	10,030,969.60	31,486.60	0.70
		Base		99.994830	9,999,483.00	100.309696	10,030,969.60	31,486.60	0.70
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
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
	25,000,000.000	Local		99.990547	24,997,636.63	100.190303	25,047,575.75	49,939.12	1.74
		Base		99.990547	24,997,636.63	100.190303	25,047,575.75	49,939.12	1.74
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
	40,000,000.000	Local		100.097082	40,038,832.72	100.412656	40,165,062.40	126,229.68	2.79
		Base		100.097082	40,038,832.72	100.412656	40,165,062.40	126,229.68	2.79
912828Z60	US TREASURY N/B 01/22 1.375					1.375000	31 Jan 2022		
	20,000,000.000	Local		99.866573	19,973,314.59	101.992188	20,398,437.60	425,123.01	1.42
		Base		99.866573	19,973,314.59	101.992188	20,398,437.60	425,123.01	1.42

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Holdings

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
	693,598,411.290	Local		694,155,065.01		703,123,603.86	8,968,538.85	48.80
Original Face:	473,007,603.330	Base		694,155,065.01		703,123,603.86	8,968,538.85	48.80
FIXED INCOME Total								
	693,598,411.290	Base		694,155,065.01		703,123,603.86	8,968,538.85	48.80
Original Face:	473,007,603.330							

Holdings

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



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,431,630,148.160	Base	1,431,969,528.60		1,440,937,504.95	8,967,976.35	100.00
Original Face:		473,007,603.330						

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-1,700.000	Local	1.000000	-1,700.00	1.000000	-1,700.00	0.00
			Base	1.000000	-1,700.00	1.000000	-1,700.00	0.00

US DOLLAR Total		-1,700.000	Local		-1,700.00		-1,700.00	0.00
			Base		-1,700.00		-1,700.00	0.00

CASH Total		-1,700.000	Base		-1,700.00		-1,700.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02314PF14	AMAZON COM INC DISC COML				0.350000	01 Jun 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.48

02314PFF3	AMAZON COM INC DISC COML				0.400000	15 Jun 2020		
		10,000,000.000	Local	99.984444	9,998,444.44	99.984444	9,998,444.44	0.48
			Base	99.984444	9,998,444.44	99.984444	9,998,444.44	0.48

02314PGL9	AMAZON COM INC DISC COML				0.140000	20 Jul 2020		
		25,000,000.000	Local	99.980944	24,995,236.11	99.980944	24,995,236.11	1.21
			Base	99.980944	24,995,236.11	99.980944	24,995,236.11	1.21

03785DFS0	APPLE INC				1.050000	26 Jun 2020		
		25,000,000.000	Local	99.927083	24,981,770.83	99.927083	24,981,770.83	1.21
			Base	99.927083	24,981,770.83	99.927083	24,981,770.83	1.21

03785DHX7	APPLE INC				1.590000	31 Aug 2020		
		10,000,000.000	Local	99.598083	9,959,808.33	99.914939	9,991,493.90	31,685.57
			Base	99.598083	9,959,808.33	99.914939	9,991,493.90	31,685.57

Holdings

ST OF AZ POOL 5 LGIP
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03785DLW4	APPLE INC	10,000,000.000	Local	99.150667	9,915,066.67	99.783450	30 Nov 2020 9,978,345.00	63,278.33	0.48
			Base	99.150667	9,915,066.67	99.783450	9,978,345.00	63,278.33	0.48
03785DMJ2	APPLE INC	10,000,000.000	Local	99.055556	9,905,555.56	99.752317	18 Dec 2020 9,975,231.70	69,676.14	0.48
			Base	99.055556	9,905,555.56	99.752317	9,975,231.70	69,676.14	0.48
07644AGM0	BEDFORD ROW FDG CORP	15,000,000.000	Local	99.758333	14,963,750.00	99.758333	21 Jul 2020 14,963,750.00	0.00	0.73
			Base	99.758333	14,963,750.00	99.758333	14,963,750.00	0.00	0.73
14178LH37	CARGILL INC	15,000,000.000	Local	99.965000	14,994,750.00	99.965000	03 Aug 2020 14,994,750.00	0.00	0.73
			Base	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.73
15060XHX3	CEDAR SPRING CPTL CO	15,000,000.000	Local	99.924167	14,988,625.00	99.921600	31 Aug 2020 14,988,240.00	-385.00	0.73
			Base	99.924167	14,988,625.00	99.921600	14,988,240.00	-385.00	0.73
16677JHS8	CHEVRON CORP	10,000,000.000	Local	99.808889	9,980,888.89	99.808889	26 Aug 2020 9,980,888.89	0.00	0.48
			Base	99.808889	9,980,888.89	99.808889	9,980,888.89	0.00	0.48
16677JJH0	CHEVRON CORP	10,000,000.000	Local	99.520000	9,952,000.00	99.679528	17 Sep 2020 9,967,952.80	15,952.80	0.48
			Base	99.520000	9,952,000.00	99.679528	9,967,952.80	15,952.80	0.48
19121AF97	COCA-COLA COMPANY	25,000,000.000	Local	99.980444	24,995,111.11	99.980444	09 Jun 2020 24,995,111.11	0.00	1.21
			Base	99.980444	24,995,111.11	99.980444	24,995,111.11	0.00	1.21
19121AFF3	COCA-COLA COMPANY	6,100,000.000	Local	99.947500	6,096,797.50	99.947500	15 Jun 2020 6,096,797.50	0.00	0.30
			Base	99.947500	6,096,797.50	99.947500	6,096,797.50	0.00	0.30
19121AP13	COCA-COLA COMPANY	5,000,000.000	Local	99.271806	4,963,590.28	99.655000	01 Feb 2021 4,982,750.00	19,159.72	0.24
			Base	99.271806	4,963,590.28	99.655000	4,982,750.00	19,159.72	0.24

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STATE OF ARIZONA
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2063C0HS4	CONCORD MIN CPTL CO	15,000,000.000	Local	99.916389	14,987,458.33	99.916389	14,987,458.33	0.00	0.73
			Base	99.916389	14,987,458.33	99.916389	14,987,458.33	0.00	0.73
22599G006	CREDIT AGRICOLE REPO REPO	22,766,843.740	Local	100.000000	22,766,843.74	100.000000	22,766,843.74	0.00	1.10
			Base	100.000000	22,766,843.74	100.000000	22,766,843.74	0.00	1.10
22845APX2	CROWN POINT CAP CO.	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.97
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.97
22845AQR4	CROWN POINT CAP CO.	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
2284K2CK5	CROWN POINT CAP CO.	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
37737PGT7	GLAXOSMITHKLINE LLC	15,000,000.000	Local	99.906667	14,986,000.00	99.906667	14,986,000.00	0.00	0.73
			Base	99.906667	14,986,000.00	99.906667	14,986,000.00	0.00	0.73
37829ACQ9	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
37829ACR7	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
37829ADA3	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
37829ADK1	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.73

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Books Closed

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Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
40588LF46	HALKIN FINANCE LLC USC					0.330000	04 Jun 2020		
	15,000,000.000	Local	99.997250	14,999,587.50	99.997250	14,999,587.50	0.00	0.73	
		Base	99.997250	14,999,587.50	99.997250	14,999,587.50	0.00	0.73	
42786TGL6	HERSHEY FOODS CORP					0.300000	20 Jul 2020		
	15,000,000.000	Local	99.959167	14,993,875.00	99.959167	14,993,875.00	0.00	0.73	
		Base	99.959167	14,993,875.00	99.959167	14,993,875.00	0.00	0.73	
45779PGD4	INSTITUTIONAL SECURED					0.950000	13 Jul 2020		
	25,000,000.000	Local	99.889167	24,972,291.67	99.889167	24,972,291.67	0.00	1.21	
		Base	99.889167	24,972,291.67	99.889167	24,972,291.67	0.00	1.21	
45856WFA2	INTERCONTINENTAL EXCHANGE					0.200000	10 Jun 2020		
	10,000,000.000	Local	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.48	
		Base	99.995000	9,999,500.00	99.995000	9,999,500.00	0.00	0.48	
45856WFB0	INTERCONTINENTAL EXCHANGE					0.350000	11 Jun 2020		
	10,250,000.000	Local	99.990278	10,249,003.47	99.990278	10,249,003.47	0.00	0.50	
		Base	99.990278	10,249,003.47	99.990278	10,249,003.47	0.00	0.50	
45856WGM5	INTERCONTINENTAL EXCHANGE					0.670000	21 Jul 2020		
	15,000,000.000	Local	99.906944	14,986,041.67	99.906944	14,986,041.67	0.00	0.73	
		Base	99.906944	14,986,041.67	99.906944	14,986,041.67	0.00	0.73	
45920FFF0	INTL BUS MACH CORP					1.230000	15 Jun 2020		
	10,000,000.000	Local	99.952167	9,995,216.67	99.952167	9,995,216.67	0.00	0.48	
		Base	99.952167	9,995,216.67	99.952167	9,995,216.67	0.00	0.48	
47816FKW0	JOHNSON & JOHNSON					0.170000	30 Oct 2020		
	25,000,000.000	Local	99.928694	24,982,173.61	99.927200	24,981,800.00	-373.61	1.21	
		Base	99.928694	24,982,173.61	99.927200	24,981,800.00	-373.61	1.21	
47816FLW9	JOHNSON & JOHNSON					0.190000	30 Nov 2020		
	25,000,000.000	Local	99.903944	24,975,986.11	99.901300	24,975,325.00	-661.11	1.21	
		Base	99.903944	24,975,986.11	99.901300	24,975,325.00	-661.11	1.21	
48802TU86	KELLS FDG LLC					0.930000	27 Jul 2020		
	5,000,000.000	Local	99.855333	4,992,766.67	99.855333	4,992,766.67	0.00	0.24	
		Base	99.855333	4,992,766.67	99.855333	4,992,766.67	0.00	0.24	

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As of: May 31, 2020

View Date: June 9, 2020

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48802TV36	KELLS FDG LLC	20,000,000.000	Local	99.968889	19,993,777.78	99.968889	19,993,777.78	0.00	0.97
			Base	99.968889	19,993,777.78	99.968889	19,993,777.78	0.00	0.97
48803MQT9	KELLS FDG LLC	5,000,000.000	Local	99.990833	4,999,541.67	99.990833	4,999,541.67	0.00	0.24
			Base	99.990833	4,999,541.67	99.990833	4,999,541.67	0.00	0.24
56274LFN9	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.988917	14,998,337.50	99.988917	14,998,337.50	0.00	0.73
			Base	99.988917	14,998,337.50	99.988917	14,998,337.50	0.00	0.73
56274LG16	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
			Base	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
57576JFC1	MASSACHUSETTS MUT LIFE INS CO	5,000,000.000	Local	99.995417	4,999,770.83	99.995417	4,999,770.83	0.00	0.24
			Base	99.995417	4,999,770.83	99.995417	4,999,770.83	0.00	0.24
58934AGQ3	MERCK & CO. INC	25,000,000.000	Local	99.966139	24,991,534.72	99.966139	24,991,534.72	0.00	1.21
			Base	99.966139	24,991,534.72	99.966139	24,991,534.72	0.00	1.21
58934AHJ8	MERCK & CO. INC	15,000,000.000	Local	99.945833	14,991,875.00	99.945833	14,991,875.00	0.00	0.73
			Base	99.945833	14,991,875.00	99.945833	14,991,875.00	0.00	0.73
58934AHM1	MERCK & CO. INC	10,000,000.000	Local	99.943750	9,994,375.00	99.943750	9,994,375.00	0.00	0.48
			Base	99.943750	9,994,375.00	99.943750	9,994,375.00	0.00	0.48
59157TG64	METLIFE SHORT TERM FDG	15,000,000.000	Local	99.917361	14,987,604.17	99.917361	14,987,604.17	0.00	0.73
			Base	99.917361	14,987,604.17	99.917361	14,987,604.17	0.00	0.73
59157TGG2	METLIFE SHORT TERM FDG	25,000,000.000	Local	99.973750	24,993,437.50	99.973750	24,993,437.50	0.00	1.21
			Base	99.973750	24,993,437.50	99.973750	24,993,437.50	0.00	1.21

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Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

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STATE STREET

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59157TJU8	METLIFE SHORT TERM FDG	10,000,000.000	Local	99.904139	9,990,413.89	99.888000	9,988,800.00	-1,613.89	0.48
			Base	99.904139	9,990,413.89	99.888000	9,988,800.00	-1,613.89	0.48
63763PFP9	NATIONAL SECS CLEARING	16,730,000.000	Local	99.938889	16,719,776.11	99.938889	16,719,776.11	0.00	0.81
			Base	99.938889	16,719,776.11	99.938889	16,719,776.11	0.00	0.81
64105GGX6	NESTLE CAP CORP	15,000,000.000	Local	99.960000	14,994,000.00	99.960000	14,994,000.00	0.00	0.73
			Base	99.960000	14,994,000.00	99.960000	14,994,000.00	0.00	0.73
64105RGA2	NESTLE FIN FRANCE S.	5,750,000.000	Local	99.967500	5,748,131.25	99.967500	5,748,131.25	0.00	0.28
			Base	99.967500	5,748,131.25	99.967500	5,748,131.25	0.00	0.28
64951WFC3	NEW YORK LFE CAP COR	9,153,000.000	Local	99.970056	9,150,259.18	99.970056	9,150,259.18	0.00	0.44
			Base	99.970056	9,150,259.18	99.970056	9,150,259.18	0.00	0.44
64951WGF5	NEW YORK LFE CAP COR	3,000,000.000	Local	99.975556	2,999,266.67	99.975556	2,999,266.67	0.00	0.15
			Base	99.975556	2,999,266.67	99.975556	2,999,266.67	0.00	0.15
64951WGG3	NEW YORK LFE CAP COR	20,000,000.000	Local	99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	0.97
			Base	99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	0.97
64951WHA5	NEW YORK LFE CAP COR	15,000,000.000	Local	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.73
			Base	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	0.73
66844CF25	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.995972	9,999,597.22	99.995972	9,999,597.22	0.00	0.48
			Base	99.995972	9,999,597.22	99.995972	9,999,597.22	0.00	0.48
66844CF58	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.48
			Base	99.991333	9,999,133.33	99.991333	9,999,133.33	0.00	0.48

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View Date: June 9, 2020

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66844CFQ2	NORTHWESTERN UNIVERS	20,000,000.000	Local	99.897778	19,979,555.55	99.897778	19,979,555.55	0.00	0.97
			Base	99.897778	19,979,555.55	99.897778	19,979,555.55	0.00	0.97
66844CGF5	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.902222	9,990,222.22	99.902222	9,990,222.22	0.00	0.48
			Base	99.902222	9,990,222.22	99.902222	9,990,222.22	0.00	0.48
71708EFB6	PFIZER INC	20,000,000.000	Local	99.973056	19,994,611.11	99.973056	19,994,611.11	0.00	0.97
			Base	99.973056	19,994,611.11	99.973056	19,994,611.11	0.00	0.97
71708EFC4	PFIZER INC	10,000,000.000	Local	99.950194	9,995,019.44	99.950194	9,995,019.44	0.00	0.48
			Base	99.950194	9,995,019.44	99.950194	9,995,019.44	0.00	0.48
71708EFV2	PFIZER INC	20,000,000.000	Local	99.872444	19,974,488.89	99.872444	19,974,488.89	0.00	0.97
			Base	99.872444	19,974,488.89	99.872444	19,974,488.89	0.00	0.97
74271TFB4	PROCTOR GAMBLE AND CO	20,000,000.000	Local	99.976389	19,995,277.78	99.976389	19,995,277.78	0.00	0.97
			Base	99.976389	19,995,277.78	99.976389	19,995,277.78	0.00	0.97
74271TH71	PROCTOR GAMBLE AND CO	25,000,000.000	Local	99.953472	24,988,368.05	99.953472	24,988,368.05	0.00	1.21
			Base	99.953472	24,988,368.05	99.953472	24,988,368.05	0.00	1.21
77119LF53	ROCHE HOLDING INC	10,000,000.000	Local	99.997222	9,999,722.22	99.997222	9,999,722.22	0.00	0.48
			Base	99.997222	9,999,722.22	99.997222	9,999,722.22	0.00	0.48
8010M2JE3	SANOFI	10,000,000.000	Local	99.932917	9,993,291.67	99.920100	9,992,010.00	-1,281.67	0.48
			Base	99.932917	9,993,291.67	99.920100	9,992,010.00	-1,281.67	0.48
8225X2F17	SHELL INTNL FNC B.V	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.48

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8225X2FR0	SHELL INTNL FNC B.V	4,000,000.000	Local	99.884000	3,995,360.00	99.884000	3,995,360.00	0.00	0.19
			Base	99.884000	3,995,360.00	99.884000	3,995,360.00	0.00	0.19
8225X2FV1	SHELL INTNL FNC B.V	5,000,000.000	Local	99.867000	4,993,350.00	99.867000	4,993,350.00	0.00	0.24
			Base	99.867000	4,993,350.00	99.867000	4,993,350.00	0.00	0.24
8225X2FW9	SHELL INTNL FNC B.V	3,000,000.000	Local	99.861444	2,995,843.33	99.861444	2,995,843.33	0.00	0.15
			Base	99.861444	2,995,843.33	99.861444	2,995,843.33	0.00	0.15
8225X2HX5	SHELL INTNL FNC B.V	4,000,000.000	Local	99.586708	3,983,468.33	99.565883	3,982,635.32	-833.01	0.19
			Base	99.586708	3,983,468.33	99.565883	3,982,635.32	-833.01	0.19
8225X2JU9	SHELL INTNL FNC B.V	10,000,000.000	Local	99.414917	9,941,491.67	99.458333	9,945,833.30	4,341.63	0.48
			Base	99.414917	9,941,491.67	99.458333	9,945,833.30	4,341.63	0.48
88602TFB4	THUNDER BAY FNDNG LLC	20,000,000.000	Local	99.954167	19,990,833.33	99.954167	19,990,833.33	0.00	0.97
			Base	99.954167	19,990,833.33	99.954167	19,990,833.33	0.00	0.97
88602TGF4	THUNDER BAY FNDNG LLC	15,000,000.000	Local	99.970667	14,995,600.00	99.970667	14,995,600.00	0.00	0.73
			Base	99.970667	14,995,600.00	99.970667	14,995,600.00	0.00	0.73
89119AF29	TORONTO DOMINION BANK	20,000,000.000	Local	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.97
			Base	99.995000	19,999,000.00	99.995000	19,999,000.00	0.00	0.97
89233A4V8	TOYOTA MOTOR CREDIT	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.97
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.97
89233GFJ0	TOYOTA MOTOR CREDIT	20,000,000.000	Local	99.961278	19,992,255.56	99.961278	19,992,255.56	0.00	0.97
			Base	99.961278	19,992,255.56	99.961278	19,992,255.56	0.00	0.97

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89233GGH3	TOYOTA MOTOR CREDIT	10,000,000.000	Local	99.897778	9,989,777.78	99.897778	9,989,777.78	0.00	0.48
			Base	99.897778	9,989,777.78	99.897778	9,989,777.78	0.00	0.48
90328AF32	USAA CAPITAL CORP	25,000,000.000	Local	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.21
			Base	99.994444	24,998,611.11	99.994444	24,998,611.11	0.00	1.21
91058TFK7	UNITED HEALTHCARE CO	20,000,000.000	Local	99.987500	19,997,500.00	99.987500	19,997,500.00	0.00	0.97
			Base	99.987500	19,997,500.00	99.987500	19,997,500.00	0.00	0.97
91058TFW1	UNITED HEALTHCARE CO	20,000,000.000	Local	99.947639	19,989,527.78	99.947639	19,989,527.78	0.00	0.97
			Base	99.947639	19,989,527.78	99.947639	19,989,527.78	0.00	0.97
91058TFW1	UNITED HEALTHCARE CO	10,000,000.000	Local	99.927500	9,992,750.00	99.927500	9,992,750.00	0.00	0.48
			Base	99.927500	9,992,750.00	99.927500	9,992,750.00	0.00	0.48
9113A2FW1	UNITED PARCEL SERVIC	20,000,000.000	Local	99.906556	19,981,311.11	99.906556	19,981,311.11	0.00	0.97
			Base	99.906556	19,981,311.11	99.906556	19,981,311.11	0.00	0.97
9127962H1	TREASURY BILL 09/20 0.00000	10,000,000.000	Local	99.948090	9,994,809.03	99.948000	9,994,800.00	-9.03	0.48
			Base	99.948090	9,994,809.03	99.948000	9,994,800.00	-9.03	0.48
912796SZ3	TREASURY BILL 07/20 0.00000	5,000,000.000	Local	99.988587	4,999,429.37	99.988587	4,999,429.37	0.00	0.24
			Base	99.988587	4,999,429.37	99.988587	4,999,429.37	0.00	0.24
912796UB3	TREASURY BILL 07/20 0.00000	20,000,000.000	Local	99.991604	19,998,320.83	99.991604	19,998,320.83	0.00	0.97
			Base	99.991604	19,998,320.83	99.991604	19,998,320.83	0.00	0.97
912796WY1	TREASURY BILL 07/20 0.00000	20,000,000.000	Local	99.983160	19,996,632.08	99.983160	19,996,632.08	0.00	0.97
			Base	99.983160	19,996,632.08	99.983160	19,996,632.08	0.00	0.97

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View Date: June 9, 2020

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912796WZ8	TREASURY BILL 08/20 0.00000				0.115000	06 Aug 2020		
	10,000,000.000	Local	99.978917	9,997,891.67	99.978917	9,997,891.67	0.00	0.48
		Base	99.978917	9,997,891.67	99.978917	9,997,891.67	0.00	0.48
912796XE4	TREASURY BILL 02/21 0.00000				0.171000	25 Feb 2021		
	10,000,000.000	Local	99.872225	9,987,222.50	99.870300	9,987,030.00	-192.50	0.48
		Base	99.872225	9,987,222.50	99.870300	9,987,030.00	-192.50	0.48
912796XF1	TREASURY BILL 08/20 0.00000				0.121200	20 Aug 2020		
	10,000,000.000	Local	99.973067	9,997,306.66	99.973067	9,997,306.66	0.00	0.48
		Base	99.973067	9,997,306.66	99.973067	9,997,306.66	0.00	0.48
912796XH7	TREASURY BILL 09/20 0.00000				0.125000	03 Sep 2020		
	10,000,000.000	Local	99.967361	9,996,736.11	99.967361	9,996,736.11	0.00	0.48
		Base	99.967361	9,996,736.11	99.967361	9,996,736.11	0.00	0.48
92646KG71	VICTORY RECEIVABLES				0.250000	07 Jul 2020		
	15,000,000.000	Local	99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.73
		Base	99.975000	14,996,250.00	99.975000	14,996,250.00	0.00	0.73
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				0.030000	01 Jun 2020		
	125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.06
		Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	6.06
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2020		
	80,006,877.640	Local	100.000000	80,006,877.64	100.000000	80,006,877.64	0.00	3.88
		Base	100.000000	80,006,877.64	100.000000	80,006,877.64	0.00	3.88
93114EFN2	WAL-MART STORES INC				0.400000	22 Jun 2020		
	15,000,000.000	Local	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
		Base	99.976667	14,996,500.00	99.976667	14,996,500.00	0.00	0.73
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jun 2020		
	75,005,869.060	Local	100.000000	75,005,869.06	100.000000	75,005,869.06	0.00	3.64
		Base	100.000000	75,005,869.06	100.000000	75,005,869.06	0.00	3.64
979QRC005	BANK OF AMERICA REPO				0.010000	01 Jun 2020		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.85
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.85

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
	1,654,762,590.440	Local		1,653,837,302.86		1,654,036,047.23	198,744.37	80.16
		Base		1,653,837,302.86		1,654,036,047.23	198,744.37	80.16
CASH EQUIVALENT Total								
	1,654,762,590.440	Base		1,653,837,302.86		1,654,036,047.23	198,744.37	80.16
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1				1.967950	16 Nov 2020		
	267,983.680	Local	100.000000	267,983.68	100.040490	268,092.19	108.51	0.01
Original Face:	10,000,000.000	Base	100.000000	267,983.68	100.040490	268,092.19	108.51	0.01
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
	4,096,620.000	Local	100.000000	4,096,620.00	100.317080	4,109,609.56	12,989.56	0.20
Original Face:	10,000,000.000	Base	100.000000	4,096,620.00	100.317080	4,109,609.56	12,989.56	0.20
36259KAA5	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020 1 A1				1.634930	22 Feb 2021		
	7,119,699.630	Local	100.000000	7,119,699.63	100.141860	7,129,799.64	10,100.01	0.35
Original Face:	12,500,000.000	Base	100.000000	7,119,699.63	100.141860	7,129,799.64	10,100.01	0.35
39154TBA5	GREAT AMERICA LEASING RECEIVAB GALC 2020 1 A1 144A				1.691300	15 Feb 2021		
	2,733,546.740	Local	100.000000	2,733,546.74	100.143050	2,737,457.08	3,910.34	0.13
Original Face:	4,250,000.000	Base	100.000000	2,733,546.74	100.143050	2,737,457.08	3,910.34	0.13
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020		
	10,000,000.000	Local	99.939583	9,993,958.30	99.928125	9,992,812.50	-1,145.80	0.48
		Base	99.939583	9,993,958.30	99.928125	9,992,812.50	-1,145.80	0.48
9127962U2	TREASURY BILL 06/20 0.00000				0.010000	09 Jun 2020		
	20,000,000.000	Local	99.996444	19,999,288.89	99.997667	19,999,533.40	244.51	0.97
		Base	99.996444	19,999,288.89	99.997667	19,999,533.40	244.51	0.97
9127962V0	TREASURY BILL 06/20 0.00000					16 Jun 2020		
	10,000,000.000	Local	99.994167	9,999,416.67	99.994896	9,999,489.60	72.93	0.48
		Base	99.994167	9,999,416.67	99.994896	9,999,489.60	72.93	0.48

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9127962W8	TREASURY BILL 06/20 0.00000	10,000,000.000	Local	99.983011	9,998,301.11	99.992514	9,999,251.40	950.29	0.48
			Base	99.983011	9,998,301.11	99.992514	9,999,251.40	950.29	0.48
9127962X6	TREASURY BILL 06/20 0.00000	30,000,000.000	Local	99.990641	29,997,192.37	99.988920	29,996,676.00	-516.37	1.45
			Base	99.990641	29,997,192.37	99.988920	29,996,676.00	-516.37	1.45
9127962Z1	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.933944	9,993,394.40	99.922620	9,992,262.00	-1,132.40	0.48
			Base	99.933944	9,993,394.40	99.922620	9,992,262.00	-1,132.40	0.48
9127963A5	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.928750	9,992,875.03	99.914500	9,991,450.00	-1,425.03	0.48
			Base	99.928750	9,992,875.03	99.914500	9,991,450.00	-1,425.03	0.48
9127963B3	TREASURY BILL 11/20 0.00000	20,000,000.000	Local	99.922931	19,984,586.15	99.914900	19,982,980.00	-1,606.15	0.97
			Base	99.922931	19,984,586.15	99.914900	19,982,980.00	-1,606.15	0.97
9127963F4	TREASURY BILL 07/20 0.00000	20,000,000.000	Local	99.978472	19,995,694.40	99.981597	19,996,319.40	625.00	0.97
			Base	99.978472	19,995,694.40	99.981597	19,996,319.40	625.00	0.97
9127963G2	TREASURY BILL 07/20 0.00000	10,000,000.000	Local	99.978067	9,997,806.70	99.979021	9,997,902.10	95.40	0.48
			Base	99.978067	9,997,806.70	99.979021	9,997,902.10	95.40	0.48
9127963P2	CASH MGMT BILL 08/20 0.00000	10,000,000.000	Local	99.968692	9,996,869.17	99.968583	9,996,858.30	-10.87	0.48
			Base	99.968692	9,996,869.17	99.968583	9,996,858.30	-10.87	0.48
9127963Q0	CASH MGMT BILL 08/20 0.00000	10,000,000.000	Local	99.967889	9,996,788.89	99.962222	9,996,222.20	-566.69	0.48
			Base	99.967889	9,996,788.89	99.962222	9,996,222.20	-566.69	0.48
9127963R8	CASH MGMT BILL 09/20 0.00000	10,000,000.000	Local	99.961411	9,996,141.11	99.962944	9,996,294.40	153.29	0.48
			Base	99.961411	9,996,141.11	99.962944	9,996,294.40	153.29	0.48

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: 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	CASH MGMT BILL 09/20 0.00000	10,000,000.000	Local	99.963563	9,996,356.25	99.954625	9,995,462.50	-893.75	0.48
			Base	99.963563	9,996,356.25	99.954625	9,995,462.50	-893.75	0.48
9127964J5	CASH MGMT BILL 10/20 0.00000	10,000,000.000	Local	99.939292	9,993,929.16	99.937333	9,993,733.30	-195.86	0.48
			Base	99.939292	9,993,929.16	99.937333	9,993,733.30	-195.86	0.48
9127964K2	CASH MGMT BILL 10/20 0.00000	10,000,000.000	Local	99.940389	9,994,038.89	99.934222	9,993,422.20	-616.69	0.48
			Base	99.940389	9,994,038.89	99.934222	9,993,422.20	-616.69	0.48
9127964Q9	CASH MGMT BILL 11/20 0.00000	10,000,000.000	Local	99.926850	9,992,685.00	99.925994	9,992,599.40	-85.60	0.48
			Base	99.926850	9,992,685.00	99.925994	9,992,599.40	-85.60	0.48
912796SZ3	TREASURY BILL 07/20 0.00000	15,000,000.000	Local	99.966946	14,995,041.87	99.983437	14,997,515.55	2,473.68	0.73
			Base	99.966946	14,995,041.87	99.983437	14,997,515.55	2,473.68	0.73
912796TD1	TREASURY BILL 08/20 0.00000	20,000,000.000	Local	99.975667	19,995,133.39	99.972878	19,994,575.60	-557.79	0.97
			Base	99.975667	19,995,133.39	99.972878	19,994,575.60	-557.79	0.97
912796TP4	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.942869	9,994,286.93	99.926951	9,992,695.10	-1,591.83	0.48
			Base	99.942869	9,994,286.93	99.926951	9,992,695.10	-1,591.83	0.48
912796TU3	TREASURY BILL 12/20 0.00000	10,000,000.000	Local	99.914056	9,991,405.60	99.910763	9,991,076.30	-329.30	0.48
			Base	99.914056	9,991,405.60	99.910763	9,991,076.30	-329.30	0.48
912796TX7	TREASURY BILL 06/20 0.00000	10,000,000.000	Local	99.986979	9,998,697.92	99.999208	9,999,920.80	1,222.88	0.48
			Base	99.986979	9,998,697.92	99.999208	9,999,920.80	1,222.88	0.48
912796UA5	TREASURY BILL 06/20 0.00000	10,000,000.000	Local	99.896333	9,989,633.33	99.992167	9,999,216.70	9,583.37	0.48
			Base	99.896333	9,989,633.33	99.992167	9,999,216.70	9,583.37	0.48

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796WY1	TREASURY BILL 07/20 0.00000					30 Jul 2020			
	10,000,000.000	Local	99.980334	9,998,033.35	99.977465	9,997,746.50	-286.85		0.48
		Base	99.980334	9,998,033.35	99.977465	9,997,746.50	-286.85		0.48
912796WZ8	TREASURY BILL 08/20 0.00000					06 Aug 2020			
	10,000,000.000	Local	99.979742	9,997,974.16	99.973417	9,997,341.70	-632.46		0.48
		Base	99.979742	9,997,974.16	99.973417	9,997,341.70	-632.46		0.48
912796XF1	TREASURY BILL 08/20 0.00000					20 Aug 2020			
	20,000,000.000	Local	99.973111	19,994,622.24	99.967222	19,993,444.40	-1,177.84		0.97
		Base	99.973111	19,994,622.24	99.967222	19,993,444.40	-1,177.84		0.97
912796XG9	TREASURY BILL 08/20 0.00000					27 Aug 2020			
	30,000,000.000	Local	99.970114	29,991,034.22	99.964958	29,989,487.40	-1,546.82		1.45
		Base	99.970114	29,991,034.22	99.964958	29,989,487.40	-1,546.82		1.45
912796XH7	TREASURY BILL 09/20 0.00000					03 Sep 2020			
	20,000,000.000	Local	99.960819	19,992,163.80	99.959893	19,991,978.60	-185.20		0.97
		Base	99.960819	19,992,163.80	99.959893	19,991,978.60	-185.20		0.97
98163MAA6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020 A A1				1.049220	15 Mar 2021			
	10,147,936.440	Local	100.000000	10,147,936.44	100.092450	10,157,318.21	9,381.77		0.49
Original Face:	20,000,000.000	Base	100.000000	10,147,936.44	100.092450	10,157,318.21	9,381.77		0.49
US DOLLAR Total									
	409,365,786.490	Local		409,223,135.79		409,260,544.03	37,408.24		19.84
Original Face:	56,750,000.000	Base		409,223,135.79		409,260,544.03	37,408.24		19.84
FIXED INCOME Total									
	409,365,786.490	Base		409,223,135.79		409,260,544.03	37,408.24		19.84
Original Face:	56,750,000.000								

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Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,064,126,676.930	Base	2,063,058,738.65		2,063,294,891.26	236,152.61	100.00
Original Face:		56,750,000.000						

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: June 9, 2020



STATE STREET

As of: May 31, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-2,117.340	Local	1.000000	-2,117.34	1.000000	-2,117.34	0.00
			Base	1.000000	-2,117.34	1.000000	-2,117.34	0.00

US DOLLAR Total

		-2,117.340	Local		-2,117.34		-2,117.34	0.00
			Base		-2,117.34		-2,117.34	0.00

CASH Total

		-2,117.340	Base		-2,117.34		-2,117.34	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL				0.146876	31 Dec 2030		
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.30
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.30

9127962H1	TREASURY BILL 09/20 0.00000				0.162000	24 Sep 2020		
		30,000,000.000	Local	99.948197	29,984,459.03	99.948200	29,984,460.00	1.42
			Base	99.948197	29,984,459.03	99.948200	29,984,460.00	1.42

9127962J7	TREASURY BILL 10/20 0.00000				0.165000	01 Oct 2020		
		5,000,000.000	Local	99.944083	4,997,204.17	99.954687	4,997,734.35	0.24
			Base	99.944083	4,997,204.17	99.954687	4,997,734.35	0.24

9127962P3	TREASURY BILL 06/20 0.00000				0.202000	02 Jun 2020		
		30,000,000.000	Local	99.999529	29,999,858.72	99.999529	29,999,858.72	1.42
			Base	99.999529	29,999,858.72	99.999529	29,999,858.72	1.42

9127962U2	TREASURY BILL 06/20 0.00000				0.079000	09 Jun 2020		
		40,000,000.000	Local	99.996267	39,998,506.67	99.996267	39,998,506.67	1.90
			Base	99.996267	39,998,506.67	99.996267	39,998,506.67	1.90

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796SV2	TREASURY BILL 06/20 0.00000					0.110000	18 Jun 2020		
	70,000,000.000	Local		99.985523	69,989,866.11	99.985523	69,989,866.11	0.00	3.32
		Base		99.985523	69,989,866.11	99.985523	69,989,866.11	0.00	3.32
912796TD1	TREASURY BILL 08/20 0.00000					0.120500	13 Aug 2020		
	10,000,000.000	Local		99.975565	9,997,556.53	99.975565	9,997,556.53	0.00	0.47
		Base		99.975565	9,997,556.53	99.975565	9,997,556.53	0.00	0.47
912796TX7	TREASURY BILL 06/20 0.00000					0.090000	04 Jun 2020		
	60,000,000.000	Local		99.999244	59,999,546.67	99.999244	59,999,546.67	0.00	2.85
		Base		99.999244	59,999,546.67	99.999244	59,999,546.67	0.00	2.85
912796TZ2	TREASURY BILL 06/20 0.00000					0.090000	11 Jun 2020		
	50,000,000.000	Local		99.989306	49,994,652.78	99.989306	49,994,652.78	0.00	2.37
		Base		99.989306	49,994,652.78	99.989306	49,994,652.78	0.00	2.37
912796UA5	TREASURY BILL 06/20 0.00000					0.087000	25 Jun 2020		
	20,000,000.000	Local		99.994200	19,998,840.00	99.994200	19,998,840.00	0.00	0.95
		Base		99.994200	19,998,840.00	99.994200	19,998,840.00	0.00	0.95
912796UB3	TREASURY BILL 07/20 0.00000					0.096000	02 Jul 2020		
	60,000,000.000	Local		99.991863	59,995,117.50	99.991863	59,995,117.50	0.00	2.85
		Base		99.991863	59,995,117.50	99.991863	59,995,117.50	0.00	2.85
912796WW5	TREASURY BILL 07/20 0.00000					0.112500	09 Jul 2020		
	40,000,000.000	Local		99.949452	39,979,780.83	99.949452	39,979,780.83	0.00	1.90
		Base		99.949452	39,979,780.83	99.949452	39,979,780.83	0.00	1.90
912796WX3	TREASURY BILL 07/20 0.00000					0.100500	23 Jul 2020		
	20,000,000.000	Local		99.985483	19,997,096.67	99.985483	19,997,096.67	0.00	0.95
		Base		99.985483	19,997,096.67	99.985483	19,997,096.67	0.00	0.95
912796WZ8	TREASURY BILL 08/20 0.00000					0.106000	06 Aug 2020		
	40,000,000.000	Local		99.980842	39,992,336.66	99.980842	39,992,336.66	0.00	1.90
		Base		99.980842	39,992,336.66	99.980842	39,992,336.66	0.00	1.90
912796XE4	TREASURY BILL 02/21 0.00000					0.167500	25 Feb 2021		
	10,000,000.000	Local		99.874840	9,987,484.03	99.872900	9,987,290.00	-194.03	0.47
		Base		99.874840	9,987,484.03	99.872900	9,987,290.00	-194.03	0.47

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796XF1	TREASURY BILL 08/20 0.00000				0.110500	20 Aug 2020		
	10,000,000.000	Local	99.975444	9,997,544.44	99.975444	9,997,544.44	0.00	0.47
		Base	99.975444	9,997,544.44	99.975444	9,997,544.44	0.00	0.47
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				0.030000	01 Jun 2020		
	31,333,355.880	Local	100.000000	31,333,355.88	100.000000	31,333,355.88	0.00	1.49
		Base	100.000000	31,333,355.88	100.000000	31,333,355.88	0.00	1.49
926NKW009	AMHERST PIERPONT 04/15 VAR				0.040000	01 Jun 2020		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.56
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.56
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2020		
	125,043,680.360	Local	100.000000	125,043,680.36	100.000000	125,043,680.36	0.00	5.93
		Base	100.000000	125,043,680.36	100.000000	125,043,680.36	0.00	5.93
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.040000	01 Jun 2020		
	99,748,806.980	Local	100.000000	99,748,806.98	100.000000	99,748,806.98	0.00	4.73
		Base	100.000000	99,748,806.98	100.000000	99,748,806.98	0.00	4.73
US DOLLAR Total	832,362,545.590	Local		832,272,396.40		832,272,733.52	337.12	39.50
		Base		832,272,396.40		832,272,733.52	337.12	39.50
CASH EQUIVALENT Total	832,362,545.590	Base		832,272,396.40		832,272,733.52	337.12	39.50

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
9127962P3	TREASURY BILL 06/20 0.00000				0.010000	02 Jun 2020		
	50,000,000.000	Local	99.999742	49,999,870.83	99.999771	49,999,885.50	14.67	2.37
		Base	99.999742	49,999,870.83	99.999771	49,999,885.50	14.67	2.37
9127962R9	TREASURY BILL 10/20 0.00000				0.010000	15 Oct 2020		
	5,000,000.000	Local	99.913111	4,995,655.55	99.939556	4,996,977.80	1,322.25	0.24
		Base	99.913111	4,995,655.55	99.939556	4,996,977.80	1,322.25	0.24

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9127962S7	TREASURY BILL 10/20 0.00000				0.010000	22 Oct 2020			
		5,000,000.000	Local	99.936444	4,996,822.22	99.933465	4,996,673.25	-148.97	0.24
			Base	99.936444	4,996,822.22	99.933465	4,996,673.25	-148.97	0.24
9127962T5	TREASURY BILL 10/20 0.00000				0.010000	29 Oct 2020			
		10,000,000.000	Local	99.939583	9,993,958.30	99.928125	9,992,812.50	-1,145.80	0.47
			Base	99.939583	9,993,958.30	99.928125	9,992,812.50	-1,145.80	0.47
9127962U2	TREASURY BILL 06/20 0.00000				0.010000	09 Jun 2020			
		80,000,000.000	Local	99.996681	79,997,344.46	99.997667	79,998,133.60	789.14	3.80
			Base	99.996681	79,997,344.46	99.997667	79,998,133.60	789.14	3.80
9127962V0	TREASURY BILL 06/20 0.00000				0.010000	16 Jun 2020			
		70,000,000.000	Local	99.992738	69,994,916.61	99.994896	69,996,427.20	1,510.59	3.32
			Base	99.992738	69,994,916.61	99.994896	69,996,427.20	1,510.59	3.32
9127962W8	TREASURY BILL 06/20 0.00000				0.010000	23 Jun 2020			
		80,000,000.000	Local	99.991101	79,992,880.50	99.992514	79,994,011.20	1,130.70	3.80
			Base	99.991101	79,992,880.50	99.992514	79,994,011.20	1,130.70	3.80
9127962X6	TREASURY BILL 06/20 0.00000				0.010000	30 Jun 2020			
		70,000,000.000	Local	99.992059	69,994,441.52	99.988920	69,992,244.00	-2,197.52	3.32
			Base	99.992059	69,994,441.52	99.988920	69,992,244.00	-2,197.52	3.32
9127962Z1	TREASURY BILL 11/20 0.00000				0.010000	12 Nov 2020			
		10,000,000.000	Local	99.933944	9,993,394.40	99.922620	9,992,262.00	-1,132.40	0.47
			Base	99.933944	9,993,394.40	99.922620	9,992,262.00	-1,132.40	0.47
9127963A5	TREASURY BILL 11/20 0.00000				0.010000	19 Nov 2020			
		10,000,000.000	Local	99.928750	9,992,875.03	99.914500	9,991,450.00	-1,425.03	0.47
			Base	99.928750	9,992,875.03	99.914500	9,991,450.00	-1,425.03	0.47
9127963B3	TREASURY BILL 11/20 0.00000					27 Nov 2020			
		20,000,000.000	Local	99.924174	19,984,834.79	99.914900	19,982,980.00	-1,854.79	0.95
			Base	99.924174	19,984,834.79	99.914900	19,982,980.00	-1,854.79	0.95
9127963C1	TREASURY BILL 07/20 0.00000				0.010000	07 Jul 2020			
		60,000,000.000	Local	99.990057	59,994,033.90	99.987030	59,992,218.00	-1,815.90	2.85
			Base	99.990057	59,994,033.90	99.987030	59,992,218.00	-1,815.90	2.85

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: June 9, 2020



STATE STREET

As of: May 31, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9127963D9	TREASURY BILL 07/20 0.00000					0.010000	14 Jul 2020		
	60,000,000.000	Local		99.987546	59,992,527.48	99.984472	59,990,683.20	-1,844.28	2.85
		Base		99.987546	59,992,527.48	99.984472	59,990,683.20	-1,844.28	2.85
9127963F4	TREASURY BILL 07/20 0.00000					0.010000	21 Jul 2020		
	80,000,000.000	Local		99.984269	79,987,415.30	99.981597	79,985,277.60	-2,137.70	3.80
		Base		99.984269	79,987,415.30	99.981597	79,985,277.60	-2,137.70	3.80
9127963G2	TREASURY BILL 07/20 0.00000						28 Jul 2020		
	80,000,000.000	Local		99.982006	79,985,605.07	99.979021	79,983,216.80	-2,388.27	3.80
		Base		99.982006	79,985,605.07	99.979021	79,983,216.80	-2,388.27	3.80
9127963M9	TREASURY BILL 08/20 0.00000					0.010000	04 Aug 2020		
	20,000,000.000	Local		99.981138	19,996,227.55	99.976889	19,995,377.80	-849.75	0.95
		Base		99.981138	19,996,227.55	99.976889	19,995,377.80	-849.75	0.95
9127963N7	CASH MGMT BILL 08/20 0.00000						11 Aug 2020		
	20,000,000.000	Local		99.978306	19,995,661.11	99.972389	19,994,477.80	-1,183.31	0.95
		Base		99.978306	19,995,661.11	99.972389	19,994,477.80	-1,183.31	0.95
9127963P2	CASH MGMT BILL 08/20 0.00000						18 Aug 2020		
	10,000,000.000	Local		99.968692	9,996,869.17	99.968583	9,996,858.30	-10.87	0.47
		Base		99.968692	9,996,869.17	99.968583	9,996,858.30	-10.87	0.47
9127963Q0	CASH MGMT BILL 08/20 0.00000						25 Aug 2020		
	10,000,000.000	Local		99.967889	9,996,788.89	99.962222	9,996,222.20	-566.69	0.47
		Base		99.967889	9,996,788.89	99.962222	9,996,222.20	-566.69	0.47
9127963R8	CASH MGMT BILL 09/20 0.00000						01 Sep 2020		
	10,000,000.000	Local		99.961411	9,996,141.11	99.962944	9,996,294.40	153.29	0.47
		Base		99.961411	9,996,141.11	99.962944	9,996,294.40	153.29	0.47
9127963X5	CASH MGMT BILL 09/20 0.00000						08 Sep 2020		
	10,000,000.000	Local		99.963563	9,996,356.25	99.954625	9,995,462.50	-893.75	0.47
		Base		99.963563	9,996,356.25	99.954625	9,995,462.50	-893.75	0.47
9127963Y3	CASH MGMT BILL 09/20 0.00000					0.010000	15 Sep 2020		
	20,000,000.000	Local		99.931394	19,986,278.89	99.957306	19,991,461.20	5,182.31	0.95
		Base		99.931394	19,986,278.89	99.957306	19,991,461.20	5,182.31	0.95

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9127963Z0	CASH MGMT BILL 09/20 0.00000	10,000,000.000	Local	99.962333	9,996,233.33	99.927806	9,992,780.60	-3,452.73	0.47
			Base	99.962333	9,996,233.33	99.927806	9,992,780.60	-3,452.73	0.47
9127964A4	CASH MGMT BILL 09/20 0.00000	10,000,000.000	Local	99.958333	9,995,833.33	99.933333	9,993,333.30	-2,500.03	0.47
			Base	99.958333	9,995,833.33	99.933333	9,993,333.30	-2,500.03	0.47
9127964J5	CASH MGMT BILL 10/20 0.00000	10,000,000.000	Local	99.939292	9,993,929.16	99.937333	9,993,733.30	-195.86	0.47
			Base	99.939292	9,993,929.16	99.937333	9,993,733.30	-195.86	0.47
9127964K2	CASH MGMT BILL 10/20 0.00000	10,000,000.000	Local	99.940389	9,994,038.89	99.934222	9,993,422.20	-616.69	0.47
			Base	99.940389	9,994,038.89	99.934222	9,993,422.20	-616.69	0.47
9127964Q9	CASH MGMT BILL 11/20 0.00000	10,000,000.000	Local	99.927149	9,992,714.94	99.925994	9,992,599.40	-115.54	0.47
			Base	99.927149	9,992,714.94	99.925994	9,992,599.40	-115.54	0.47
912796SU4	TREASURY BILL 11/19 0.00000	0.000	Local	0.000000	-3,237.61	0.000000	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	30,000,000.000	Local	99.913117	29,973,935.03	99.983437	29,995,031.10	21,096.07	1.42
			Base	99.913117	29,973,935.03	99.983437	29,995,031.10	21,096.07	1.42
912796TD1	TREASURY BILL 08/20 0.00000	40,000,000.000	Local	99.976174	39,990,469.57	99.972878	39,989,151.20	-1,318.37	1.90
			Base	99.976174	39,990,469.57	99.972878	39,989,151.20	-1,318.37	1.90
912796TN9	TREASURY BILL 10/20 0.00000	5,000,000.000	Local	99.937292	4,996,864.59	99.941771	4,997,088.55	223.96	0.24
			Base	99.937292	4,996,864.59	99.941771	4,997,088.55	223.96	0.24
912796TP4	TREASURY BILL 11/20 0.00000	10,000,000.000	Local	99.943088	9,994,308.75	99.926951	9,992,695.10	-1,613.65	0.47
			Base	99.943088	9,994,308.75	99.926951	9,992,695.10	-1,613.65	0.47

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Books Closed

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796TU3	TREASURY BILL 12/20 0.00000						03 Dec 2020		
	10,000,000.000	Local		99.914308	9,991,430.80	99.910763	9,991,076.30	-354.50	0.47
		Base		99.914308	9,991,430.80	99.910763	9,991,076.30	-354.50	0.47
912796TX7	TREASURY BILL 06/20 0.00000					0.010000	04 Jun 2020		
	10,000,000.000	Local		99.986917	9,998,691.67	99.999208	9,999,920.80	1,229.13	0.47
		Base		99.986917	9,998,691.67	99.999208	9,999,920.80	1,229.13	0.47
912796UA5	TREASURY BILL 06/20 0.00000					0.010000	25 Jun 2020		
	20,000,000.000	Local		99.895917	19,979,183.33	99.992167	19,998,433.40	19,250.07	0.95
		Base		99.895917	19,979,183.33	99.992167	19,998,433.40	19,250.07	0.95
912796UB3	TREASURY BILL 07/20 0.00000					0.010000	02 Jul 2020		
	30,000,000.000	Local		99.950627	29,985,188.01	99.987944	29,996,383.20	11,195.19	1.42
		Base		99.950627	29,985,188.01	99.987944	29,996,383.20	11,195.19	1.42
912796VP1	TREASURY BILL 08/19 0.00000						06 Aug 2019		
	0.000	Local		0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
		Base		0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796WW5	TREASURY BILL 07/20 0.00000						09 Jul 2020		
	10,000,000.000	Local		99.986278	9,998,627.78	99.986014	9,998,601.40	-26.38	0.47
		Base		99.986278	9,998,627.78	99.986014	9,998,601.40	-26.38	0.47
912796WX3	TREASURY BILL 07/20 0.00000					0.010000	23 Jul 2020		
	30,000,000.000	Local		99.912707	29,973,812.17	99.979410	29,993,823.00	20,010.83	1.42
		Base		99.912707	29,973,812.17	99.979410	29,993,823.00	20,010.83	1.42
912796WY1	TREASURY BILL 07/20 0.00000					1.532500	30 Jul 2020		
	50,000,000.000	Local		99.912197	49,956,098.29	99.977465	49,988,732.50	32,634.21	2.37
		Base		99.912197	49,956,098.29	99.977465	49,988,732.50	32,634.21	2.37
912796WZ8	TREASURY BILL 08/20 0.00000						06 Aug 2020		
	30,000,000.000	Local		99.979803	29,993,940.76	99.973417	29,992,025.10	-1,915.66	1.42
		Base		99.979803	29,993,940.76	99.973417	29,992,025.10	-1,915.66	1.42
912796XB0	TREASURY BILL 03/20 0.00000						17 Mar 2020		
	0.000	Local		0.000000	-646.25	0.000000	0.00	646.25	0.00
		Base		0.000000	-646.25	0.000000	0.00	646.25	0.00

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Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796XF1	TREASURY BILL 08/20 0.00000				0.010000	20 Aug 2020		
	60,000,000.000	Local	99.973074	59,983,844.57	99.967222	59,980,333.20	-3,511.37	2.85
		Base	99.973074	59,983,844.57	99.967222	59,980,333.20	-3,511.37	2.85
912796XG9	TREASURY BILL 08/20 0.00000					27 Aug 2020		
	50,000,000.000	Local	99.970328	49,985,164.21	99.964958	49,982,479.00	-2,685.21	2.37
		Base	99.970328	49,985,164.21	99.964958	49,982,479.00	-2,685.21	2.37
912796XH7	TREASURY BILL 09/20 0.00000				0.010000	03 Sep 2020		
	50,000,000.000	Local	99.961577	49,980,788.70	99.959893	49,979,946.50	-842.20	2.37
		Base	99.961577	49,980,788.70	99.959893	49,979,946.50	-842.20	2.37
US DOLLAR Total								
	1,275,000,000.000	Local		1,274,609,691.07		1,274,692,996.00	83,304.93	60.50
		Base		1,274,609,691.07		1,274,692,996.00	83,304.93	60.50
FIXED INCOME Total								
	1,275,000,000.000	Base		1,274,609,691.07		1,274,692,996.00	83,304.93	60.50

Holdings

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		2,107,360,428.250	Base	2,106,879,970.13		2,106,963,612.18	83,642.05	100.00

Holdings

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

09248U841	BLACKROCK LIQUIDITY FUNDS MUNI BLCKRCK LIQ FD MUNICSH INST								
		129,926,466.610	Local	1.000300	129,965,444.55	1.000300	129,965,444.55	0.00	24.24
			Base	1.000300	129,965,444.55	1.000300	129,965,444.55	0.00	24.24

US DOLLAR Total		129,926,466.610	Local		129,965,444.55		129,965,444.55	0.00	24.24
			Base		129,965,444.55		129,965,444.55	0.00	24.24

EQUITY Total

		129,926,466.610	Base		129,965,444.55		129,965,444.55	0.00	24.24
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

040507JT3	ARIZONA ST HLTH FACS AUTH AZSMED 07/35 ADJUSTABLE VAR				0.150000	01 Jul 2035			
		5,465,000.000	Local	100.000000	5,465,000.00	100.000000	5,465,000.00	0.00	1.02
			Base	100.000000	5,465,000.00	100.000000	5,465,000.00	0.00	1.02

052476SL3	AUSTIN TX WTR WSTWTR SYS REV AUSUTL 05/31 ADJUSTABLE VAR				0.140000	15 May 2031			
		18,000,000.000	Local	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	3.36
			Base	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	3.36

097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4				4.000000	01 Aug 2021			
		1,500,000.000	Local	103.103633	1,546,554.50	104.463000	1,566,945.00	20,390.50	0.29
			Base	103.103633	1,546,554.50	104.463000	1,566,945.00	20,390.50	0.29

166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5				5.000000	01 Jan 2021			
		3,500,000.000	Local	102.178099	3,576,233.45	102.825000	3,598,875.00	22,641.55	0.67
			Base	102.178099	3,576,233.45	102.825000	3,598,875.00	22,641.55	0.67

18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR				0.140000	01 Jul 2029			
		6,200,000.000	Local	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	1.16
			Base	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	1.16

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ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
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18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR					0.150000	01 Jul 2040		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.75	
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.75	
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5					5.000000	01 Jul 2021		
	2,155,000.000	Local	104.139235	2,244,200.52	105.234000	2,267,792.70	23,592.18	0.42	
		Base	104.139235	2,244,200.52	105.234000	2,267,792.70	23,592.18	0.42	
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
	5,000,000.000	Local	103.456618	5,172,830.91	105.794000	5,289,700.00	116,869.09	0.99	
		Base	103.456618	5,172,830.91	105.794000	5,289,700.00	116,869.09	0.99	
25009XNN1	DES MOINES IA DES 06/21 FIXED 5					5.000000	01 Jun 2021		
	4,000,000.000	Local	103.531850	4,141,273.99	104.718000	4,188,720.00	47,446.01	0.78	
		Base	103.531850	4,141,273.99	104.718000	4,188,720.00	47,446.01	0.78	
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	1.81	
		Base	100.000000	9,680,000.00	100.000000	9,680,000.00	0.00	1.81	
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5					5.000000	01 Feb 2021		
	4,425,000.000	Local	102.512214	4,536,165.45	103.217000	4,567,352.25	31,186.80	0.85	
		Base	102.512214	4,536,165.45	103.217000	4,567,352.25	31,186.80	0.85	
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5					5.000000	01 Feb 2022		
	4,825,000.000	Local	106.214469	5,124,848.14	108.022000	5,212,061.50	87,213.36	0.97	
		Base	106.214469	5,124,848.14	108.022000	5,212,061.50	87,213.36	0.97	
340765HC3	FLORIDA KEYS AQUEDUCT AUTH FL FLKWTR 09/35 ADJUSTABLE VAR					0.130000	01 Sep 2035		
	5,150,000.000	Local	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.96	
		Base	100.000000	5,150,000.00	100.000000	5,150,000.00	0.00	0.96	
34153QPX8	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/21 FIXED 5					5.000000	01 Jun 2021		
	11,785,000.000	Local	104.110146	12,269,380.71	104.831000	12,354,333.35	84,952.64	2.30	
		Base	104.110146	12,269,380.71	104.831000	12,354,333.35	84,952.64	2.30	
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5					5.000000	01 Mar 2021		
	4,535,000.000	Local	102.694151	4,657,179.77	103.582000	4,697,443.70	40,263.93	0.88	
		Base	102.694151	4,657,179.77	103.582000	4,697,443.70	40,263.93	0.88	

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ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

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As of: May 31, 2020

View Date: June 9, 2020

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3733846Q4	GEORGIA ST GAS 12/21 FIXED 5					5.000000	01 Dec 2021		
	5,000,000.000	Local	105.078016	5,253,900.80	107.251000	5,362,550.00	108,649.20	1.00	
		Base	105.078016	5,253,900.80	107.251000	5,362,550.00	108,649.20	1.00	
373385AZ6	GEORGIA ST GAS 07/21 FIXED 5					5.000000	01 Jul 2021		
	550,000.000	Local	103.676022	570,218.12	105.246000	578,853.00	8,634.88	0.11	
		Base	103.676022	570,218.12	105.246000	578,853.00	8,634.88	0.11	
407271FL4	HAMILTON CNTY OH ECON DEV REVE HAMDEV 04/28 ADJUSTABLE VAR					0.170000	01 Apr 2028		
	4,770,000.000	Local	100.000000	4,770,000.00	100.000000	4,770,000.00	0.00	0.89	
		Base	100.000000	4,770,000.00	100.000000	4,770,000.00	0.00	0.89	
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	1.68	
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.68	
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.050000	01 Nov 2039		
	4,285,000.000	Local	100.000000	4,285,000.00	100.000000	4,285,000.00	0.00	0.80	
		Base	100.000000	4,285,000.00	100.000000	4,285,000.00	0.00	0.80	
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR					0.130000	01 Mar 2036		
	4,650,000.000	Local	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.87	
		Base	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	0.87	
4637773G5	IRVING TX IRV 09/21 FIXED 4					4.000000	15 Sep 2021		
	4,255,000.000	Local	103.575768	4,407,148.92	104.852000	4,461,452.60	54,303.68	0.83	
		Base	103.575768	4,407,148.92	104.852000	4,461,452.60	54,303.68	0.83	
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5					5.000000	01 Dec 2020		
	2,250,000.000	Local	101.914286	2,293,071.44	102.415000	2,304,337.50	11,266.06	0.43	
		Base	101.914286	2,293,071.44	102.415000	2,304,337.50	11,266.06	0.43	
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3					3.000000	01 Dec 2020		
	1,200,000.000	Local	100.924872	1,211,098.46	101.421000	1,217,052.00	5,953.54	0.23	
		Base	100.924872	1,211,098.46	101.421000	1,217,052.00	5,953.54	0.23	
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
	1,000,000.000	Local	102.547055	1,025,470.55	103.405000	1,034,050.00	8,579.45	0.19	
		Base	102.547055	1,025,470.55	103.405000	1,034,050.00	8,579.45	0.19	

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494656U33	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,000,000.000	Local	101.402516	2,028,050.32	101.928000	2,038,560.00	10,509.68	0.38	
		Base	101.402516	2,028,050.32	101.928000	2,038,560.00	10,509.68	0.38	
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4					4.000000	01 Dec 2021		
	3,000,000.000	Local	104.150934	3,124,528.02	105.740000	3,172,200.00	47,671.98	0.59	
		Base	104.150934	3,124,528.02	105.740000	3,172,200.00	47,671.98	0.59	
494890C38	KING CNTY WA SCH DIST 210 FED KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,700,000.000	Local	101.366970	2,736,908.19	101.882000	2,750,814.00	13,905.81	0.51	
		Base	101.366970	2,736,908.19	101.882000	2,750,814.00	13,905.81	0.51	
4952244N4	KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	3,750,000.000	Local	101.346357	3,800,488.40	101.928000	3,822,300.00	21,811.60	0.71	
		Base	101.346357	3,800,488.40	101.928000	3,822,300.00	21,811.60	0.71	
495278W90	KING CNTY WA SCH DIST 415 KEN KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,500,000.000	Local	101.412227	2,535,305.67	101.918000	2,547,950.00	12,644.33	0.48	
		Base	101.412227	2,535,305.67	101.918000	2,547,950.00	12,644.33	0.48	
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5					5.000000	01 Jun 2022		
	3,795,000.000	Local	107.306090	4,072,266.11	109.431000	4,152,906.45	80,640.34	0.77	
		Base	107.306090	4,072,266.11	109.431000	4,152,906.45	80,640.34	0.77	
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5					5.000000	15 Aug 2021		
	1,175,000.000	Local	104.444595	1,227,223.99	105.813000	1,243,302.75	16,078.76	0.23	
		Base	104.444595	1,227,223.99	105.813000	1,243,302.75	16,078.76	0.23	
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	3.70	
		Base	100.000000	19,825,000.00	100.000000	19,825,000.00	0.00	3.70	
546398C71	LOUISIANA ST PUBLIC FACS AUTH LASFAC 07/47 ADJUSTABLE VAR					0.150000	01 Jul 2047		
	8,505,000.000	Local	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.59	
		Base	100.000000	8,505,000.00	100.000000	8,505,000.00	0.00	1.59	
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					0.140000	01 Oct 2039		
	900,000.000	Local	100.000000	900,000.00	100.000000	900,000.00	0.00	0.17	
		Base	100.000000	900,000.00	100.000000	900,000.00	0.00	0.17	

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574193SR0	MARYLAND ST MDS 08/21 FIXED 5				5.000000	01 Aug 2021			
		19,000,000.000	Local	105.045677	19,958,678.56	105.650000	20,073,500.00	114,821.44	3.74
			Base	105.045677	19,958,678.56	105.650000	20,073,500.00	114,821.44	3.74
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5				5.000000	01 Oct 2022			
		6,250,000.000	Local	108.605200	6,787,825.00	111.097000	6,943,562.50	155,737.50	1.30
			Base	108.605200	6,787,825.00	111.097000	6,943,562.50	155,737.50	1.30
5742173V5	MARYLAND ST HLTH HGR EDUCNTL MDSMED 07/43 ADJUSTABLE VAR				0.130000	01 Jul 2043			
		4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.76
			Base	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	0.76
574217G74	MARYLAND ST HLTH HGR EDUCNTL MDSMED 07/34 ADJUSTABLE VAR				0.070000	01 Jul 2034			
		11,880,000.000	Local	100.000000	11,880,000.00	100.000000	11,880,000.00	0.00	2.22
			Base	100.000000	11,880,000.00	100.000000	11,880,000.00	0.00	2.22
57582RWK8	MASSACHUSETTS ST MAS 01/21 FIXED 5				5.000000	01 Jan 2021			
		14,000,000.000	Local	102.528318	14,353,964.50	102.813000	14,393,820.00	39,855.50	2.68
			Base	102.528318	14,353,964.50	102.813000	14,393,820.00	39,855.50	2.68
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5				5.000000	01 May 2021			
		4,000,000.000	Local	103.283283	4,131,331.32	104.428000	4,177,120.00	45,788.68	0.78
			Base	103.283283	4,131,331.32	104.428000	4,177,120.00	45,788.68	0.78
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR				0.130000	01 Oct 2039			
		4,930,000.000	Local	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	0.92
			Base	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	0.92
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	0.73
			Base	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	0.73
60412AFS7	MINNESOTA ST MNS 08/21 FIXED 5				5.000000	01 Aug 2021			
		5,650,000.000	Local	104.853538	5,924,224.87	105.686000	5,971,259.00	47,034.13	1.11
			Base	104.853538	5,924,224.87	105.686000	5,971,259.00	47,034.13	1.11
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5				5.000000	01 Jul 2021			
		3,000,000.000	Local	103.911619	3,117,348.58	105.246000	3,157,380.00	40,031.42	0.59
			Base	103.911619	3,117,348.58	105.246000	3,157,380.00	40,031.42	0.59

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64966L4X6	NEW YORK NY NYC 08/21 FIXED 5				5.000000	01 Aug 2021			
		9,850,000.000	Local	104.709573	10,313,892.95	105.468000	10,388,598.00	74,705.05	1.94
			Base	104.709573	10,313,892.95	105.468000	10,388,598.00	74,705.05	1.94
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR				0.140000	01 Nov 2041			
		3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.62
			Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.62
66702RXC1	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5				5.000000	15 Feb 2021			
		2,175,000.000	Local	102.683850	2,233,373.73	103.412000	2,249,211.00	15,837.27	0.42
			Base	102.683850	2,233,373.73	103.412000	2,249,211.00	15,837.27	0.42
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5				5.000000	15 Feb 2022			
		2,715,000.000	Local	106.427200	2,889,498.48	108.227000	2,938,363.05	48,864.57	0.55
			Base	106.427200	2,889,498.48	108.227000	2,938,363.05	48,864.57	0.55
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR				0.110000	01 Jun 2035			
		4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.75
			Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.75
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4				4.000000	01 Jun 2021			
		2,000,000.000	Local	102.692077	2,053,841.53	103.835000	2,076,700.00	22,858.47	0.39
			Base	102.692077	2,053,841.53	103.835000	2,076,700.00	22,858.47	0.39
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4				4.000000	01 Dec 2021			
		2,350,000.000	Local	104.014005	2,444,329.11	105.725000	2,484,537.50	40,208.39	0.46
			Base	104.014005	2,444,329.11	105.725000	2,484,537.50	40,208.39	0.46
6817125C5	OMAHA NE OMA 04/21 FIXED 4				4.000000	15 Apr 2021			
		1,420,000.000	Local	102.454173	1,454,849.26	103.335000	1,467,357.00	12,507.74	0.27
			Base	102.454173	1,454,849.26	103.335000	1,467,357.00	12,507.74	0.27
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.120000	01 Jan 2039			
		8,475,000.000	Local	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.58
			Base	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	1.58
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.120000	01 Dec 2038			
		9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.68
			Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	1.68

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720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
	660,000.000	Local	104.007867	686,451.92	105.694000	697,580.40	11,128.48	0.13	
		Base	104.007867	686,451.92	105.694000	697,580.40	11,128.48	0.13	
720611XS6	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,000,000.000	Local	101.321189	2,026,423.77	101.888000	2,037,760.00	11,336.23	0.38	
		Base	101.321189	2,026,423.77	101.888000	2,037,760.00	11,336.23	0.38	
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
	2,000,000.000	Local	103.891740	2,077,834.79	105.725000	2,114,500.00	36,665.21	0.39	
		Base	103.891740	2,077,834.79	105.725000	2,114,500.00	36,665.21	0.39	
762243MY6	RHODE ISLAND ST HLTH EDUCTNL RISMED 05/35 ADJUSTABLE VAR					0.140000	01 May 2035		
	6,475,000.000	Local	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.21	
		Base	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.21	
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5					5.000000	01 Feb 2021		
	2,315,000.000	Local	102.484680	2,372,520.35	103.080000	2,386,302.00	13,781.65	0.45	
		Base	102.484680	2,372,520.35	103.080000	2,386,302.00	13,781.65	0.45	
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5					5.000000	01 Feb 2022		
	2,535,000.000	Local	106.145579	2,690,790.43	107.673000	2,729,510.55	38,720.12	0.51	
		Base	106.145579	2,690,790.43	107.673000	2,729,510.55	38,720.12	0.51	
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR					0.120000	15 Nov 2035		
	13,995,000.000	Local	100.000000	13,995,000.00	100.000000	13,995,000.00	0.00	2.61	
		Base	100.000000	13,995,000.00	100.000000	13,995,000.00	0.00	2.61	
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR					0.120000	01 Jul 2037		
	7,235,000.000	Local	100.000000	7,235,000.00	100.000000	7,235,000.00	0.00	1.35	
		Base	100.000000	7,235,000.00	100.000000	7,235,000.00	0.00	1.35	
882724PY7	TEXAS ST TXS 08/20 FIXED 4					4.000000	27 Aug 2020		
	10,690,000.000	Local	100.647566	10,759,224.76	100.914000	10,787,706.60	28,481.84	2.01	
		Base	100.647566	10,759,224.76	100.914000	10,787,706.60	28,481.84	2.01	
899645B53	TULSA OK TUL 03/22 FIXED 5					5.000000	01 Mar 2022		
	15,500,000.000	Local	106.182735	16,458,323.98	108.404000	16,802,620.00	344,296.02	3.13	
		Base	106.182735	16,458,323.98	108.404000	16,802,620.00	344,296.02	3.13	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
910678A68	UNITED TX INDEP SCH DIST UNDS CD 08/21 FIXED 4					4.000000	15 Aug 2021		
	3,185,000.000	Local	103.169128	3,285,936.74	104.625000	3,332,306.25	46,369.51	0.62	
		Base	103.169128	3,285,936.74	104.625000	3,332,306.25	46,369.51	0.62	
924166BT7	VERMONT ST EDUCTNL HLTH BLDG VTSE DU 12/30 ADJUSTABLE VAR					0.140000	01 Dec 2030		
	4,170,000.000	Local	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.78	
		Base	100.000000	4,170,000.00	100.000000	4,170,000.00	0.00	0.78	
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5					5.000000	01 Feb 2021		
	4,250,000.000	Local	102.429149	4,353,238.83	103.217000	4,386,722.50	33,483.67	0.82	
		Base	102.429149	4,353,238.83	103.217000	4,386,722.50	33,483.67	0.82	
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5					5.000000	01 Sep 2021		
	1,250,000.000	Local	104.501192	1,306,264.90	106.054000	1,325,675.00	19,410.10	0.25	
		Base	104.501192	1,306,264.90	106.054000	1,325,675.00	19,410.10	0.25	
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5					5.000000	01 Jan 2021		
	1,750,000.000	Local	102.159283	1,787,787.46	102.843000	1,799,752.50	11,965.04	0.34	
		Base	102.159283	1,787,787.46	102.843000	1,799,752.50	11,965.04	0.34	
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5					5.000000	01 Jan 2022		
	1,420,000.000	Local	105.800592	1,502,368.40	107.703000	1,529,382.60	27,014.20	0.29	
		Base	105.800592	1,502,368.40	107.703000	1,529,382.60	27,014.20	0.29	
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					0.130000	01 Jun 2034		
	7,550,000.000	Local	100.000000	7,550,000.00	100.000000	7,550,000.00	0.00	1.41	
		Base	100.000000	7,550,000.00	100.000000	7,550,000.00	0.00	1.41	
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	1,000,000.000	Local	101.306069	1,013,060.69	101.913000	1,019,130.00	6,069.31	0.19	
		Base	101.306069	1,013,060.69	101.913000	1,019,130.00	6,069.31	0.19	
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5					5.000000	01 May 2021		
	10,530,000.000	Local	103.511883	10,899,801.28	104.475000	11,001,217.50	101,416.22	2.05	
		Base	103.511883	10,899,801.28	104.475000	11,001,217.50	101,416.22	2.05	
US DOLLAR Total									
	395,820,000.000	Local		403,862,532.62		406,126,125.75	2,263,593.13	75.76	
		Base		403,862,532.62		406,126,125.75	2,263,593.13	75.76	

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

	395,820,000.000	Base		403,862,532.62		406,126,125.75	2,263,593.13	75.76
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Holdings

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		525,746,466.610	Base	533,827,977.17		536,091,570.30	2,263,593.13	100.00

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

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
		119,416.660	Local	1.000000	119,416.66	1.000000	119,416.66	0.03
			Base	1.000000	119,416.66	1.000000	119,416.66	0.03

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	119,416.660	Local	119,416.66		119,416.66	0.00	0.03
		Base	119,416.66		119,416.66	0.00	0.03

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	119,416.660	Base	119,416.66		119,416.66	0.00	0.03

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.20
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.20

17327AJF5	CITIGROUP GLOBAL MKTS INC S	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,500,000.000	Local	99.749722	2,493,743.05	99.749722	2,493,743.05	0.60
			Base	99.749722	2,493,743.05	99.749722	2,493,743.05	0.60

2546R2GX8	WALT DISNEY CO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.766667	4,988,333.34	99.766667	4,988,333.34	1.20
			Base	99.766667	4,988,333.34	99.766667	4,988,333.34	1.20

26055AH33	DOW CHEMICAL COMPANY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.725250	4,986,262.50	99.725250	4,986,262.50	1.20
			Base	99.725250	4,986,262.50	99.725250	4,986,262.50	1.20

26082MFR3	DUPONT DE NEMOURS INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.813333	4,990,666.67	99.813333	4,990,666.67	1.20
			Base	99.813333	4,990,666.67	99.813333	4,990,666.67	1.20

Holdings

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
26082MG76	DUPONT DE NEMOURS INC					1.300000	07 Jul 2020		
	5,000,000.000	Local	99.870000	4,993,500.00	99.870000	4,993,500.00	0.00	1.20	
		Base	99.870000	4,993,500.00	99.870000	4,993,500.00	0.00	1.20	
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
	5,000,000.000	Local	99.988591	4,999,429.57	99.988591	4,999,429.57	0.00	1.20	
		Base	99.988591	4,999,429.57	99.988591	4,999,429.57	0.00	1.20	
37829ADG0	GLENCOVE FDG DAC/LLC					0.308250	27 Aug 2020		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.68	
		Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.68	
40588LF12	HALKIN FINANCE LLC USC					1.830000	01 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.20	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.20	
48802TU60	KELLS FDG LLC					1.650000	18 Jun 2020		
	5,000,000.000	Local	99.922083	4,996,104.17	99.922083	4,996,104.17	0.00	1.20	
		Base	99.922083	4,996,104.17	99.922083	4,996,104.17	0.00	1.20	
71708EFB6	PFIZER INC					0.960000	11 Jun 2020		
	5,000,000.000	Local	99.973333	4,998,666.67	99.973333	4,998,666.67	0.00	1.20	
		Base	99.973333	4,998,666.67	99.973333	4,998,666.67	0.00	1.20	
979QHR003	SOUTH STREET REPO					0.070000	01 Jun 2020		
	29,000,000.000	Local	100.000000	29,000,000.00	100.000000	29,000,000.00	0.00	6.95	
		Base	100.000000	29,000,000.00	100.000000	29,000,000.00	0.00	6.95	
US DOLLAR Total									
	83,500,000.000	Local		83,446,705.97		83,446,705.97	0.00	20.01	
		Base		83,446,705.97		83,446,705.97	0.00	20.01	
CASH EQUIVALENT Total									
	83,500,000.000	Base		83,446,705.97		83,446,705.97	0.00	20.01	
FIXED INCOME									
US DOLLAR									
								Exchange Rate:	1.000000

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RCL4	AT+T INC SR UNSECURED 06/20 2.45					2.450000	30 Jun 2020		
	2,100,000.000	Local	100.000000	2,100,000.00	100.000000	2,100,000.00	0.00	0.50	
		Base	100.000000	2,100,000.00	100.000000	2,100,000.00	0.00	0.50	
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
	2,000,000.000	Local	100.303665	2,006,073.29	101.388108	2,027,762.16	21,688.87	0.49	
		Base	100.303665	2,006,073.29	101.388108	2,027,762.16	21,688.87	0.49	
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
	2,000,000.000	Local	99.989567	1,999,791.33	101.473886	2,029,477.72	29,686.39	0.49	
		Base	99.989567	1,999,791.33	101.473886	2,029,477.72	29,686.39	0.49	
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local	99.793424	4,989,671.18	109.890688	5,494,534.40	504,863.22	1.32	
		Base	99.793424	4,989,671.18	109.890688	5,494,534.40	504,863.22	1.32	
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625000	01 Feb 2021		
	1,000,000.000	Local	99.956647	999,566.47	98.501917	985,019.17	-14,547.30	0.24	
		Base	99.956647	999,566.47	98.501917	985,019.17	-14,547.30	0.24	
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local	99.556172	3,484,466.01	102.841862	3,599,465.17	114,999.16	0.86	
		Base	99.556172	3,484,466.01	102.841862	3,599,465.17	114,999.16	0.86	
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					1.865630	25 Jun 2022		
	5,500,000.000	Local	100.197107	5,510,840.86	99.544777	5,474,962.74	-35,878.12	1.31	
		Base	100.197107	5,510,840.86	99.544777	5,474,962.74	-35,878.12	1.31	
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.020250	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	95.102959	4,755,147.95	-244,852.05	1.14	
		Base	100.000000	5,000,000.00	95.102959	4,755,147.95	-244,852.05	1.14	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	5,000,000.000	Local	99.975327	4,998,766.33	102.758066	5,137,903.30	139,136.97	1.23	
		Base	99.975327	4,998,766.33	102.758066	5,137,903.30	139,136.97	1.23	
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05					4.050000	15 Apr 2025		
	5,000,000.000	Local	99.875899	4,993,794.94	112.762147	5,638,107.35	644,312.41	1.35	
		Base	99.875899	4,993,794.94	112.762147	5,638,107.35	644,312.41	1.35	

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
		2,500,000.000	Local 99.922757	2,498,068.93	107.313275	2,682,831.88	184,762.95	0.64
			Base 99.922757	2,498,068.93	107.313275	2,682,831.88	184,762.95	0.64
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
		5,000,000.000	Local 99.892328	4,994,616.41	93.519177	4,675,958.85	-318,657.56	1.12
			Base 99.892328	4,994,616.41	93.519177	4,675,958.85	-318,657.56	1.12
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				0.853630	17 Jul 2023		
		3,000,000.000	Local 100.000000	3,000,000.00	100.025390	3,000,761.70	761.70	0.72
Original Face:		3,000,000.000	Base 100.000000	3,000,000.00	100.025390	3,000,761.70	761.70	0.72
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.267630	08 Aug 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	98.224240	4,911,212.00	-88,788.00	1.18
			Base 100.000000	5,000,000.00	98.224240	4,911,212.00	-88,788.00	1.18
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6				2.600000	09 Apr 2030		
		5,000,000.000	Local 99.467050	4,973,352.48	108.154380	5,407,719.00	434,366.52	1.30
			Base 99.467050	4,973,352.48	108.154380	5,407,719.00	434,366.52	1.30
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		5,000,000.000	Local 100.554312	5,027,715.60	101.659547	5,082,977.35	55,261.75	1.22
			Base 100.554312	5,027,715.60	101.659547	5,082,977.35	55,261.75	1.22
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.784630	12 Feb 2021		
		5,000,000.000	Local 99.117187	4,955,859.37	100.101085	5,005,054.25	49,194.88	1.20
			Base 99.117187	4,955,859.37	100.101085	5,005,054.25	49,194.88	1.20
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR				0.976630	20 May 2022		
		4,900,000.000	Local 100.135208	4,906,625.18	99.513601	4,876,166.45	-30,458.73	1.17
			Base 100.135208	4,906,625.18	99.513601	4,876,166.45	-30,458.73	1.17
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
		2,500,000.000	Local 99.114990	2,477,874.75	100.908701	2,522,717.53	44,842.78	0.60
			Base 99.114990	2,477,874.75	100.908701	2,522,717.53	44,842.78	0.60
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875				1.875000	27 Oct 2020		
		3,000,000.000	Local 99.985743	2,999,572.28	100.641496	3,019,244.88	19,672.60	0.72
			Base 99.985743	2,999,572.28	100.641496	3,019,244.88	19,672.60	0.72

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Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
24422ETRO	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR				1.485130	22 Jun 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	99.995508	4,999,775.40	-224.60	1.20
			Base 100.000000	5,000,000.00	99.995508	4,999,775.40	-224.60	1.20
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.783630	15 Dec 2026		
		4,000,000.000	Local 100.000000	4,000,000.00	99.999990	3,999,999.60	-0.40	0.96
Original Face:		4,000,000.000	Base 100.000000	4,000,000.00	99.999990	3,999,999.60	-0.40	0.96
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2				2.000000	01 Dec 2024		
		3,000,000.000	Local 99.482841	2,984,485.23	105.241514	3,157,245.42	172,760.19	0.76
			Base 99.482841	2,984,485.23	105.241514	3,157,245.42	172,760.19	0.76
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	101.215529	1,518,232.94	18,232.94	0.36
			Base 100.000000	1,500,000.00	101.215529	1,518,232.94	18,232.94	0.36
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	107.119883	2,677,997.08	177,997.08	0.64
			Base 100.000000	2,500,000.00	107.119883	2,677,997.08	177,997.08	0.64
3128HXS7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
		1,702,622.150	Local 101.262628	1,724,119.93	103.226593	1,757,558.84	33,438.91	0.42
Original Face:		5,000,000.000	Base 101.262628	1,724,119.93	103.226593	1,757,558.84	33,438.91	0.42
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		3,309,177.600	Local 102.785247	3,401,346.36	106.180995	3,513,717.70	112,371.34	0.84
Original Face:		5,000,000.000	Base 102.785247	3,401,346.36	106.180995	3,513,717.70	112,371.34	0.84
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR				0.577250	07 Feb 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.109582	5,005,479.10	5,479.10	1.20
			Base 100.000000	5,000,000.00	100.109582	5,005,479.10	5,479.10	1.20
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
		1,366,364.970	Local 102.567971	1,401,452.83	106.362260	1,453,296.66	51,843.83	0.35
Original Face:		5,100,000.000	Base 102.567971	1,401,452.83	106.362260	1,453,296.66	51,843.83	0.35
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				0.668250	25 Jun 2022		
		1,353,478.850	Local 100.000000	1,353,478.85	99.630830	1,348,482.21	-4,996.64	0.32
Original Face:		3,000,000.000	Base 100.000000	1,353,478.85	99.630830	1,348,482.21	-4,996.64	0.32

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ST OF AZ POOL 12 CAWCD MED TRM

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As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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3136A9LG1	FANNIE MAE FNR 2012 114 GB				1.750000	25 Mar 2040		
	1,331,951.810	Local	100.383087	1,337,054.35	100.561230	1,339,427.12	2,372.77	0.32
Original Face:	7,000,000.000	Base	100.383087	1,337,054.35	100.561230	1,339,427.12	2,372.77	0.32
3136ACJY8	FANNIE MAE FNR 2013 17 PC				2.000000	25 Mar 2039		
	696,342.100	Local	100.204800	697,768.21	100.411260	699,205.88	1,437.67	0.17
Original Face:	5,000,000.000	Base	100.204800	697,768.21	100.411260	699,205.88	1,437.67	0.17
3136AEFZ5	FANNIE MAE FNR 2013 53 JL				3.000000	25 Jun 2043		
	2,057,431.770	Local	99.424778	2,045,596.96	100.030120	2,058,051.47	12,454.51	0.49
Original Face:	9,000,000.000	Base	99.424778	2,045,596.96	100.030120	2,058,051.47	12,454.51	0.49
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042		
	605,016.360	Local	102.121495	617,851.75	101.215080	612,367.79	-5,483.96	0.15
Original Face:	1,445,000.000	Base	102.121495	617,851.75	101.215080	612,367.79	-5,483.96	0.15
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	1,371,055.090	Local	98.716272	1,353,454.47	104.850390	1,437,556.61	84,102.14	0.34
Original Face:	2,025,000.000	Base	98.716272	1,353,454.47	104.850390	1,437,556.61	84,102.14	0.34
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	3,529,374.650	Local	98.709760	3,483,837.23	105.681520	3,729,896.78	246,059.55	0.89
Original Face:	5,000,000.000	Base	98.709760	3,483,837.23	105.681520	3,729,896.78	246,059.55	0.89
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029		
	4,275,889.550	Local	101.669853	4,347,290.64	103.309520	4,417,400.97	70,110.33	1.06
Original Face:	5,000,000.000	Base	101.669853	4,347,290.64	103.309520	4,417,400.97	70,110.33	1.06
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	2,431,434.660	Local	101.299761	2,463,037.49	107.204460	2,606,606.40	143,568.91	0.63
Original Face:	3,000,000.000	Base	101.299761	2,463,037.49	107.204460	2,606,606.40	143,568.91	0.63
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	2,431,434.660	Local	99.864601	2,428,142.52	106.200200	2,582,188.47	154,045.95	0.62
Original Face:	3,000,000.000	Base	99.864601	2,428,142.52	106.200200	2,582,188.47	154,045.95	0.62
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043		
	4,436,811.900	Local	101.549285	4,505,550.78	103.055590	4,572,382.68	66,831.90	1.10
Original Face:	5,000,000.000	Base	101.549285	4,505,550.78	103.055590	4,572,382.68	66,831.90	1.10

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ST OF AZ POOL 12 CAWCD MED TRM

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As of: May 31, 2020

View Date: June 9, 2020

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3136B73V1	FANNIE MAE FNR 2019 79 CH					3.000000	25 Jan 2043		
	4,436,811.900	Local	101.782550	4,515,900.31	103.055590	4,572,382.68	56,482.37	1.10	
Original Face:	5,000,000.000	Base	101.782550	4,515,900.31	103.055590	4,572,382.68	56,482.37	1.10	
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
	4,844,063.200	Local	102.851431	4,982,188.33	106.966980	5,181,548.11	199,359.78	1.24	
Original Face:	5,000,000.000	Base	102.851431	4,982,188.33	106.966980	5,181,548.11	199,359.78	1.24	
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
	2,349,412.900	Local	101.730986	2,390,080.91	103.688730	2,436,076.40	45,995.49	0.58	
Original Face:	2,500,000.000	Base	101.730986	2,390,080.91	103.688730	2,436,076.40	45,995.49	0.58	
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
	309,966.450	Local	98.629787	305,719.25	100.712140	312,173.85	6,454.60	0.07	
Original Face:	5,000,000.000	Base	98.629787	305,719.25	100.712140	312,173.85	6,454.60	0.07	
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
	2,165,177.600	Local	101.372450	2,194,893.58	101.305760	2,193,449.62	-1,443.96	0.53	
Original Face:	40,000,000.000	Base	101.372450	2,194,893.58	101.305760	2,193,449.62	-1,443.96	0.53	
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	595,885.050	Local	98.265093	585,547.00	102.890160	613,107.08	27,560.08	0.15	
Original Face:	5,000,000.000	Base	98.265093	585,547.00	102.890160	613,107.08	27,560.08	0.15	
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
	21,974.280	Local	100.084644	21,992.88	100.259990	22,031.41	38.53	0.01	
Original Face:	4,000,000.000	Base	100.084644	21,992.88	100.259990	22,031.41	38.53	0.01	
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
	416,373.020	Local	101.775663	423,766.40	104.989100	437,146.29	13,379.89	0.10	
Original Face:	2,000,000.000	Base	101.775663	423,766.40	104.989100	437,146.29	13,379.89	0.10	
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.000000	15 Mar 2024		
	1,614,190.650	Local	101.533323	1,638,941.40	100.651400	1,624,705.49	-14,235.91	0.39	
Original Face:	4,750,000.000	Base	101.533323	1,638,941.40	100.651400	1,624,705.49	-14,235.91	0.39	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	290,253.680	Local	99.407646	288,534.35	102.277800	296,865.08	8,330.73	0.07	
Original Face:	2,000,000.000	Base	99.407646	288,534.35	102.277800	296,865.08	8,330.73	0.07	

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As of: May 31, 2020

View Date: June 9, 2020

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3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
	1,720,691.800	Local	102.852477	1,769,774.13	107.171310	1,844,087.94	74,313.81	0.44	
Original Face:	2,000,000.000	Base	102.852477	1,769,774.13	107.171310	1,844,087.94	74,313.81	0.44	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	483,351.460	Local	100.198671	484,311.74	105.731580	511,055.14	26,743.40	0.12	
Original Face:	2,000,000.000	Base	100.198671	484,311.74	105.731580	511,055.14	26,743.40	0.12	
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	1,587,636.650	Local	102.740622	1,631,147.77	105.624210	1,676,928.67	45,780.90	0.40	
Original Face:	5,000,000.000	Base	102.740622	1,631,147.77	105.624210	1,676,928.67	45,780.90	0.40	
3137F5MS5	FREDDIE MAC FHR 4798 G					4.000000	15 Nov 2030		
	1,423,074.250	Local	101.786486	1,448,497.27	100.262900	1,426,815.51	-21,681.76	0.34	
Original Face:	5,705,000.000	Base	101.786486	1,448,497.27	100.262900	1,426,815.51	-21,681.76	0.34	
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	4,034,757.650	Local	98.673426	3,981,233.59	102.932990	4,153,096.69	171,863.10	1.00	
Original Face:	5,500,000.000	Base	98.673426	3,981,233.59	102.932990	4,153,096.69	171,863.10	1.00	
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
	4,323,228.300	Local	102.667782	4,438,562.60	102.086650	4,413,438.94	-25,123.66	1.06	
Original Face:	5,000,000.000	Base	102.667782	4,438,562.60	102.086650	4,413,438.94	-25,123.66	1.06	
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
	4,428,138.250	Local	104.398749	4,622,920.95	105.151330	4,656,246.26	33,325.31	1.12	
Original Face:	5,000,000.000	Base	104.398749	4,622,920.95	105.151330	4,656,246.26	33,325.31	1.12	
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	2,358,945.550	Local	103.093466	2,431,918.73	106.634040	2,515,438.94	83,520.21	0.60	
Original Face:	2,500,000.000	Base	103.093466	2,431,918.73	106.634040	2,515,438.94	83,520.21	0.60	
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
	4,340,924.800	Local	101.844233	4,420,981.58	103.053040	4,473,454.97	52,473.39	1.07	
Original Face:	5,000,000.000	Base	101.844233	4,420,981.58	103.053040	4,473,454.97	52,473.39	1.07	
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
	92,036.940	Local	101.335866	93,266.43	106.300641	97,835.86	4,569.43	0.02	
Original Face:	500,000.000	Base	101.335866	93,266.43	106.300641	97,835.86	4,569.43	0.02	

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As of: May 31, 2020

View Date: June 9, 2020

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3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
		2,597,829.050	Local	100.577433	2,612,829.77	105.141885	2,731,406.43	118,576.66	0.65
Original Face:		5,000,000.000	Base	100.577433	2,612,829.77	105.141885	2,731,406.43	118,576.66	0.65
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4				4.000000	01 Mar 2034			
		2,791,373.410	Local	104.521174	2,917,576.26	108.245124	3,021,525.61	103,949.35	0.72
Original Face:		7,000,000.000	Base	104.521174	2,917,576.26	108.245124	3,021,525.61	103,949.35	0.72
31393MGQ8	FREDDIE MAC FHR 2585 CJ				4.500000	15 Dec 2032			
		110.300	Local	101.604714	112.07	99.963900	110.26	-1.81	0.00
Original Face:		10,000,000.000	Base	101.604714	112.07	99.963900	110.26	-1.81	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031			
		3,872,562.260	Local	102.438592	3,966,998.26	109.875640	4,255,002.57	288,004.31	1.02
Original Face:		7,000,000.000	Base	102.438592	3,966,998.26	109.875640	4,255,002.57	288,004.31	1.02
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
		247,984.830	Local	99.229981	246,075.30	102.804660	254,939.96	8,864.66	0.06
Original Face:		3,000,000.000	Base	99.229981	246,075.30	102.804660	254,939.96	8,864.66	0.06
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		204,333.550	Local	105.000902	214,552.07	109.187080	223,105.84	8,553.77	0.05
Original Face:		5,000,000.000	Base	105.000902	214,552.07	109.187080	223,105.84	8,553.77	0.05
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034			
		2,257,543.540	Local	102.380957	2,311,294.67	107.288955	2,422,094.87	110,800.20	0.58
Original Face:		7,000,000.000	Base	102.380957	2,311,294.67	107.288955	2,422,094.87	110,800.20	0.58
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027			
		5,000,000.000	Local	97.398199	4,869,909.95	100.265910	5,013,295.50	143,385.55	1.20
Original Face:		5,000,000.000	Base	97.398199	4,869,909.95	100.265910	5,013,295.50	143,385.55	1.20
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031			
		6,000,000.000	Local	103.475074	6,208,504.45	104.681290	6,280,877.40	72,372.95	1.51
Original Face:		6,000,000.000	Base	103.475074	6,208,504.45	104.681290	6,280,877.40	72,372.95	1.51
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021			
		1,521.520	Local	100.224118	1,524.93	101.975168	1,551.57	26.64	0.00
Original Face:		1,808,277.000	Base	100.224118	1,524.93	101.975168	1,551.57	26.64	0.00

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38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR				1.192380	15 Aug 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	95.787252	4,789,362.60	-210,637.40	1.15
			Base 100.000000	5,000,000.00	95.787252	4,789,362.60	-210,637.40	1.15
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA				3.000000	16 Sep 2039		
		504,052.350	Local 99.968176	503,891.94	103.061780	519,485.32	15,593.38	0.12
Original Face:		5,000,000.000	Base 99.968176	503,891.94	103.061780	519,485.32	15,593.38	0.12
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		341,497.620	Local 99.827445	340,908.35	106.082540	362,269.35	21,361.00	0.09
Original Face:		3,000,000.000	Base 99.827445	340,908.35	106.082540	362,269.35	21,361.00	0.09
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
		459,742.500	Local 96.299370	442,729.13	100.733440	463,114.44	20,385.31	0.11
Original Face:		675,000.000	Base 96.299370	442,729.13	100.733440	463,114.44	20,385.31	0.11
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB				1.780000	16 Jun 2040		
		565,556.930	Local 101.695992	575,148.73	100.925340	570,790.25	-4,358.48	0.14
Original Face:		2,289,667.000	Base 101.695992	575,148.73	100.925340	570,790.25	-4,358.48	0.14
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		1,476,050.700	Local 100.819101	1,488,141.04	104.342440	1,540,147.32	52,006.28	0.37
Original Face:		5,000,000.000	Base 100.819101	1,488,141.04	104.342440	1,540,147.32	52,006.28	0.37
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
		1,321,933.860	Local 96.013695	1,269,237.54	101.685770	1,344,218.62	74,981.08	0.32
Original Face:		1,600,000.000	Base 96.013695	1,269,237.54	101.685770	1,344,218.62	74,981.08	0.32
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
		4,929,520.150	Local 101.363521	4,996,735.21	104.839986	5,168,108.24	171,373.03	1.24
Original Face:		5,000,000.000	Base 101.363521	4,996,735.21	104.839986	5,168,108.24	171,373.03	1.24
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV				3.500000	20 Jan 2030		
		5,448,305.900	Local 100.812408	5,492,568.35	106.570030	5,806,261.23	313,692.88	1.39
Original Face:		6,180,040.000	Base 100.812408	5,492,568.35	106.570030	5,806,261.23	313,692.88	1.39
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC				2.500000	20 Dec 2049		
		6,828,525.480	Local 100.562290	6,866,921.61	103.769770	7,085,945.18	219,023.57	1.70
Original Face:		6,993,000.000	Base 100.562290	6,866,921.61	103.769770	7,085,945.18	219,023.57	1.70

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View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025			
		1,500,000.000	Local	99.815000	1,497,225.00	100.369817	1,505,547.26	8,322.26	0.36
			Base	99.815000	1,497,225.00	100.369817	1,505,547.26	8,322.26	0.36
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027			
		5,000,000.000	Local	99.525209	4,976,260.45	108.932142	5,446,607.10	470,346.65	1.31
			Base	99.525209	4,976,260.45	108.932142	5,446,607.10	470,346.65	1.31
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027			
		5,000,000.000	Local	99.627173	4,981,358.66	100.029333	5,001,466.65	20,107.99	1.20
			Base	99.627173	4,981,358.66	100.029333	5,001,466.65	20,107.99	1.20
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.400000	01 Mar 2022			
		1,000,000.000	Local	99.735070	997,350.70	102.696295	1,026,962.95	29,612.25	0.25
			Base	99.735070	997,350.70	102.696295	1,026,962.95	29,612.25	0.25
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029			
		5,000,000.000	Local	99.624166	4,981,208.30	107.545122	5,377,256.10	396,047.80	1.29
			Base	99.624166	4,981,208.30	107.545122	5,377,256.10	396,047.80	1.29
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR				1.961380	13 Jul 2022			
		5,000,000.000	Local	100.000000	5,000,000.00	88.438691	4,421,934.55	-578,065.45	1.06
			Base	100.000000	5,000,000.00	88.438691	4,421,934.55	-578,065.45	1.06
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030			
		3,500,000.000	Local	99.624297	3,486,850.41	102.695788	3,594,352.58	107,502.17	0.86
			Base	99.624297	3,486,850.41	102.695788	3,594,352.58	107,502.17	0.86
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030			
		5,000,000.000	Local	99.872497	4,993,624.85	102.524683	5,126,234.15	132,609.30	1.23
			Base	99.872497	4,993,624.85	102.524683	5,126,234.15	132,609.30	1.23
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	100.000000	2,000,000.00	0.00	0.48
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.48
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	99.012000	2,475,300.00	-24,700.00	0.59
			Base	100.000000	2,500,000.00	99.012000	2,475,300.00	-24,700.00	0.59

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		5,000,000.000	Local	99.966729	4,998,336.45	104.106927	5,205,346.35	207,009.90	1.25
			Base	99.966729	4,998,336.45	104.106927	5,205,346.35	207,009.90	1.25
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030			
		3,000,000.000	Local	99.657799	2,989,733.97	93.370510	2,801,115.30	-188,618.67	0.67
			Base	99.657799	2,989,733.97	93.370510	2,801,115.30	-188,618.67	0.67
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	104.699814	4,187,992.56	187,992.56	1.00
			Base	100.000000	4,000,000.00	104.699814	4,187,992.56	187,992.56	1.00
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2				2.200000	01 Sep 2024			
		3,000,000.000	Local	99.927764	2,997,832.91	105.578054	3,167,341.62	169,508.71	0.76
			Base	99.927764	2,997,832.91	105.578054	3,167,341.62	169,508.71	0.76
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022			
		2,500,000.000	Local	99.943294	2,498,582.36	103.290944	2,582,273.60	83,691.24	0.62
			Base	99.943294	2,498,582.36	103.290944	2,582,273.60	83,691.24	0.62
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				1.660250	24 Jan 2022			
		2,500,000.000	Local	100.000000	2,500,000.00	99.869573	2,496,739.33	-3,260.67	0.60
			Base	100.000000	2,500,000.00	99.869573	2,496,739.33	-3,260.67	0.60
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020			
		10,000,000.000	Local	100.127491	10,012,749.09	101.105469	10,110,546.90	97,797.81	2.42
			Base	100.127491	10,012,749.09	101.105469	10,110,546.90	97,797.81	2.42
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021			
		5,000,000.000	Local	100.410091	5,020,504.55	103.753906	5,187,695.30	167,190.75	1.24
			Base	100.410091	5,020,504.55	103.753906	5,187,695.30	167,190.75	1.24
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020			
		7,500,000.000	Local	99.992386	7,499,428.98	101.343750	7,600,781.25	101,352.27	1.82
			Base	99.992386	7,499,428.98	101.343750	7,600,781.25	101,352.27	1.82
912828MP2	US TREASURY N/B 02/20 3.625				3.625000	15 Feb 2020			
		0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
	5,000,000.000	Local		100.016946	5,000,847.28	100.513735	5,025,686.75	24,839.47	1.21
		Base		100.016946	5,000,847.28	100.513735	5,025,686.75	24,839.47	1.21
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,500,000.000	Local		99.985400	2,499,634.99	102.958840	2,573,971.00	74,336.01	0.62
Original Face:	2,500,000.000	Base		99.985400	2,499,634.99	102.958840	2,573,971.00	74,336.01	0.62
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
	2,000,000.000	Local		99.980841	1,999,616.82	100.444610	2,008,892.20	9,275.38	0.48
Original Face:	2,000,000.000	Base		99.980841	1,999,616.82	100.444610	2,008,892.20	9,275.38	0.48
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A					2.820000	20 Sep 2022		
	3,975,551.970	Local		98.729258	3,925,032.97	100.950180	4,013,326.87	88,293.90	0.96
Original Face:	5,000,000.000	Base		98.729258	3,925,032.97	100.950180	4,013,326.87	88,293.90	0.96
94106LBF5	WASTE MANAGEMENT INC COMPANY GUAR 06/24 2.95					2.950000	15 Jun 2024		
	5,000,000.000	Local		99.995219	4,999,760.94	106.831722	5,341,586.10	341,825.16	1.28
		Base		99.995219	4,999,760.94	106.831722	5,341,586.10	341,825.16	1.28
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.377630	11 Feb 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.012315	3,000,369.45	369.45	0.72
		Base		100.000000	3,000,000.00	100.012315	3,000,369.45	369.45	0.72
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					0.989250	27 May 2022		
	5,000,000.000	Local		100.169911	5,008,495.57	99.455711	4,972,785.55	-35,710.02	1.19
		Base		100.169911	5,008,495.57	99.455711	4,972,785.55	-35,710.02	1.19
US DOLLAR Total									
	325,059,276.420	Local			326,421,397.05		333,477,501.93	7,056,104.88	79.96
Original Face:	286,070,984.000	Base			326,421,397.05		333,477,501.93	7,056,104.88	79.96
FIXED INCOME Total									
	325,059,276.420	Base			326,421,397.05		333,477,501.93	7,056,104.88	79.96
Original Face:	286,070,984.000								

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

ST OF AZ POOL 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		408,678,693.080	Base	409,987,519.68		417,043,624.56	7,056,104.88	100.00
Original Face:		286,070,984.000						

Holdings

ST OF AZ POOL 15 ST OPER FUND
 STATE OF ARIZONA
 FUND: ATZJ



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: 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								
		1,331.280	Local	1.000000	1,331.28	1.000000	1,331.28	0.00	100.00
			Base	1.000000	1,331.28	1.000000	1,331.28	0.00	100.00
US DOLLAR Total									
		1,331.280	Local		1,331.28		1,331.28	0.00	100.00
			Base		1,331.28		1,331.28	0.00	100.00
CASH Total									
		1,331.280	Base		1,331.28		1,331.28	0.00	100.00

Holdings

ST OF AZ POOL 15 ST OPER FUND
 STATE OF ARIZONA
 FUND: ATZJ



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,331.280	Base	1,331.28		1,331.28	0.00	100.00

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

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
		187,448.720	Local	1.000000	187,448.72	1.000000	187,448.72	0.06
			Base	1.000000	187,448.72	1.000000	187,448.72	0.06

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	187,448.720	Local	187,448.72		187,448.72	0.00	0.06
		Base	187,448.72		187,448.72	0.00	0.06

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	187,448.720	Base	187,448.72		187,448.72	0.00	0.06

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.61
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.61

17327AJF5	CITIGROUP GLOBAL MKTS INC S	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		2,500,000.000	Local	99.749722	2,493,743.05	99.749722	2,493,743.05	0.80
			Base	99.749722	2,493,743.05	99.749722	2,493,743.05	0.80

26082MFR3	DUPONT DE NEMOURS INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.813333	4,990,666.67	99.813333	4,990,666.67	1.61
			Base	99.813333	4,990,666.67	99.813333	4,990,666.67	1.61

26082MG76	DUPONT DE NEMOURS INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,000,000.000	Local	99.870000	4,993,500.00	99.870000	4,993,500.00	1.61
			Base	99.870000	4,993,500.00	99.870000	4,993,500.00	1.61

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	99.988591	4,999,429.57	99.988591	4,999,429.57	1.61
			Base	99.988591	4,999,429.57	99.988591	4,999,429.57	1.61

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48802TU60	KELLS FDG LLC					1.650000	18 Jun 2020		
	5,000,000.000	Local		99.922083	4,996,104.17	99.922083	4,996,104.17	0.00	1.61
		Base		99.922083	4,996,104.17	99.922083	4,996,104.17	0.00	1.61
979QHR003	SOUTH STREET REPO					0.070000	01 Jun 2020		
	4,500,000.000	Local		100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	1.45
		Base		100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	1.45
US DOLLAR Total									
	32,000,000.000	Local			31,973,443.46		31,973,443.46	0.00	10.31
		Base			31,973,443.46		31,973,443.46	0.00	10.31
CASH EQUIVALENT Total									
	32,000,000.000	Base			31,973,443.46		31,973,443.46	0.00	10.31
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
	2,000,000.000	Local		100.303665	2,006,073.29	101.388108	2,027,762.16	21,688.87	0.65
		Base		100.303665	2,006,073.29	101.388108	2,027,762.16	21,688.87	0.65
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
	3,000,000.000	Local		99.989567	2,999,687.00	101.473886	3,044,216.58	44,529.58	0.98
		Base		99.989567	2,999,687.00	101.473886	3,044,216.58	44,529.58	0.98
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
	5,000,000.000	Local		99.981990	4,999,099.51	101.410379	5,070,518.95	71,419.44	1.63
		Base		99.981990	4,999,099.51	101.410379	5,070,518.95	71,419.44	1.63
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
	5,000,000.000	Local		99.793424	4,989,671.18	109.890688	5,494,534.40	504,863.22	1.77
		Base		99.793424	4,989,671.18	109.890688	5,494,534.40	504,863.22	1.77
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
	3,500,000.000	Local		99.556172	3,484,466.01	102.841862	3,599,465.17	114,999.16	1.16
		Base		99.556172	3,484,466.01	102.841862	3,599,465.17	114,999.16	1.16

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				1.865630	25 Jun 2022		
		5,395,000.000	Local 100.197107	5,405,633.90	99.544777	5,370,440.72	-35,193.18	1.73
			Base 100.197107	5,405,633.90	99.544777	5,370,440.72	-35,193.18	1.73
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
		5,000,000.000	Local 99.936596	4,996,829.79	107.458289	5,372,914.45	376,084.66	1.73
			Base 99.936596	4,996,829.79	107.458289	5,372,914.45	376,084.66	1.73
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				2.020250	24 Jul 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	95.102959	4,755,147.95	-244,852.05	1.53
			Base 100.000000	5,000,000.00	95.102959	4,755,147.95	-244,852.05	1.53
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
		5,000,000.000	Local 99.975327	4,998,766.33	102.758066	5,137,903.30	139,136.97	1.66
			Base 99.975327	4,998,766.33	102.758066	5,137,903.30	139,136.97	1.66
084659AS0	BERKSHIRE HATHAWAY ENERG SR UNSECURED 144A 04/25 4.05				4.050000	15 Apr 2025		
		5,000,000.000	Local 99.875899	4,993,794.94	112.762147	5,638,107.35	644,312.41	1.82
			Base 99.875899	4,993,794.94	112.762147	5,638,107.35	644,312.41	1.82
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2				2.200000	15 Mar 2021		
		3,000,000.000	Local 99.969461	2,999,083.84	101.274268	3,038,228.04	39,144.20	0.98
			Base 99.969461	2,999,083.84	101.274268	3,038,228.04	39,144.20	0.98
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
		2,500,000.000	Local 99.922757	2,498,068.93	107.313275	2,682,831.88	184,762.95	0.86
			Base 99.922757	2,498,068.93	107.313275	2,682,831.88	184,762.95	0.86
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
		5,000,000.000	Local 99.892328	4,994,616.41	93.519177	4,675,958.85	-318,657.56	1.51
			Base 99.892328	4,994,616.41	93.519177	4,675,958.85	-318,657.56	1.51
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9				2.900000	26 Jul 2024		
		5,000,000.000	Local 99.690091	4,984,504.53	107.908733	5,395,436.65	410,932.12	1.74
			Base 99.690091	4,984,504.53	107.908733	5,395,436.65	410,932.12	1.74
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
		3,522,266.000	Local 103.624147	3,649,918.09	101.958220	3,591,239.72	-58,678.37	1.16
Original Face:		3,522,266.000	Base 103.624147	3,649,918.09	101.958220	3,591,239.72	-58,678.37	1.16

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ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				0.853630	17 Jul 2023		
		3,000,000.000	Local 100.000000	3,000,000.00	100.025390	3,000,761.70	761.70	0.97
Original Face:		3,000,000.000	Base 100.000000	3,000,000.00	100.025390	3,000,761.70	761.70	0.97
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR				1.267630	08 Aug 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	98.224240	4,911,212.00	-88,788.00	1.58
			Base 100.000000	5,000,000.00	98.224240	4,911,212.00	-88,788.00	1.58
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4				1.490000	15 Jul 2022		
		5,000,000.000	Local 99.994066	4,999,703.30	100.127230	5,006,361.50	6,658.20	1.61
Original Face:		5,000,000.000	Base 99.994066	4,999,703.30	100.127230	5,006,361.50	6,658.20	1.61
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		2,200,000.000	Local 100.554312	2,212,194.86	101.659547	2,236,510.03	24,315.17	0.72
			Base 100.554312	2,212,194.86	101.659547	2,236,510.03	24,315.17	0.72
17325FAM0	CITIBANK NA SR UNSECURED 02/21 VAR				0.784630	12 Feb 2021		
		5,000,000.000	Local 99.117187	4,955,859.37	100.101085	5,005,054.25	49,194.88	1.61
			Base 99.117187	4,955,859.37	100.101085	5,005,054.25	49,194.88	1.61
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
		2,500,000.000	Local 99.114990	2,477,874.75	100.908701	2,522,717.53	44,842.78	0.81
			Base 99.114990	2,477,874.75	100.908701	2,522,717.53	44,842.78	0.81
24422ETRO	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR				1.485130	22 Jun 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	99.995508	4,999,775.40	-224.60	1.61
			Base 100.000000	5,000,000.00	99.995508	4,999,775.40	-224.60	1.61
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5				0.783630	15 Dec 2026		
		4,725,000.000	Local 100.000000	4,725,000.00	99.999990	4,724,999.53	-0.47	1.52
Original Face:		4,725,000.000	Base 100.000000	4,725,000.00	99.999990	4,724,999.53	-0.47	1.52
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	101.215529	1,518,232.94	18,232.94	0.49
			Base 100.000000	1,500,000.00	101.215529	1,518,232.94	18,232.94	0.49
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	107.119883	2,677,997.08	177,997.08	0.86
			Base 100.000000	2,500,000.00	107.119883	2,677,997.08	177,997.08	0.86

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STATE OF ARIZONA
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STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.533630	15 May 2036		
	303,947.040	Local		99.919131	303,701.24	100.238068	304,670.64	969.40	0.10
Original Face:	16,000,000.000	Base		99.919131	303,701.24	100.238068	304,670.64	969.40	0.10
3128HXS7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	1,702,622.150	Local		101.262628	1,724,119.93	103.226593	1,757,558.84	33,438.91	0.57
Original Face:	5,000,000.000	Base		101.262628	1,724,119.93	103.226593	1,757,558.84	33,438.91	0.57
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
	3,569,894.500	Local		104.493528	3,730,308.71	106.880241	3,815,511.85	85,203.14	1.23
Original Face:	10,000,000.000	Base		104.493528	3,730,308.71	106.880241	3,815,511.85	85,203.14	1.23
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
	2,500,000.000	Local		111.631852	2,790,796.31	128.750841	3,218,771.03	427,974.72	1.04
		Base		111.631852	2,790,796.31	128.750841	3,218,771.03	427,974.72	1.04
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
	2,500,000.000	Local		111.079755	2,776,993.87	128.904403	3,222,610.08	445,616.21	1.04
		Base		111.079755	2,776,993.87	128.904403	3,222,610.08	445,616.21	1.04
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.668250	25 Jun 2022		
	1,353,478.850	Local		100.000000	1,353,478.85	99.630830	1,348,482.21	-4,996.64	0.43
Original Face:	3,000,000.000	Base		100.000000	1,353,478.85	99.630830	1,348,482.21	-4,996.64	0.43
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.000000	25 Mar 2039		
	5,000,000.000	Local		101.041792	5,052,089.61	101.402150	5,070,107.50	18,017.89	1.63
Original Face:	5,000,000.000	Base		101.041792	5,052,089.61	101.402150	5,070,107.50	18,017.89	1.63
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301000	25 Sep 2022		
	1,348,605.650	Local		100.291885	1,352,542.03	102.484970	1,382,118.10	29,576.07	0.45
Original Face:	2,000,000.000	Base		100.291885	1,352,542.03	102.484970	1,382,118.10	29,576.07	0.45
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
	4,275,889.550	Local		101.669853	4,347,290.64	103.309520	4,417,400.97	70,110.33	1.42
Original Face:	5,000,000.000	Base		101.669853	4,347,290.64	103.309520	4,417,400.97	70,110.33	1.42
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	1,620,956.440	Local		99.864600	1,618,761.67	106.200200	1,721,458.98	102,697.31	0.56
Original Face:	2,000,000.000	Base		99.864600	1,618,761.67	106.200200	1,721,458.98	102,697.31	0.56

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ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
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STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

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3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044			
	2,349,412.900	Local	101.730986	2,390,080.91	103.688730	2,436,076.40	45,995.49		0.79
Original Face:	2,500,000.000	Base	101.730986	2,390,080.91	103.688730	2,436,076.40	45,995.49		0.79
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041			
	861,574.150	Local	100.736230	867,917.32	102.970590	887,167.99	19,250.67		0.29
Original Face:	5,000,000.000	Base	100.736230	867,917.32	102.970590	887,167.99	19,250.67		0.29
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021			
	4,657,663.100	Local	100.974575	4,703,055.50	102.380810	4,768,553.21	65,497.71		1.54
Original Face:	5,000,000.000	Base	100.974575	4,703,055.50	102.380810	4,768,553.21	65,497.71		1.54
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
	2,581,037.700	Local	102.855082	2,654,728.44	107.171310	2,766,131.91	111,403.47		0.89
Original Face:	3,000,000.000	Base	102.855082	2,654,728.44	107.171310	2,766,131.91	111,403.47		0.89
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032			
	4,065,185.480	Local	101.254260	4,116,173.48	108.608370	4,415,131.69	298,958.21		1.42
Original Face:	5,565,000.000	Base	101.254260	4,116,173.48	108.608370	4,415,131.69	298,958.21		1.42
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040			
	4,494,000.000	Local	105.521956	4,742,156.71	106.716210	4,795,826.48	53,669.77		1.55
Original Face:	4,494,000.000	Base	105.521956	4,742,156.71	106.716210	4,795,826.48	53,669.77		1.55
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	483,351.460	Local	100.198671	484,311.74	105.731580	511,055.14	26,743.40		0.16
Original Face:	2,000,000.000	Base	100.198671	484,311.74	105.731580	511,055.14	26,743.40		0.16
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
	844,879.600	Local	100.364503	847,959.21	102.662540	867,374.86	19,415.65		0.28
Original Face:	5,000,000.000	Base	100.364503	847,959.21	102.662540	867,374.86	19,415.65		0.28
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
	1,736,980.590	Local	100.368069	1,743,373.87	101.074510	1,755,644.62	12,270.75		0.57
Original Face:	14,878,168.000	Base	100.368069	1,743,373.87	101.074510	1,755,644.62	12,270.75		0.57
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
	5,000,000.000	Local	99.122203	4,956,110.13	106.943120	5,347,156.00	391,045.87		1.72
Original Face:	5,000,000.000	Base	99.122203	4,956,110.13	106.943120	5,347,156.00	391,045.87		1.72

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Holdings

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STATE OF ARIZONA
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View Date: June 9, 2020



STATE STREET

As of: May 31, 2020

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	1,054,436.850	Local		99.632244	1,050,559.09	101.965480	1,075,161.60	24,602.51	0.35
Original Face:	5,000,000.000	Base		99.632244	1,050,559.09	101.965480	1,075,161.60	24,602.51	0.35
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	1,587,636.650	Local		102.740622	1,631,147.77	105.624210	1,676,928.67	45,780.90	0.54
Original Face:	5,000,000.000	Base		102.740622	1,631,147.77	105.624210	1,676,928.67	45,780.90	0.54
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.000000	15 Apr 2042		
	1,477,616.350	Local		102.107253	1,508,753.46	100.893260	1,490,815.31	-17,938.15	0.48
Original Face:	5,000,000.000	Base		102.107253	1,508,753.46	100.893260	1,490,815.31	-17,938.15	0.48
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
	1,594,111.300	Local		102.004606	1,626,066.95	100.939980	1,609,095.63	-16,971.32	0.52
Original Face:	5,000,000.000	Base		102.004606	1,626,066.95	100.939980	1,609,095.63	-16,971.32	0.52
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	2,358,945.550	Local		103.093466	2,431,918.73	106.634040	2,515,438.94	83,520.21	0.81
Original Face:	2,500,000.000	Base		103.093466	2,431,918.73	106.634040	2,515,438.94	83,520.21	0.81
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.000000	15 Dec 2038		
	887,916.000	Local		101.189339	898,476.33	100.923300	896,114.13	-2,362.20	0.29
Original Face:	5,000,000.000	Base		101.189339	898,476.33	100.923300	896,114.13	-2,362.20	0.29
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.500000	15 Dec 2038		
	887,916.000	Local		102.876030	913,452.73	101.171830	898,320.87	-15,131.86	0.29
Original Face:	5,000,000.000	Base		102.876030	913,452.73	101.171830	898,320.87	-15,131.86	0.29
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	1,836,696.150	Local		103.555241	1,901,995.12	108.634904	1,995,293.10	93,297.98	0.64
Original Face:	5,000,000.000	Base		103.555241	1,901,995.12	108.634904	1,995,293.10	93,297.98	0.64
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	2,597,829.050	Local		100.577433	2,612,829.77	105.141885	2,731,406.43	118,576.66	0.88
Original Face:	5,000,000.000	Base		100.577433	2,612,829.77	105.141885	2,731,406.43	118,576.66	0.88
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	308,486.600	Local		105.802599	326,386.84	117.911560	363,741.36	37,354.52	0.12
Original Face:	10,000,000.000	Base		105.802599	326,386.84	117.911560	363,741.36	37,354.52	0.12

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31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	4,501,165.740	Local	106.911814	4,812,277.95	106.607750	4,798,591.52	-13,686.43	1.55	
Original Face:	6,000,000.000	Base	106.911814	4,812,277.95	106.607750	4,798,591.52	-13,686.43	1.55	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	204,333.550	Local	105.000902	214,552.07	109.187080	223,105.84	8,553.77	0.07	
Original Face:	5,000,000.000	Base	105.000902	214,552.07	109.187080	223,105.84	8,553.77	0.07	
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
	5,000,000.000	Local	97.398199	4,869,909.95	100.265910	5,013,295.50	143,385.55	1.62	
Original Face:	5,000,000.000	Base	97.398199	4,869,909.95	100.265910	5,013,295.50	143,385.55	1.62	
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					1.192380	15 Aug 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	95.787252	4,789,362.60	-210,637.40	1.54	
		Base	100.000000	5,000,000.00	95.787252	4,789,362.60	-210,637.40	1.54	
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.500000	16 Apr 2035		
	123,280.400	Local	102.975972	126,949.19	99.971900	123,245.76	-3,703.43	0.04	
Original Face:	5,000,000.000	Base	102.975972	126,949.19	99.971900	123,245.76	-3,703.43	0.04	
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	3,226,865.650	Local	94.477509	3,048,662.28	101.271970	3,267,910.41	219,248.13	1.05	
Original Face:	5,000,000.000	Base	94.477509	3,048,662.28	101.271970	3,267,910.41	219,248.13	1.05	
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
	608,183.370	Local	99.945179	607,849.96	104.290330	634,276.44	26,426.48	0.20	
Original Face:	1,238,000.000	Base	99.945179	607,849.96	104.290330	634,276.44	26,426.48	0.20	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	1,476,050.700	Local	100.819101	1,488,141.04	104.342440	1,540,147.32	52,006.28	0.50	
Original Face:	5,000,000.000	Base	100.819101	1,488,141.04	104.342440	1,540,147.32	52,006.28	0.50	
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
	3,943,616.120	Local	101.363521	3,997,388.17	104.839986	4,134,486.59	137,098.42	1.33	
Original Face:	4,000,000.000	Base	101.363521	3,997,388.17	104.839986	4,134,486.59	137,098.42	1.33	
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
	1,500,000.000	Local	99.815000	1,497,225.00	100.369817	1,505,547.26	8,322.26	0.49	
		Base	99.815000	1,497,225.00	100.369817	1,505,547.26	8,322.26	0.49	

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437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
	3,000,000.000	Local		100.959029	3,028,770.86	102.377199	3,071,315.97	42,545.11	0.99
		Base		100.959029	3,028,770.86	102.377199	3,071,315.97	42,545.11	0.99
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	3,500,000.000	Local		99.904666	3,496,663.31	102.909086	3,601,818.01	105,154.70	1.16
		Base		99.904666	3,496,663.31	102.909086	3,601,818.01	105,154.70	1.16
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
	5,000,000.000	Local		99.627173	4,981,358.66	100.029333	5,001,466.65	20,107.99	1.61
		Base		99.627173	4,981,358.66	100.029333	5,001,466.65	20,107.99	1.61
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local		99.624166	4,981,208.30	107.545122	5,377,256.10	396,047.80	1.73
		Base		99.624166	4,981,208.30	107.545122	5,377,256.10	396,047.80	1.73
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					1.961380	13 Jul 2022		
	5,000,000.000	Local		100.000000	5,000,000.00	88.438691	4,421,934.55	-578,065.45	1.43
		Base		100.000000	5,000,000.00	88.438691	4,421,934.55	-578,065.45	1.43
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
	3,500,000.000	Local		99.624297	3,486,850.41	102.695788	3,594,352.58	107,502.17	1.16
		Base		99.624297	3,486,850.41	102.695788	3,594,352.58	107,502.17	1.16
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
	3,000,000.000	Local		99.969438	2,999,083.13	104.431633	3,132,948.99	133,865.86	1.01
		Base		99.969438	2,999,083.13	104.431633	3,132,948.99	133,865.86	1.01
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
	3,000,000.000	Local		99.880971	2,996,429.12	103.916923	3,117,507.69	121,078.57	1.01
		Base		99.880971	2,996,429.12	103.916923	3,117,507.69	121,078.57	1.01
75513EAD3	RAYTHEON TECH CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
	5,000,000.000	Local		99.872497	4,993,624.85	102.524683	5,126,234.15	132,609.30	1.65
		Base		99.872497	4,993,624.85	102.524683	5,126,234.15	132,609.30	1.65
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	100.000000	3,000,000.00	0.00	0.97
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.97

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	99.012000	2,475,300.00	-24,700.00	0.80
			Base 100.000000	2,500,000.00	99.012000	2,475,300.00	-24,700.00	0.80
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95				2.950000	01 Mar 2022		
		4,000,000.000	Local 99.974619	3,998,984.74	104.183257	4,167,330.28	168,345.54	1.34
			Base 99.974619	3,998,984.74	104.183257	4,167,330.28	168,345.54	1.34
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625				2.625000	24 Jan 2022		
		2,500,000.000	Local 99.910430	2,497,760.76	103.290944	2,582,273.60	84,512.84	0.83
			Base 99.910430	2,497,760.76	103.290944	2,582,273.60	84,512.84	0.83
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				1.660250	24 Jan 2022		
		2,500,000.000	Local 100.000000	2,500,000.00	99.869573	2,496,739.33	-3,260.67	0.80
			Base 100.000000	2,500,000.00	99.869573	2,496,739.33	-3,260.67	0.80
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
		5,000,000.000	Local 100.069546	5,003,477.31	101.105469	5,055,273.45	51,796.14	1.63
			Base 100.069546	5,003,477.31	101.105469	5,055,273.45	51,796.14	1.63
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020		
		2,500,000.000	Local 100.040899	2,501,022.47	101.343750	2,533,593.75	32,571.28	0.82
			Base 100.040899	2,501,022.47	101.343750	2,533,593.75	32,571.28	0.82
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
		5,000,000.000	Local 100.016946	5,000,847.28	100.513735	5,025,686.75	24,839.47	1.62
			Base 100.016946	5,000,847.28	100.513735	5,025,686.75	24,839.47	1.62
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
		2,500,000.000	Local 99.985400	2,499,634.99	102.958840	2,573,971.00	74,336.01	0.83
Original Face:		2,500,000.000	Base 99.985400	2,499,634.99	102.958840	2,573,971.00	74,336.01	0.83
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
		2,000,000.000	Local 99.980841	1,999,616.82	100.444610	2,008,892.20	9,275.38	0.65
Original Face:		2,000,000.000	Base 99.980841	1,999,616.82	100.444610	2,008,892.20	9,275.38	0.65
92349FAA1	VERIZON OWNER TRUST VZOT 2018 1A A1A 144A				2.820000	20 Sep 2022		
		3,975,551.970	Local 98.729258	3,925,032.97	100.950180	4,013,326.87	88,293.90	1.29
Original Face:		5,000,000.000	Base 98.729258	3,925,032.97	100.950180	4,013,326.87	88,293.90	1.29

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.016380	26 Jul 2021		
		5,000,000.000	Local 100.762600	5,038,130.00	100.566665	5,028,333.25	-9,796.75	1.62
			Base 100.762600	5,038,130.00	100.566665	5,028,333.25	-9,796.75	1.62
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				1.377630	11 Feb 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.012315	3,000,369.45	369.45	0.97
			Base 100.000000	3,000,000.00	100.012315	3,000,369.45	369.45	0.97
US DOLLAR Total								
		270,242,383.160	Local	271,919,834.58		277,995,346.53	6,075,511.95	89.63
Original Face:		214,922,434.000	Base	271,919,834.58		277,995,346.53	6,075,511.95	89.63
FIXED INCOME Total								
		270,242,383.160	Base	271,919,834.58		277,995,346.53	6,075,511.95	89.63
Original Face:		214,922,434.000						

Holdings

ST OF AZ POOL 16 ECDHB
 STATE OF ARIZONA
 FUND: ATZL



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		302,429,831.880	Base	304,080,726.76		310,156,238.71	6,075,511.95	100.00
Original Face:		214,922,434.000						

Holdings

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		3,217,942.080	Local	1.000000	3,217,942.08	1.000000	3,217,942.08	0.61
			Base	1.000000	3,217,942.08	1.000000	3,217,942.08	0.61

US DOLLAR Total		3,217,942.080	Local		3,217,942.08		3,217,942.08	0.61
			Base		3,217,942.08		3,217,942.08	0.61

CASH Total		3,217,942.080	Base		3,217,942.08		3,217,942.08	0.61
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
		5,000,000.000	Local	102.063641	5,103,182.04	102.063641	5,103,182.04	0.97
			Base	102.063641	5,103,182.04	102.063641	5,103,182.04	0.97

17177LF17	CIESCO LLC				1.880000	01 Jun 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.95
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.95

17327AJF5	CITIGROUP GLOBAL MKTS INC S				0.850000	15 Sep 2020		
		5,000,000.000	Local	99.749722	4,987,486.11	99.749722	4,987,486.11	0.95
			Base	99.749722	4,987,486.11	99.749722	4,987,486.11	0.95

17327AK14	CITIGROUP GLOBAL MKTS INC S				0.850000	01 Oct 2020		
		15,000,000.000	Local	99.711944	14,956,791.67	99.711944	14,956,791.67	2.85
			Base	99.711944	14,956,791.67	99.711944	14,956,791.67	2.85

2546R2GA8	WALT DISNEY CO				1.950000	10 Jul 2020		
		20,000,000.000	Local	99.788750	19,957,750.00	99.788750	19,957,750.00	3.80
			Base	99.788750	19,957,750.00	99.788750	19,957,750.00	3.80

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Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2546R2GX8	WALT DISNEY CO	10,000,000.000	Local	99.766667	9,976,666.67	99.766667	9,976,666.67	0.00	1.90
			Base	99.766667	9,976,666.67	99.766667	9,976,666.67	0.00	1.90
26055AH33	DOW CHEMICAL COMPANY	20,000,000.000	Local	99.725250	19,945,050.00	99.725250	19,945,050.00	0.00	3.80
			Base	99.725250	19,945,050.00	99.725250	19,945,050.00	0.00	3.80
26082MF10	DUPONT DE NEMOURS INC	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.90
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.90
26082MFR3	DUPONT DE NEMOURS INC	10,000,000.000	Local	99.813333	9,981,333.33	99.813333	9,981,333.33	0.00	1.90
			Base	99.813333	9,981,333.33	99.813333	9,981,333.33	0.00	1.90
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	5,000,000.000	Local	99.988591	4,999,429.57	99.988591	4,999,429.57	0.00	0.95
			Base	99.988591	4,999,429.57	99.988591	4,999,429.57	0.00	0.95
40588LF12	HALKIN FINANCE LLC USC	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.95
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.95
48802TU60	KELLS FDG LLC	15,000,000.000	Local	99.922083	14,988,312.50	99.922083	14,988,312.50	0.00	2.85
			Base	99.922083	14,988,312.50	99.922083	14,988,312.50	0.00	2.85
71708EFB6	PFIZER INC	15,000,000.000	Local	99.973333	14,996,000.00	99.973333	14,996,000.00	0.00	2.86
			Base	99.973333	14,996,000.00	99.973333	14,996,000.00	0.00	2.86
85520LFJ9	STARBIRD FDG. CORP	10,000,000.000	Local	99.922083	9,992,208.33	99.922083	9,992,208.33	0.00	1.90
			Base	99.922083	9,992,208.33	99.922083	9,992,208.33	0.00	1.90
91058TFW1	UNITED HEALTHCARE CO	25,000,000.000	Local	99.891250	24,972,812.50	99.891250	24,972,812.50	0.00	4.76
			Base	99.891250	24,972,812.50	99.891250	24,972,812.50	0.00	4.76

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Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92344LFP5	VERIZON COMMNTN INC				1.900000	23 Jun 2020		
	20,000,000.000	Local	99.883889	19,976,777.78	99.883889	19,976,777.78	0.00	3.81
		Base	99.883889	19,976,777.78	99.883889	19,976,777.78	0.00	3.81
930ABD003	FIDELITY INVESTMENTS MONEY				0.000000	01 Jun 2020		
	10,004,558.350	Local	100.000000	10,004,558.35	100.000000	10,004,558.35	0.00	1.91
		Base	100.000000	10,004,558.35	100.000000	10,004,558.35	0.00	1.91
966VMM002	JP MORGAN MONEY MARKET				0.000000	01 Jun 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	4.76
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	4.76
979QHR003	SOUTH STREET REPO				0.070000	01 Jun 2020		
	40,067,461.630	Local	100.000000	40,067,461.63	100.000000	40,067,461.63	0.00	7.63
		Base	100.000000	40,067,461.63	100.000000	40,067,461.63	0.00	7.63
US DOLLAR Total								
	270,072,019.980	Local		269,905,820.48		269,905,820.48	0.00	51.41
		Base		269,905,820.48		269,905,820.48	0.00	51.41
CASH EQUIVALENT Total								
	270,072,019.980	Base		269,905,820.48		269,905,820.48	0.00	51.41

FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
00206RCK6	AT+T INC SR UNSECURED 06/20 VAR				2.304630	30 Jun 2020		
	5,648,000.000	Local	100.077185	5,652,359.39	100.057798	5,651,264.43	-1,094.96	1.08
		Base	100.077185	5,652,359.39	100.057798	5,651,264.43	-1,094.96	1.08
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
	4,000,000.000	Local	100.303665	4,012,146.58	101.388108	4,055,524.32	43,377.74	0.77
		Base	100.303665	4,012,146.58	101.388108	4,055,524.32	43,377.74	0.77
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				1.140880	05 Nov 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.911976	4,995,598.80	-4,401.20	0.95
		Base	100.000000	5,000,000.00	99.911976	4,995,598.80	-4,401.20	0.95

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Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: 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		
	5,000,000.000	Local		99.989567	4,999,478.35	101.473886	5,073,694.30	74,215.95	0.97
		Base		99.989567	4,999,478.35	101.473886	5,073,694.30	74,215.95	0.97
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625000	19 Apr 2021		
	3,000,000.000	Local		99.995944	2,999,878.32	101.800035	3,054,001.05	54,122.73	0.58
		Base		99.995944	2,999,878.32	101.800035	3,054,001.05	54,122.73	0.58
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR					1.423000	23 Jan 2022		
	5,000,000.000	Local		99.899417	4,994,970.84	99.537324	4,976,866.20	-18,104.64	0.95
		Base		99.899417	4,994,970.84	99.537324	4,976,866.20	-18,104.64	0.95
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					1.865630	25 Jun 2022		
	10,000,000.000	Local		100.195456	10,019,545.64	99.544777	9,954,477.70	-65,067.94	1.90
		Base		100.195456	10,019,545.64	99.544777	9,954,477.70	-65,067.94	1.90
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	10,000,000.000	Local		99.975327	9,997,532.65	102.758066	10,275,806.60	278,273.95	1.96
		Base		99.975327	9,997,532.65	102.758066	10,275,806.60	278,273.95	1.96
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.850000	04 Sep 2020		
	10,000,000.000	Local		99.992699	9,999,269.89	100.331507	10,033,150.70	33,880.81	1.91
		Base		99.992699	9,999,269.89	100.331507	10,033,150.70	33,880.81	1.91
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
	5,000,000.000	Local		99.994066	4,999,703.30	100.127230	5,006,361.50	6,658.20	0.95
Original Face:	5,000,000.000	Base		99.994066	4,999,703.30	100.127230	5,006,361.50	6,658.20	0.95
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					0.976630	20 May 2022		
	10,000,000.000	Local		100.135208	10,013,520.78	99.513601	9,951,360.10	-62,160.68	1.90
		Base		100.135208	10,013,520.78	99.513601	9,951,360.10	-62,160.68	1.90
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR					1.398880	07 Jun 2021		
	10,000,000.000	Local		100.000000	10,000,000.00	100.281973	10,028,197.30	28,197.30	1.91
		Base		100.000000	10,000,000.00	100.281973	10,028,197.30	28,197.30	1.91
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.390000	15 Jul 2024		
	10,000,000.000	Local		99.974245	9,997,424.48	103.014180	10,301,418.00	303,993.52	1.96
Original Face:	10,000,000.000	Base		99.974245	9,997,424.48	103.014180	10,301,418.00	303,993.52	1.96

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ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: 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		
		395,214.090	Local 101.352545	400,559.54	106.295699	420,095.58	19,536.04	0.08
Original Face:		2,096,032.000	Base 101.352545	400,559.54	106.295699	420,095.58	19,536.04	0.08
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
		2,799,378.500	Local 101.027458	2,828,140.95	105.611175	2,956,456.53	128,315.58	0.56
Original Face:		5,000,000.000	Base 101.027458	2,828,140.95	105.611175	2,956,456.53	128,315.58	0.56
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
		3,199,875.560	Local 104.665420	3,349,163.20	109.568959	3,506,070.34	156,907.14	0.67
Original Face:		8,645,247.000	Base 104.665420	3,349,163.20	109.568959	3,506,070.34	156,907.14	0.67
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
		1,284,148.280	Local 104.576211	1,342,913.62	108.589717	1,394,452.98	51,539.36	0.27
Original Face:		4,322,624.000	Base 104.576211	1,342,913.62	108.589717	1,394,452.98	51,539.36	0.27
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040		
		110,051.020	Local 102.783236	113,114.00	101.771350	112,000.41	-1,113.59	0.02
Original Face:		2,161,312.000	Base 102.783236	113,114.00	101.771350	112,000.41	-1,113.59	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
		902,831.500	Local 101.483833	916,228.01	103.343510	933,017.76	16,789.75	0.18
Original Face:		4,322,624.000	Base 101.483833	916,228.01	103.343510	933,017.76	16,789.75	0.18
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039		
		1,206,423.060	Local 101.536032	1,224,954.11	100.514070	1,212,624.92	-12,329.19	0.23
Original Face:		8,584,720.000	Base 101.536032	1,224,954.11	100.514070	1,212,624.92	-12,329.19	0.23
3136A8YT1	FANNIE MAE FNR 2012 103 LE				1.750000	25 May 2039		
		265,856.840	Local 100.779152	267,928.27	100.172800	266,316.24	-1,612.03	0.05
Original Face:		5,571,429.000	Base 100.779152	267,928.27	100.172800	266,316.24	-1,612.03	0.05
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
		867,410.410	Local 101.403145	879,581.44	103.485540	897,644.35	18,062.91	0.17
Original Face:		4,322,624.000	Base 101.403145	879,581.44	103.485540	897,644.35	18,062.91	0.17
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
		1,764,578.330	Local 100.795845	1,778,621.63	101.387560	1,789,062.91	10,441.28	0.34
Original Face:		5,111,816.000	Base 100.795845	1,778,621.63	101.387560	1,789,062.91	10,441.28	0.34

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Holdings

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3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	1,142,358.260	Local		99.751929	1,139,524.40	100.960370	1,153,329.13	13,804.73	0.22
Original Face:	4,322,624.000	Base		99.751929	1,139,524.40	100.960370	1,153,329.13	13,804.73	0.22
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	1,755,340.590	Local		101.509615	1,781,839.48	102.122770	1,792,602.43	10,762.95	0.34
Original Face:	5,326,337.000	Base		101.509615	1,781,839.48	102.122770	1,792,602.43	10,762.95	0.34
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	1,142,358.260	Local		100.240071	1,145,100.73	101.657130	1,161,288.62	16,187.89	0.22
Original Face:	4,322,624.000	Base		100.240071	1,145,100.73	101.657130	1,161,288.62	16,187.89	0.22
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	2,172,064.020	Local		100.684316	2,186,927.81	102.951530	2,236,173.14	49,245.33	0.43
Original Face:	8,645,247.000	Base		100.684316	2,186,927.81	102.951530	2,236,173.14	49,245.33	0.43
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
	602,005.010	Local		100.397211	604,396.24	100.272190	603,643.61	-752.63	0.11
Original Face:	4,322,624.000	Base		100.397211	604,396.24	100.272190	603,643.61	-752.63	0.11
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	1,588,405.540	Local		101.591777	1,613,689.42	103.485540	1,643,770.05	30,080.63	0.31
Original Face:	6,483,935.000	Base		101.591777	1,613,689.42	103.485540	1,643,770.05	30,080.63	0.31
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	1,012,027.430	Local		99.882975	1,010,843.10	100.766130	1,019,780.88	8,937.78	0.19
Original Face:	4,322,624.000	Base		99.882975	1,010,843.10	100.766130	1,019,780.88	8,937.78	0.19
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
	2,425,456.770	Local		99.643522	2,416,810.54	104.558560	2,536,022.67	119,212.13	0.48
Original Face:	4,507,221.000	Base		99.643522	2,416,810.54	104.558560	2,536,022.67	119,212.13	0.48
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	3,529,374.650	Local		98.709760	3,483,837.23	105.681520	3,729,896.78	246,059.55	0.71
Original Face:	5,000,000.000	Base		98.709760	3,483,837.23	105.681520	3,729,896.78	246,059.55	0.71
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
	257,578.700	Local		98.265082	253,109.92	102.890160	265,023.14	11,913.22	0.05
Original Face:	2,161,312.000	Base		98.265082	253,109.92	102.890160	265,023.14	11,913.22	0.05

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3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
	463,898.990	Local	100.130867	464,506.08	101.165720	469,306.75	4,800.67	0.09	
Original Face:	4,527,840.000	Base	100.130867	464,506.08	101.165720	469,306.75	4,800.67	0.09	
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
	3,446,599.310	Local	100.472219	3,462,874.80	100.662740	3,469,441.30	6,566.50	0.66	
Original Face:	4,600,000.000	Base	100.472219	3,462,874.80	100.662740	3,469,441.30	6,566.50	0.66	
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
	599,643.760	Local	101.365698	607,833.08	102.119860	612,355.37	4,522.29	0.12	
Original Face:	8,645,247.000	Base	101.365698	607,833.08	102.119860	612,355.37	4,522.29	0.12	
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
	313,664.380	Local	99.407628	311,806.32	102.277800	320,809.03	9,002.71	0.06	
Original Face:	2,161,312.000	Base	99.407628	311,806.32	102.277800	320,809.03	9,002.71	0.06	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	432,676.570	Local	99.977711	432,580.13	102.832870	444,933.73	12,353.60	0.08	
Original Face:	2,161,312.000	Base	99.977711	432,580.13	102.832870	444,933.73	12,353.60	0.08	
3137AGR00	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	300,400.080	Local	99.955569	300,266.61	102.679370	308,448.91	8,182.30	0.06	
Original Face:	2,472,541.000	Base	99.955569	300,266.61	102.679370	308,448.91	8,182.30	0.06	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,044,673.310	Local	100.198665	1,046,748.71	105.731580	1,104,549.60	57,800.89	0.21	
Original Face:	4,322,624.000	Base	100.198665	1,046,748.71	105.731580	1,104,549.60	57,800.89	0.21	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	1,492,381.320	Local	100.361983	1,497,783.48	102.451740	1,528,970.63	31,187.15	0.29	
Original Face:	6,483,935.000	Base	100.361983	1,497,783.48	102.451740	1,528,970.63	31,187.15	0.29	
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	1,420,427.620	Local	100.064794	1,421,347.97	101.039680	1,435,195.52	13,847.55	0.27	
Original Face:	5,619,411.000	Base	100.064794	1,421,347.97	101.039680	1,435,195.52	13,847.55	0.27	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	1,753,822.260	Local	101.262356	1,775,961.74	102.558350	1,798,691.17	22,729.43	0.34	
Original Face:	4,322,624.000	Base	101.262356	1,775,961.74	102.558350	1,798,691.17	22,729.43	0.34	

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3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,175,636.020	Local	100.023774	1,175,915.51	100.502050	1,181,538.30	5,622.79	0.23	
Original Face:	4,322,624.000	Base	100.023774	1,175,915.51	100.502050	1,181,538.30	5,622.79	0.23	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	2,939,089.790	Local	100.737106	2,960,753.99	101.301500	2,977,342.04	16,588.05	0.57	
Original Face:	10,806,559.000	Base	100.737106	2,960,753.99	101.301500	2,977,342.04	16,588.05	0.57	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	2,278,966.810	Local	100.469574	2,289,668.25	101.965480	2,323,759.45	34,091.20	0.44	
Original Face:	10,806,559.000	Base	100.469574	2,289,668.25	101.965480	2,323,759.45	34,091.20	0.44	
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	1,197,834.860	Local	100.519155	1,204,053.48	101.084950	1,210,830.77	6,777.29	0.23	
Original Face:	4,322,624.000	Base	100.519155	1,204,053.48	101.084950	1,210,830.77	6,777.29	0.23	
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	2,067,070.240	Local	99.905085	2,065,108.27	100.731810	2,082,197.27	17,089.00	0.40	
Original Face:	6,483,935.000	Base	99.905085	2,065,108.27	100.731810	2,082,197.27	17,089.00	0.40	
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
	1,512,073.920	Local	102.392773	1,548,254.42	105.834980	1,600,303.13	52,048.71	0.30	
Original Face:	6,000,000.000	Base	102.392773	1,548,254.42	105.834980	1,600,303.13	52,048.71	0.30	
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	3,175,273.300	Local	102.740621	3,262,295.51	105.624210	3,353,857.34	91,561.83	0.64	
Original Face:	10,000,000.000	Base	102.740621	3,262,295.51	105.624210	3,353,857.34	91,561.83	0.64	
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
	3,175,273.300	Local	102.700582	3,261,024.17	105.624210	3,353,857.34	92,833.17	0.64	
Original Face:	10,000,000.000	Base	102.700582	3,261,024.17	105.624210	3,353,857.34	92,833.17	0.64	
3137BVPE7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	2,438,453.950	Local	101.751394	2,481,160.89	101.509960	2,475,273.63	-5,887.26	0.47	
Original Face:	5,000,000.000	Base	101.751394	2,481,160.89	101.509960	2,475,273.63	-5,887.26	0.47	
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
	1,594,111.300	Local	102.004606	1,626,066.95	100.939980	1,609,095.63	-16,971.32	0.31	
Original Face:	5,000,000.000	Base	102.004606	1,626,066.95	100.939980	1,609,095.63	-16,971.32	0.31	

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3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
		7,474,492.450	Local	100.577433	7,517,652.60	105.141885	7,858,822.26	341,169.66	1.50
Original Face:		14,386,036.000	Base	100.577433	7,517,652.60	105.141885	7,858,822.26	341,169.66	1.50
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028			
		2,137,617.730	Local	102.572299	2,192,603.64	104.831932	2,240,905.97	48,302.33	0.43
Original Face:		6,483,935.000	Base	102.572299	2,192,603.64	104.831932	2,240,905.97	48,302.33	0.43
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
		454,996.400	Local	101.165203	460,298.03	108.542990	493,866.70	33,568.67	0.09
Original Face:		33,932,595.000	Base	101.165203	460,298.03	108.542990	493,866.70	33,568.67	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		584,793.910	Local	105.803024	618,729.64	117.911560	689,539.62	70,809.98	0.13
Original Face:		18,956,866.000	Base	105.803024	618,729.64	117.911560	689,539.62	70,809.98	0.13
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
		357,315.060	Local	99.229982	354,563.67	102.804660	367,336.53	12,772.86	0.07
Original Face:		4,322,624.000	Base	99.229982	354,563.67	102.804660	367,336.53	12,772.86	0.07
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		264,977.090	Local	105.000893	278,228.31	109.187080	289,320.75	11,092.44	0.06
Original Face:		6,483,935.000	Base	105.000893	278,228.31	109.187080	289,320.75	11,092.44	0.06
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A				2.440000	15 Jan 2027			
		6,000,000.000	Local	99.055078	5,943,304.69	100.136270	6,008,176.20	64,871.51	1.14
Original Face:		6,000,000.000	Base	99.055078	5,943,304.69	100.136270	6,008,176.20	64,871.51	1.14
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027			
		10,000,000.000	Local	97.398199	9,739,819.90	100.265910	10,026,591.00	286,771.10	1.91
Original Face:		10,000,000.000	Base	97.398199	9,739,819.90	100.265910	10,026,591.00	286,771.10	1.91
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041			
		2,253,166.010	Local	102.077810	2,299,982.51	103.440610	2,330,688.67	30,706.16	0.44
Original Face:		7,989,505.000	Base	102.077810	2,299,982.51	103.440610	2,330,688.67	30,706.16	0.44
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053			
		6,453,731.300	Local	94.477509	6,097,324.54	101.271970	6,535,820.83	438,496.29	1.24
Original Face:		10,000,000.000	Base	94.477509	6,097,324.54	101.271970	6,535,820.83	438,496.29	1.24

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38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		3,965,885.700	Local 97.739408	3,876,233.21	103.814020	4,117,145.37	240,912.16	0.78
Original Face:		5,000,000.000	Base 97.739408	3,876,233.21	103.814020	4,117,145.37	240,912.16	0.78
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		2,952,101.400	Local 100.819101	2,976,282.08	104.342440	3,080,294.63	104,012.55	0.59
Original Face:		10,000,000.000	Base 100.819101	2,976,282.08	104.342440	3,080,294.63	104,012.55	0.59
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,340,403.200	Local 96.413906	4,184,752.28	101.370360	4,399,882.35	215,130.07	0.84
Original Face:		5,000,000.000	Base 96.413906	4,184,752.28	101.370360	4,399,882.35	215,130.07	0.84
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	99.846131	4,992,306.55	-7,693.45	0.95
			Base 100.000000	5,000,000.00	99.846131	4,992,306.55	-7,693.45	0.95
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
		3,500,000.000	Local 99.904666	3,496,663.31	102.909086	3,601,818.01	105,154.70	0.69
			Base 99.904666	3,496,663.31	102.909086	3,601,818.01	105,154.70	0.69
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
		7,000,000.000	Local 99.992321	6,999,462.44	103.917927	7,274,254.89	274,792.45	1.39
			Base 99.992321	6,999,462.44	103.917927	7,274,254.89	274,792.45	1.39
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				0.868250	25 Jan 2029		
		685,396.800	Local 100.000001	685,396.81	92.109910	631,318.38	-54,078.43	0.12
Original Face:		2,161,312.000	Base 100.000001	685,396.81	92.109910	631,318.38	-54,078.43	0.12
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
		15,000,000.000	Local 99.960961	14,994,144.11	100.616559	15,092,483.85	98,339.74	2.87
			Base 99.960961	14,994,144.11	100.616559	15,092,483.85	98,339.74	2.87
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
		5,000,000.000	Local 100.410091	5,020,504.55	103.753906	5,187,695.30	167,190.75	0.99
			Base 100.410091	5,020,504.55	103.753906	5,187,695.30	167,190.75	0.99
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

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 10 ST OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828WS5	US TREASURY N/B 06/19 1.625				1.625000	30 Jun 2019			
		0.000	Local	0.000000	-0.08	0.00	0.08	0.00	
			Base	0.000000	-0.08	0.00	0.08	0.00	
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020			
		10,000,000.000	Local	99.991408	9,999,140.84	100.190303	10,019,030.30	19,889.46	1.91
			Base	99.991408	9,999,140.84	100.190303	10,019,030.30	19,889.46	1.91
US DOLLAR Total									
		247,317,584.960	Local		247,354,211.25		251,885,048.54	4,530,837.29	47.98
Original Face:		373,328,931.000	Base		247,354,211.25		251,885,048.54	4,530,837.29	47.98
FIXED INCOME Total									
		247,317,584.960	Base		247,354,211.25		251,885,048.54	4,530,837.29	47.98
Original Face:		373,328,931.000							

Holdings

ST OF AZ POOL 10 ST OPER INT
 STATE OF ARIZONA
 FUND: ATZM



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		520,607,547.020	Base	520,477,973.81		525,008,811.10	4,530,837.29	100.00
Original Face:		373,328,931.000						

Holdings

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				0.359229	31 Dec 2030			
	72,571,010.200	Local	100.109747	72,650,654.62	100.110000	72,650,838.31	183.69	27.15	
		Base	100.109747	72,650,654.62	100.110000	72,650,838.31	183.69	27.15	
13738JF88	CAN AST + CAN LTD JT				1.770000	08 Jun 2020			
	10,000,000.000	Local	99.965583	9,996,558.33	99.965583	9,996,558.33	0.00	3.74	
		Base	99.965583	9,996,558.33	99.965583	9,996,558.33	0.00	3.74	
2546R2GA8	WALT DISNEY CO				1.950000	10 Jul 2020			
	5,000,000.000	Local	99.788750	4,989,437.50	99.788750	4,989,437.50	0.00	1.86	
		Base	99.788750	4,989,437.50	99.788750	4,989,437.50	0.00	1.86	
2546R2GX8	WALT DISNEY CO				1.400000	31 Jul 2020			
	10,000,000.000	Local	99.766667	9,976,666.67	99.766667	9,976,666.67	0.00	3.73	
		Base	99.766667	9,976,666.67	99.766667	9,976,666.67	0.00	3.73	
26055AHQ2	DOW CHEMICAL COMPANY				1.360000	24 Aug 2020			
	25,000,000.000	Local	99.682667	24,920,666.67	99.682667	24,920,666.67	0.00	9.31	
		Base	99.682667	24,920,666.67	99.682667	24,920,666.67	0.00	9.31	
26082MF10	DUPONT DE NEMOURS INC				4.150000	01 Jun 2020			
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.87	
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.87	
26082MFR3	DUPONT DE NEMOURS INC				2.800000	25 Jun 2020			
	10,000,000.000	Local	99.813333	9,981,333.33	99.813333	9,981,333.33	0.00	3.73	
		Base	99.813333	9,981,333.33	99.813333	9,981,333.33	0.00	3.73	
26082MG76	DUPONT DE NEMOURS INC				1.300000	07 Jul 2020			
	5,000,000.000	Local	99.870000	4,993,500.00	99.870000	4,993,500.00	0.00	1.87	
		Base	99.870000	4,993,500.00	99.870000	4,993,500.00	0.00	1.87	
30229ALR8	EXXON MOBIL CORP				0.350000	25 Nov 2020			
	10,000,000.000	Local	99.827917	9,982,791.67	99.827917	9,982,791.67	0.00	3.73	
		Base	99.827917	9,982,791.67	99.827917	9,982,791.67	0.00	3.73	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
37829ADG0	GLENCOVE FDG DAC/LLC	8,000,000.000	Local	100.000000	8,000,000.00	1.068500	27 Aug 2020	0.00	2.99
			Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	2.99
40588LFK0	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.910500	9,991,050.00	1.790000	19 Jun 2020	0.00	3.73
			Base	99.910500	9,991,050.00	99.910500	9,991,050.00	0.00	3.73
41282JGQ8	HARLEY-DAVIDSON FND CP	10,000,000.000	Local	99.827750	9,982,775.00	1.170000	24 Jul 2020	0.00	3.73
			Base	99.827750	9,982,775.00	99.827750	9,982,775.00	0.00	3.73
85520LFJ9	STARBIRD FDG. CORP	10,000,000.000	Local	99.922083	9,992,208.33	1.650000	18 Jun 2020	0.00	3.73
			Base	99.922083	9,992,208.33	99.922083	9,992,208.33	0.00	3.73
89119AFR4	TORONTO DOMINION BANK	15,000,000.000	Local	99.886667	14,983,000.00	1.700000	25 Jun 2020	0.00	5.60
			Base	99.886667	14,983,000.00	99.886667	14,983,000.00	0.00	5.60
91058TFS0	UNITED HEALTHCARE CO	20,000,000.000	Local	99.982639	19,996,527.78	0.250000	26 Jun 2020	0.00	7.47
			Base	99.982639	19,996,527.78	99.982639	19,996,527.78	0.00	7.47
92344LFP5	VERIZON COMMNTN INC	10,000,000.000	Local	99.883889	9,988,388.89	1.900000	23 Jun 2020	0.00	3.73
			Base	99.883889	9,988,388.89	99.883889	9,988,388.89	0.00	3.73
93142WHC0	WALGREENS BOOTS	10,000,000.000	Local	99.828000	9,982,800.00	0.860000	12 Aug 2020	0.00	3.73
			Base	99.828000	9,982,800.00	99.828000	9,982,800.00	0.00	3.73
93142WLL5	WALGREENS BOOTS	15,000,000.000	Local	99.412333	14,911,850.00	1.230000	20 Nov 2020	0.00	5.57
			Base	99.412333	14,911,850.00	99.412333	14,911,850.00	0.00	5.57
US DOLLAR Total		260,571,010.200	Local		260,320,208.79			183.69	97.30
			Base		260,320,208.79			183.69	97.30

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

260,571,010.200	Base			260,320,208.79		260,320,392.48	183.69	97.30
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EQUITY

US DOLLAR							Exchange Rate:	1.000000
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ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		236,884.290	Local	0.991774		234,935.57	1,948.72	0.09
			Base	0.991774		236,884.29	1,948.72	0.09

US DOLLAR Total

236,884.290	Local			234,935.57		236,884.29	1,948.72	0.09
	Base			234,935.57		236,884.29	1,948.72	0.09

EQUITY Total

236,884.290	Base			234,935.57		236,884.29	1,948.72	0.09
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FIXED INCOME

US DOLLAR							Exchange Rate:	1.000000
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9127963G2	TREASURY BILL 07/20 0.00000					28 Jul 2020		
		7,000,000.000	Local	99.983787		6,998,865.07	99.979021	6,998,531.47
			Base	99.983787		6,998,865.07	99.979021	6,998,531.47

US DOLLAR Total

7,000,000.000	Local			6,998,865.07		6,998,531.47	-333.60	2.62
	Base			6,998,865.07		6,998,531.47	-333.60	2.62

FIXED INCOME Total

7,000,000.000	Base			6,998,865.07		6,998,531.47	-333.60	2.62
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Holdings

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
		267,807,894.490	Base	267,554,009.43		267,555,808.24	1,798.81	100.00

Holdings

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.103358	31 Dec 2030		
		2,498.830	Local	100.000000			2,498.83	0.00
			Base	100.000000			2,498.83	0.00
				2,498.83	100.000000		2,498.83	0.07

US DOLLAR Total		2,498.830	Local				2,498.83	0.00
			Base				2,498.83	0.00
				2,498.83			2,498.83	0.07

CASH EQUIVALENT Total

		2,498.830	Base				2,498.83	0.00
				2,498.83			2,498.83	0.07

EQUITY

US DOLLAR Exchange Rate: 1.000000

464287200	ISHARES CORE S+P 500 ETF ISHARES CORE S+P 500 ETF							
		860.000	Local	323.236302			262,454.80	-15,528.42
			Base	323.236302			262,454.80	-15,528.42
				277,983.22	305.180000		262,454.80	7.62

78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1							
		10,448.000	Local	296.313356			3,179,535.36	83,653.42
			Base	296.313356			3,179,535.36	83,653.42
				3,095,881.94	304.320000		3,179,535.36	92.30

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		205.420	Local	0.996641			205.42	0.69
			Base	0.996641			205.42	0.69
				204.73	1.000000		205.42	0.01

US DOLLAR Total		11,513.420	Local				3,442,195.58	68,125.69
			Base				3,442,195.58	68,125.69
				3,374,069.89			3,442,195.58	99.93

EQUITY Total

		11,513.420	Base				3,442,195.58	68,125.69
				3,374,069.89			3,442,195.58	99.93

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Books Closed

Prepared by State Street

Holdings

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

AZ ENDOW TR POOL 301 LARGE CAP
 STATE OF ARIZONA
 FUND: ATZP



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		14,012.250	Base	3,376,568.72		3,444,694.41	68,125.69	100.00

Holdings

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.103358	31 Dec 2030		
		149,319.360	Local	100.000000				
			Base	100.000000				
				149,319.36	100.000000	149,319.36	0.00	9.08
				149,319.36	100.000000	149,319.36	0.00	9.08

US DOLLAR Total		149,319.360	Local			149,319.36	0.00	9.08
			Base			149,319.36	0.00	9.08

CASH EQUIVALENT Total		149,319.360	Base			149,319.36	0.00	9.08
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EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		4,649.000	Local	344.553816				
			Base	344.553816				
				1,601,830.69	321.530000	1,494,792.97	-107,037.72	90.91
				1,601,830.69	321.530000	1,494,792.97	-107,037.72	90.91

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		148.380	Local	0.996698				
			Base	0.996698				
				147.89	1.000000	148.38	0.49	0.01
				147.89	1.000000	148.38	0.49	0.01

US DOLLAR Total		4,797.380	Local			1,601,978.58	-107,037.23	90.92
			Base			1,601,978.58	-107,037.23	90.92

EQUITY Total		4,797.380	Base			1,601,978.58	-107,037.23	90.92
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Holdings

AZ ENDOW TR POOL 303 MID CAP
 STATE OF ARIZONA
 FUND: ATZQ



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		154,116.740	Base	1,751,297.94		1,644,260.71	-107,037.23	100.00

Holdings

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.102151	31 Dec 2030		
		168,491.840	Local	100.000000				
			Base	100.000000				
				168,491.84	100.000000	168,491.84	0.00	14.76
				168,491.84		168,491.84	0.00	14.76

US DOLLAR Total								
		168,491.840	Local			168,491.84	0.00	14.76
			Base			168,491.84	0.00	14.76

CASH EQUIVALENT Total

		168,491.840	Base			168,491.84	0.00	14.76
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		14,699.000	Local	77.567500				
			Base	77.567500				
				1,140,164.68	66.140000	972,191.86	-167,972.82	85.18
				1,140,164.68	66.140000	972,191.86	-167,972.82	85.18

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		611.700	Local	0.998022				
			Base	0.998022				
				610.49	1.000000	611.70	1.21	0.05
				610.49	1.000000	611.70	1.21	0.05

US DOLLAR Total								
		15,310.700	Local			972,803.56	-167,971.61	85.24
			Base			972,803.56	-167,971.61	85.24

EQUITY Total

		15,310.700	Base			972,803.56	-167,971.61	85.24
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Holdings

AZ ENDOW TR POOL 304 SMALL CAP
 STATE OF ARIZONA
 FUND: ATZR



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		183,802.540	Base	1,309,267.01		1,141,295.40	-167,971.61	100.00

Holdings

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

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

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

US DOLLAR Total		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00

CASH Total		-0.010	Base		-0.01		-0.01	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				0.103358	31 Dec 2030			
		324,754.020	Local	100.000000	324,754.02	100.000000	324,754.02	0.00	8.08
			Base	100.000000	324,754.02	100.000000	324,754.02	0.00	8.08

US DOLLAR Total		324,754.020	Local		324,754.02		324,754.02	0.00	8.08
			Base		324,754.02		324,754.02	0.00	8.08

CASH EQUIVALENT Total		324,754.020	Base		324,754.02		324,754.02	0.00	8.08
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EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
		31,385.000	Local	113.166106	3,551,718.24	117.650000	3,692,445.25	140,727.01	91.91
			Base	113.166106	3,551,718.24	117.650000	3,692,445.25	140,727.01	91.91

Holdings

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: 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							
		289.680	Local 0.996686	288.72	1.000000	289.68	0.96	0.01
			Base 0.996686	288.72	1.000000	289.68	0.96	0.01
US DOLLAR Total								
		31,674.680	Local	3,552,006.96		3,692,734.93	140,727.97	91.92
			Base	3,552,006.96		3,692,734.93	140,727.97	91.92
EQUITY Total								
		31,674.680	Base	3,552,006.96		3,692,734.93	140,727.97	91.92

Holdings

AZ ENDOW TR POOL 305 FIXED INC
 STATE OF ARIZONA
 FUND: ATZS



STATE STREET

As of: May 31, 2020

View Date: June 9, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		356,428.690	Base	3,876,760.97		4,017,488.94	140,727.97	100.00

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: June 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
US DOLLAR								Exchange Rate: 1.000000
CASH								
	37.980	Local	37.98	37.98	0.00	0.00		0.00
		Base	37.98	37.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	11,525,914.860	Local	11,531,174.46	11,538,593.37	1.22	7,418.91		7,418.91
		Base	11,531,174.46	11,538,593.37	1.22	7,418.91	0.00	7,418.91
EQUITY								
	22,385,287.000	Local	817,867,328.09	934,458,237.85	98.78	116,590,909.76		116,590,909.76
		Base	817,867,328.09	934,458,237.85	98.78	116,590,909.76	0.00	116,590,909.76
US DOLLAR Total								
	33,911,239.840	Local	829,398,540.53	945,996,869.20	100.00	116,598,328.67		116,598,328.67
		Base	829,398,540.53	945,996,869.20	100.00	116,598,328.67	0.00	116,598,328.67
FUND Total								
	33,911,239.840	Base	829,398,540.53	945,996,869.20	100.00	116,598,328.67	0.00	116,598,328.67

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: June 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
US DOLLAR								Exchange Rate: 1.000000
CASH								
	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
CASH EQUIVALENT								
	17,574,293.090	Local	17,580,994.03	17,593,624.81	2.83	12,630.78		12,630.78
		Base	17,580,994.03	17,593,624.81	2.83	12,630.78	0.00	12,630.78
EQUITY								
	29,958,671.000	Local	594,882,149.91	605,123,820.82	97.17	10,241,670.91		10,241,670.91
		Base	594,882,149.91	605,123,820.82	97.17	10,241,670.91	0.00	10,241,670.91
US DOLLAR Total								
	47,532,964.100	Local	612,463,143.95	622,717,445.64	100.00	10,254,301.69		10,254,301.69
		Base	612,463,143.95	622,717,445.64	100.00	10,254,301.69	0.00	10,254,301.69
FUND Total								
	47,532,964.100	Base	612,463,143.95	622,717,445.64	100.00	10,254,301.69	0.00	10,254,301.69

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-461,443.590	Local	-461,443.59	-461,443.59	0.02	0.00		0.00
		Base	-461,443.59	-461,443.59	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	57,201,241.930	Local	57,236,996.19	57,237,000.80	2.87	4.61		4.61
		Base	57,236,996.19	57,237,000.80	2.87	4.61	0.00	4.61
FIXED INCOME								
	1,760,199,522.210	Local	1,821,126,650.10	1,933,383,738.63	97.10	112,257,088.53		112,257,088.53
Original Face:	1,975,207,324.000	Base	1,821,126,650.10	1,933,383,738.63	97.10	112,257,088.53	0.00	112,257,088.53
US DOLLAR Total								
	1,816,939,320.550	Local	1,877,902,202.70	1,990,159,295.84	100.00	112,257,093.14		112,257,093.14
Original Face:	1,975,207,324.000	Base	1,877,902,202.70	1,990,159,295.84	100.00	112,257,093.14	0.00	112,257,093.14
FUND Total								
	1,816,939,320.550	Base	1,877,902,202.70	1,990,159,295.84	100.00	112,257,093.14	0.00	112,257,093.14
Original Face:	1,975,207,324.000							

Holdings

Currency Summary

As of: May 31, 2020

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

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	448,679.740	Local	448,679.74	448,679.74	0.11	0.00		0.00
		Base	448,679.74	448,679.74	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	73,790,080.180	Local	73,706,407.69	73,724,303.50	18.63	17,895.81		17,895.81
		Base	73,706,407.69	73,724,303.50	18.63	17,895.81	0.00	17,895.81
FIXED INCOME								
	315,088,670.840	Local	315,695,447.17	321,505,195.11	81.25	5,809,747.94		5,809,747.94
Original Face:	191,611,032.000	Base	315,695,447.17	321,505,195.11	81.25	5,809,747.94	0.00	5,809,747.94
US DOLLAR Total								
	389,327,430.760	Local	389,850,534.60	395,678,178.35	100.00	5,827,643.75		5,827,643.75
Original Face:	191,611,032.000	Base	389,850,534.60	395,678,178.35	100.00	5,827,643.75	0.00	5,827,643.75
FUND Total								
	389,327,430.760	Base	389,850,534.60	395,678,178.35	100.00	5,827,643.75	0.00	5,827,643.75
Original Face:	191,611,032.000							

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	64,312.170	Local	64,312.17	64,312.17	0.05	0.00		0.00
		Base	64,312.17	64,312.17	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	33,255,437.940	Local	33,251,678.67	33,251,621.94	25.67	-56.73		-56.73
		Base	33,251,678.67	33,251,621.94	25.67	-56.73	0.00	-56.73
FIXED INCOME								
	94,505,233.420	Local	95,339,713.46	96,202,571.45	74.28	862,857.99		862,857.99
Original Face:	100,498,075.000	Base	95,339,713.46	96,202,571.45	74.28	862,857.99	0.00	862,857.99
US DOLLAR Total								
	127,824,983.530	Local	128,655,704.30	129,518,505.56	100.00	862,801.26		862,801.26
Original Face:	100,498,075.000	Base	128,655,704.30	129,518,505.56	100.00	862,801.26	0.00	862,801.26
FUND Total								
	127,824,983.530	Base	128,655,704.30	129,518,505.56	100.00	862,801.26	0.00	862,801.26
Original Face:	100,498,075.000							

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	25,644.170	Local	25,644.17	25,644.17	0.00	0.00		0.00
		Base	25,644.17	25,644.17	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,096,876.300	Local	4,101,348.33	4,101,382.86	0.19	34.53		34.53
		Base	4,101,348.33	4,101,382.86	0.19	34.53	0.00	34.53
EQUITY								
	23,625,952.000	Local	1,105,350,217.28	2,136,876,480.38	99.81	1,031,526,263.10		1,031,526,263.10
		Base	1,105,350,217.28	2,136,876,480.38	99.81	1,031,526,263.10	0.00	1,031,526,263.10
US DOLLAR Total								
	27,748,472.470	Local	1,109,477,209.78	2,141,003,507.41	100.00	1,031,526,297.63		1,031,526,297.63
		Base	1,109,477,209.78	2,141,003,507.41	100.00	1,031,526,297.63	0.00	1,031,526,297.63
FUND Total								
	27,748,472.470	Base	1,109,477,209.78	2,141,003,507.41	100.00	1,031,526,297.63	0.00	1,031,526,297.63

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: June 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
US DOLLAR								
							Exchange Rate:	1.000000
CASH								
	-378,453.020	Local	-378,453.02	-378,453.02	0.03	0.00		0.00
		Base	-378,453.02	-378,453.02	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	684,579,425.030	Local	684,479,618.64	684,479,618.64	48.67	0.00		0.00
		Base	684,479,618.64	684,479,618.64	48.67	0.00	0.00	0.00
FIXED INCOME								
	712,827,261.400	Local	714,172,829.23	721,423,724.39	51.30	7,250,895.16		7,250,895.16
Original Face:	756,605,263.000	Base	714,172,829.23	721,423,724.39	51.30	7,250,895.16	0.00	7,250,895.16
US DOLLAR Total								
	1,397,028,233.410	Local	1,398,273,994.85	1,405,524,890.01	100.00	7,250,895.16		7,250,895.16
Original Face:	756,605,263.000	Base	1,398,273,994.85	1,405,524,890.01	100.00	7,250,895.16	0.00	7,250,895.16
FUND Total								
	1,397,028,233.410	Base	1,398,273,994.85	1,405,524,890.01	100.00	7,250,895.16	0.00	7,250,895.16
Original Face:	756,605,263.000							

Holdings

Currency Summary

As of: May 31, 2020

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

View Date: June 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
US DOLLAR								Exchange Rate: 1.000000
CASH								
	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
CASH EQUIVALENT								
	3,287,802,262.260	Local	3,286,939,792.88	3,287,023,819.45	70.30	84,026.57		84,026.57
		Base	3,286,939,792.88	3,287,023,819.45	70.30	84,026.57	0.00	84,026.57
FIXED INCOME								
	1,372,748,660.910	Local	1,374,505,088.62	1,388,476,402.57	29.70	13,971,313.95		13,971,313.95
Original Face:	508,225,547.000	Base	1,374,505,088.62	1,388,476,402.57	29.70	13,971,313.95	0.00	13,971,313.95
US DOLLAR Total								
	4,660,550,923.180	Local	4,661,444,881.51	4,675,500,222.03	100.00	14,055,340.52		14,055,340.52
Original Face:	508,225,547.000	Base	4,661,444,881.51	4,675,500,222.03	100.00	14,055,340.52	0.00	14,055,340.52
FUND Total								
	4,660,550,923.180	Base	4,661,444,881.51	4,675,500,222.03	100.00	14,055,340.52	0.00	14,055,340.52
Original Face:	508,225,547.000							

Holdings

Currency Summary

As of: May 31, 2020

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

FUND: ATZD

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,841,353.170	Local	1,843,167.84	1,840,710.60	1.65	-2,457.24		-2,457.24
		Base	1,843,167.84	1,840,710.60	1.65	-2,457.24	0.00	-2,457.24
FIXED INCOME								
	108,506,855.940	Local	108,764,806.69	110,008,292.93	98.35	1,243,486.24		1,243,486.24
Original Face:	54,438,000.000	Base	108,764,806.69	110,008,292.93	98.35	1,243,486.24	0.00	1,243,486.24
US DOLLAR Total								
	110,348,209.110	Local	110,607,974.53	111,849,003.53	100.00	1,241,029.00		1,241,029.00
Original Face:	54,438,000.000	Base	110,607,974.53	111,849,003.53	100.00	1,241,029.00	0.00	1,241,029.00
FUND Total								
	110,348,209.110	Base	110,607,974.53	111,849,003.53	100.00	1,241,029.00	0.00	1,241,029.00
Original Face:	54,438,000.000							

Holdings

Currency Summary

As of: *May 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *June 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
US DOLLAR								
							Exchange Rate:	1.000000
CASH EQUIVALENT								
	738,031,736.870	Local	737,814,463.59	737,813,901.09	51.20	-562.50		-562.50
		Base	737,814,463.59	737,813,901.09	51.20	-562.50	0.00	-562.50
FIXED INCOME								
	693,598,411.290	Local	694,155,065.01	703,123,603.86	48.80	8,968,538.85		8,968,538.85
Original Face:	473,007,603.330	Base	694,155,065.01	703,123,603.86	48.80	8,968,538.85	0.00	8,968,538.85
US DOLLAR Total								
	1,431,630,148.160	Local	1,431,969,528.60	1,440,937,504.95	100.00	8,967,976.35		8,967,976.35
Original Face:	473,007,603.330	Base	1,431,969,528.60	1,440,937,504.95	100.00	8,967,976.35	0.00	8,967,976.35
FUND Total								
	1,431,630,148.160	Base	1,431,969,528.60	1,440,937,504.95	100.00	8,967,976.35	0.00	8,967,976.35
Original Face:	473,007,603.330							

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,700.000	Local	-1,700.00	-1,700.00	0.00	0.00		0.00
		Base	-1,700.00	-1,700.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,654,762,590.440	Local	1,653,837,302.86	1,654,036,047.23	80.16	198,744.37		198,744.37
		Base	1,653,837,302.86	1,654,036,047.23	80.16	198,744.37	0.00	198,744.37
FIXED INCOME								
	409,365,786.490	Local	409,223,135.79	409,260,544.03	19.84	37,408.24		37,408.24
Original Face:	56,750,000.000	Base	409,223,135.79	409,260,544.03	19.84	37,408.24	0.00	37,408.24
US DOLLAR Total								
	2,064,126,676.930	Local	2,063,058,738.65	2,063,294,891.26	100.00	236,152.61		236,152.61
Original Face:	56,750,000.000	Base	2,063,058,738.65	2,063,294,891.26	100.00	236,152.61	0.00	236,152.61
FUND Total								
	2,064,126,676.930	Base	2,063,058,738.65	2,063,294,891.26	100.00	236,152.61	0.00	236,152.61
Original Face:	56,750,000.000							

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-2,117.340	Local	-2,117.34	-2,117.34	0.00	0.00		0.00
		Base	-2,117.34	-2,117.34	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	832,362,545.590	Local	832,272,396.40	832,272,733.52	39.50	337.12		337.12
		Base	832,272,396.40	832,272,733.52	39.50	337.12	0.00	337.12
FIXED INCOME								
	1,275,000,000.000	Local	1,274,609,691.07	1,274,692,996.00	60.50	83,304.93		83,304.93
		Base	1,274,609,691.07	1,274,692,996.00	60.50	83,304.93	0.00	83,304.93
US DOLLAR Total								
	2,107,360,428.250	Local	2,106,879,970.13	2,106,963,612.18	100.00	83,642.05		83,642.05
		Base	2,106,879,970.13	2,106,963,612.18	100.00	83,642.05	0.00	83,642.05
FUND Total								
	2,107,360,428.250	Base	2,106,879,970.13	2,106,963,612.18	100.00	83,642.05	0.00	83,642.05

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
EQUITY								
	129,926,466.610	Local	129,965,444.55	129,965,444.55	24.24	0.00		0.00
		Base	129,965,444.55	129,965,444.55	24.24	0.00	0.00	0.00
FIXED INCOME								
	395,820,000.000	Local	403,862,532.62	406,126,125.75	75.76	2,263,593.13		2,263,593.13
		Base	403,862,532.62	406,126,125.75	75.76	2,263,593.13	0.00	2,263,593.13
US DOLLAR Total								
	525,746,466.610	Local	533,827,977.17	536,091,570.30	100.00	2,263,593.13		2,263,593.13
		Base	533,827,977.17	536,091,570.30	100.00	2,263,593.13	0.00	2,263,593.13
FUND Total								
	525,746,466.610	Base	533,827,977.17	536,091,570.30	100.00	2,263,593.13	0.00	2,263,593.13

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	119,416.660	Local	119,416.66	119,416.66	0.03	0.00		0.00
		Base	119,416.66	119,416.66	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	83,500,000.000	Local	83,446,705.97	83,446,705.97	20.01	0.00		0.00
		Base	83,446,705.97	83,446,705.97	20.01	0.00	0.00	0.00
FIXED INCOME								
	325,059,276.420	Local	326,421,397.05	333,477,501.93	79.96	7,056,104.88		7,056,104.88
Original Face:	286,070,984.000	Base	326,421,397.05	333,477,501.93	79.96	7,056,104.88	0.00	7,056,104.88
US DOLLAR Total								
	408,678,693.080	Local	409,987,519.68	417,043,624.56	100.00	7,056,104.88		7,056,104.88
Original Face:	286,070,984.000	Base	409,987,519.68	417,043,624.56	100.00	7,056,104.88	0.00	7,056,104.88
FUND Total								
	408,678,693.080	Base	409,987,519.68	417,043,624.56	100.00	7,056,104.88	0.00	7,056,104.88
Original Face:	286,070,984.000							

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: June 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
US DOLLAR								Exchange Rate: 1.000000
CASH								
	1,331.280	Local	1,331.28	1,331.28	100.00	0.00		0.00
		Base	1,331.28	1,331.28	100.00	0.00	0.00	0.00
US DOLLAR Total								
	1,331.280	Local	1,331.28	1,331.28	100.00	0.00		0.00
		Base	1,331.28	1,331.28	100.00	0.00	0.00	0.00
<hr/>								
FUND Total								
	1,331.280	Base	1,331.28	1,331.28	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *May 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	187,448.720	Local	187,448.72	187,448.72	0.06	0.00		0.00
		Base	187,448.72	187,448.72	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	32,000,000.000	Local	31,973,443.46	31,973,443.46	10.31	0.00		0.00
		Base	31,973,443.46	31,973,443.46	10.31	0.00	0.00	0.00
FIXED INCOME								
	270,242,383.160	Local	271,919,834.58	277,995,346.53	89.63	6,075,511.95		6,075,511.95
Original Face:	214,922,434.000	Base	271,919,834.58	277,995,346.53	89.63	6,075,511.95	0.00	6,075,511.95
US DOLLAR Total								
	302,429,831.880	Local	304,080,726.76	310,156,238.71	100.00	6,075,511.95		6,075,511.95
Original Face:	214,922,434.000	Base	304,080,726.76	310,156,238.71	100.00	6,075,511.95	0.00	6,075,511.95
FUND Total								
	302,429,831.880	Base	304,080,726.76	310,156,238.71	100.00	6,075,511.95	0.00	6,075,511.95
Original Face:	214,922,434.000							

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,217,942.080	Local	3,217,942.08	3,217,942.08	0.61	0.00		0.00
		Base	3,217,942.08	3,217,942.08	0.61	0.00	0.00	0.00
CASH EQUIVALENT								
	270,072,019.980	Local	269,905,820.48	269,905,820.48	51.41	0.00		0.00
		Base	269,905,820.48	269,905,820.48	51.41	0.00	0.00	0.00
FIXED INCOME								
	247,317,584.960	Local	247,354,211.25	251,885,048.54	47.98	4,530,837.29		4,530,837.29
Original Face:	373,328,931.000	Base	247,354,211.25	251,885,048.54	47.98	4,530,837.29	0.00	4,530,837.29
US DOLLAR Total								
	520,607,547.020	Local	520,477,973.81	525,008,811.10	100.00	4,530,837.29		4,530,837.29
Original Face:	373,328,931.000	Base	520,477,973.81	525,008,811.10	100.00	4,530,837.29	0.00	4,530,837.29
FUND Total								
	520,607,547.020	Base	520,477,973.81	525,008,811.10	100.00	4,530,837.29	0.00	4,530,837.29
Original Face:	373,328,931.000							

Holdings

Currency Summary

As of: May 31, 2020

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	260,571,010.200	Local	260,320,208.79	260,320,392.48	97.30	183.69		183.69
		Base	260,320,208.79	260,320,392.48	97.30	183.69	0.00	183.69
EQUITY								
	236,884.290	Local	234,935.57	236,884.29	0.09	1,948.72		1,948.72
		Base	234,935.57	236,884.29	0.09	1,948.72	0.00	1,948.72
FIXED INCOME								
	7,000,000.000	Local	6,998,865.07	6,998,531.47	2.62	-333.60		-333.60
		Base	6,998,865.07	6,998,531.47	2.62	-333.60	0.00	-333.60
US DOLLAR Total								
	267,807,894.490	Local	267,554,009.43	267,555,808.24	100.00	1,798.81		1,798.81
		Base	267,554,009.43	267,555,808.24	100.00	1,798.81	0.00	1,798.81
FUND Total								
	267,807,894.490	Base	267,554,009.43	267,555,808.24	100.00	1,798.81	0.00	1,798.81

Holdings

Currency Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: *June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,498.830	Local	2,498.83	2,498.83	0.07	0.00		0.00
		Base	2,498.83	2,498.83	0.07	0.00	0.00	0.00
EQUITY								
	11,513.420	Local	3,374,069.89	3,442,195.58	99.93	68,125.69		68,125.69
		Base	3,374,069.89	3,442,195.58	99.93	68,125.69	0.00	68,125.69
US DOLLAR Total								
	14,012.250	Local	3,376,568.72	3,444,694.41	100.00	68,125.69		68,125.69
		Base	3,376,568.72	3,444,694.41	100.00	68,125.69	0.00	68,125.69
FUND Total								
	14,012.250	Base	3,376,568.72	3,444,694.41	100.00	68,125.69	0.00	68,125.69

Holdings

Currency Summary

As of: May 31, 2020

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	149,319.360	Local	149,319.36	149,319.36	9.08	0.00		0.00
		Base	149,319.36	149,319.36	9.08	0.00	0.00	0.00
EQUITY								
	4,797.380	Local	1,601,978.58	1,494,941.35	90.92	-107,037.23		-107,037.23
		Base	1,601,978.58	1,494,941.35	90.92	-107,037.23	0.00	-107,037.23
US DOLLAR Total								
	154,116.740	Local	1,751,297.94	1,644,260.71	100.00	-107,037.23		-107,037.23
		Base	1,751,297.94	1,644,260.71	100.00	-107,037.23	0.00	-107,037.23
FUND Total								
	154,116.740	Base	1,751,297.94	1,644,260.71	100.00	-107,037.23	0.00	-107,037.23

Holdings

Currency Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: *June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	168,491.840	Local	168,491.84	168,491.84	14.76	0.00		0.00
		Base	168,491.84	168,491.84	14.76	0.00	0.00	0.00
EQUITY								
	15,310.700	Local	1,140,775.17	972,803.56	85.24	-167,971.61		-167,971.61
		Base	1,140,775.17	972,803.56	85.24	-167,971.61	0.00	-167,971.61
US DOLLAR Total								
	183,802.540	Local	1,309,267.01	1,141,295.40	100.00	-167,971.61		-167,971.61
		Base	1,309,267.01	1,141,295.40	100.00	-167,971.61	0.00	-167,971.61
FUND Total								
	183,802.540	Base	1,309,267.01	1,141,295.40	100.00	-167,971.61	0.00	-167,971.61

Holdings

Currency Summary

As of: May 31, 2020

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: June 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
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-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
CASH EQUIVALENT								
	324,754.020	Local	324,754.02	324,754.02	8.08	0.00		0.00
		Base	324,754.02	324,754.02	8.08	0.00	0.00	0.00
EQUITY								
	31,674.680	Local	3,552,006.96	3,692,734.93	91.92	140,727.97		140,727.97
		Base	3,552,006.96	3,692,734.93	91.92	140,727.97	0.00	140,727.97
US DOLLAR Total								
	356,428.690	Local	3,876,760.97	4,017,488.94	100.00	140,727.97		140,727.97
		Base	3,876,760.97	4,017,488.94	100.00	140,727.97	0.00	140,727.97
FUND Total								
	356,428.690	Base	3,876,760.97	4,017,488.94	100.00	140,727.97	0.00	140,727.97

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
CASH							
US DOLLAR	37.980	37.98	37.98	0.00	0.00	0.00	0.00
CASH Total	37.980	37.98	37.98	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
CASH EQUIVALENT							
US DOLLAR	11,525,914.860	11,531,174.46	11,538,593.37	1.22	7,418.91	0.00	7,418.91
CASH EQUIVALENT Total	11,525,914.860	11,531,174.46	11,538,593.37	1.22	7,418.91	0.00	7,418.91

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
EQUITY							
US DOLLAR	22,385,287.000	817,867,328.09	934,458,237.85	98.78	116,590,909.76	0.00	116,590,909.76
EQUITY Total	22,385,287.000	817,867,328.09	934,458,237.85	98.78	116,590,909.76	0.00	116,590,909.76

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date:

June 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
FUND Total	33,911,239.840	829,398,540.53	945,996,869.20	100.00	116,598,328.67	0.00	116,598,328.67

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
CASH							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
CASH Total	0.010	0.01	0.01	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
CASH EQUIVALENT							
US DOLLAR	17,574,293.090	17,580,994.03	17,593,624.81	2.83	12,630.78	0.00	12,630.78
CASH EQUIVALENT Total	17,574,293.090	17,580,994.03	17,593,624.81	2.83	12,630.78	0.00	12,630.78

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
EQUITY							
US DOLLAR	29,958,671.000	594,882,149.91	605,123,820.82	97.17	10,241,670.91	0.00	10,241,670.91
EQUITY Total	29,958,671.000	594,882,149.91	605,123,820.82	97.17	10,241,670.91	0.00	10,241,670.91

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date:

June 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
FUND Total	47,532,964.100	612,463,143.95	622,717,445.64	100.00	10,254,301.69	0.00	10,254,301.69

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

June 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
CASH							
US DOLLAR	-461,443.590	-461,443.59	-461,443.59	0.02	0.00	0.00	0.00
CASH Total	-461,443.590	-461,443.59	-461,443.59	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

June 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
CASH EQUIVALENT							
US DOLLAR							
	57,201,241.930	57,236,996.19	57,237,000.80	2.87	4.61	0.00	4.61
CASH EQUIVALENT Total							
	57,201,241.930	57,236,996.19	57,237,000.80	2.87	4.61	0.00	4.61

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

June 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
FIXED INCOME							
US DOLLAR							
	1,760,199,522.210	1,821,126,650.10	1,933,383,738.63	97.10	112,257,088.53	0.00	112,257,088.53
FIXED INCOME Total	1,760,199,522.210	1,821,126,650.10	1,933,383,738.63	97.10	112,257,088.53	0.00	112,257,088.53

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

June 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
FUND Total	1,816,939,320.550	1,877,902,202.70	1,990,159,295.84	100.00	112,257,093.14	0.00	112,257,093.14

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 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
CASH							
US DOLLAR	448,679.740	448,679.74	448,679.74	0.11	0.00	0.00	0.00
CASH Total	448,679.740	448,679.74	448,679.74	0.11	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 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
CASH EQUIVALENT							
US DOLLAR	73,790,080.180	73,706,407.69	73,724,303.50	18.63	17,895.81	0.00	17,895.81
CASH EQUIVALENT Total	73,790,080.180	73,706,407.69	73,724,303.50	18.63	17,895.81	0.00	17,895.81

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 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
FIXED INCOME							
US DOLLAR	315,088,670.840	315,695,447.17	321,505,195.11	81.25	5,809,747.94	0.00	5,809,747.94
FIXED INCOME Total	315,088,670.840	315,695,447.17	321,505,195.11	81.25	5,809,747.94	0.00	5,809,747.94

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date:

June 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
FUND Total	389,327,430.760	389,850,534.60	395,678,178.35	100.00	5,827,643.75	0.00	5,827,643.75

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 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
CASH							
US DOLLAR	64,312.170	64,312.17	64,312.17	0.05	0.00	0.00	0.00
CASH Total	64,312.170	64,312.17	64,312.17	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 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
CASH EQUIVALENT							
US DOLLAR							
	33,255,437.940	33,251,678.67	33,251,621.94	25.67	-56.73	0.00	-56.73
CASH EQUIVALENT Total							
	33,255,437.940	33,251,678.67	33,251,621.94	25.67	-56.73	0.00	-56.73

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 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
FIXED INCOME							
US DOLLAR							
	94,505,233.420	95,339,713.46	96,202,571.45	74.28	862,857.99	0.00	862,857.99
FIXED INCOME Total							
	94,505,233.420	95,339,713.46	96,202,571.45	74.28	862,857.99	0.00	862,857.99

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 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
FUND Total	127,824,983.530	128,655,704.30	129,518,505.56	100.00	862,801.26	0.00	862,801.26

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
CASH							
US DOLLAR	25,644.170	25,644.17	25,644.17	0.00	0.00	0.00	0.00
CASH Total	25,644.170	25,644.17	25,644.17	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
CASH EQUIVALENT							
US DOLLAR	4,096,876.300	4,101,348.33	4,101,382.86	0.19	34.53	0.00	34.53
CASH EQUIVALENT Total	4,096,876.300	4,101,348.33	4,101,382.86	0.19	34.53	0.00	34.53

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
EQUITY							
US DOLLAR	23,625,952.000	1,105,350,217.28	2,136,876,480.38	99.81	1,031,526,263.10	0.00	1,031,526,263.10
EQUITY Total	23,625,952.000	1,105,350,217.28	2,136,876,480.38	99.81	1,031,526,263.10	0.00	1,031,526,263.10

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
FUND Total	27,748,472.470	1,109,477,209.78	2,141,003,507.41	100.00	1,031,526,297.63	0.00	1,031,526,297.63

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

June 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
CASH							
US DOLLAR	-378,453.020	-378,453.02	-378,453.02	0.03	0.00	0.00	0.00
CASH Total	-378,453.020	-378,453.02	-378,453.02	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

June 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
CASH EQUIVALENT							
US DOLLAR	684,579,425.030	684,479,618.64	684,479,618.64	48.67	0.00	0.00	0.00
CASH EQUIVALENT Total	684,579,425.030	684,479,618.64	684,479,618.64	48.67	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
FIXED INCOME							
US DOLLAR	712,827,261.400	714,172,829.23	721,423,724.39	51.30	7,250,895.16	0.00	7,250,895.16
FIXED INCOME Total	712,827,261.400	714,172,829.23	721,423,724.39	51.30	7,250,895.16	0.00	7,250,895.16

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date:

June 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
FUND Total	1,397,028,233.410	1,398,273,994.85	1,405,524,890.01	100.00	7,250,895.16	0.00	7,250,895.16

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 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
CASH							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
CASH Total	0.010	0.01	0.01	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 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
CASH EQUIVALENT							
US DOLLAR							
	3,287,802,262.260	3,286,939,792.88	3,287,023,819.45	70.30	84,026.57	0.00	84,026.57
CASH EQUIVALENT Total							
	3,287,802,262.260	3,286,939,792.88	3,287,023,819.45	70.30	84,026.57	0.00	84,026.57

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
FIXED INCOME							
US DOLLAR							
	1,372,748,660.910	1,374,505,088.62	1,388,476,402.57	29.70	13,971,313.95	0.00	13,971,313.95
FIXED INCOME Total	1,372,748,660.910	1,374,505,088.62	1,388,476,402.57	29.70	13,971,313.95	0.00	13,971,313.95

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 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
FUND Total	4,660,550,923.180	4,661,444,881.51	4,675,500,222.03	100.00	14,055,340.52	0.00	14,055,340.52

Holdings

Asset Summary

As of: *May 31, 2020*

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

FUND: ATZD

View Date: *June 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
CASH EQUIVALENT							
US DOLLAR	1,841,353.170	1,843,167.84	1,840,710.60	1.65	-2,457.24	0.00	-2,457.24
CASH EQUIVALENT Total	1,841,353.170	1,843,167.84	1,840,710.60	1.65	-2,457.24	0.00	-2,457.24

Holdings

Asset Summary

As of: *May 31, 2020*

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

FUND: ATZD

View Date: *June 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
FIXED INCOME							
US DOLLAR	108,506,855.940	108,764,806.69	110,008,292.93	98.35	1,243,486.24	0.00	1,243,486.24
FIXED INCOME Total	108,506,855.940	108,764,806.69	110,008,292.93	98.35	1,243,486.24	0.00	1,243,486.24

Holdings

Asset Summary

As of: *May 31, 2020*

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

FUND: ATZD

View Date: *June 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
FUND Total	110,348,209.110	110,607,974.53	111,849,003.53	100.00	1,241,029.00	0.00	1,241,029.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

June 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
CASH EQUIVALENT							
US DOLLAR	738,031,736.870	737,814,463.59	737,813,901.09	51.20	-562.50	0.00	-562.50
CASH EQUIVALENT Total	738,031,736.870	737,814,463.59	737,813,901.09	51.20	-562.50	0.00	-562.50

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

June 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
FIXED INCOME							
US DOLLAR	693,598,411.290	694,155,065.01	703,123,603.86	48.80	8,968,538.85	0.00	8,968,538.85
FIXED INCOME Total	693,598,411.290	694,155,065.01	703,123,603.86	48.80	8,968,538.85	0.00	8,968,538.85

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date:

June 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
FUND Total	1,431,630,148.160	1,431,969,528.60	1,440,937,504.95	100.00	8,967,976.35	0.00	8,967,976.35

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
CASH							
US DOLLAR	-1,700.000	-1,700.00	-1,700.00	0.00	0.00	0.00	0.00
CASH Total	-1,700.000	-1,700.00	-1,700.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
CASH EQUIVALENT							
US DOLLAR							
	1,654,762,590.440	1,653,837,302.86	1,654,036,047.23	80.16	198,744.37	0.00	198,744.37
CASH EQUIVALENT Total							
	1,654,762,590.440	1,653,837,302.86	1,654,036,047.23	80.16	198,744.37	0.00	198,744.37

Holdings

Asset Summary

As of: *May 31, 2020*

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

View Date: *June 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
FIXED INCOME							
US DOLLAR	409,365,786.490	409,223,135.79	409,260,544.03	19.84	37,408.24	0.00	37,408.24
FIXED INCOME Total	409,365,786.490	409,223,135.79	409,260,544.03	19.84	37,408.24	0.00	37,408.24

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date:

June 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
FUND Total	2,064,126,676.930	2,063,058,738.65	2,063,294,891.26	100.00	236,152.61	0.00	236,152.61

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 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
CASH							
US DOLLAR	-2,117.340	-2,117.34	-2,117.34	0.00	0.00	0.00	0.00
CASH Total	-2,117.340	-2,117.34	-2,117.34	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 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
CASH EQUIVALENT							
US DOLLAR	832,362,545.590	832,272,396.40	832,272,733.52	39.50	337.12	0.00	337.12
CASH EQUIVALENT Total	832,362,545.590	832,272,396.40	832,272,733.52	39.50	337.12	0.00	337.12

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 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
FIXED INCOME							
US DOLLAR							
	1,275,000,000.000	1,274,609,691.07	1,274,692,996.00	60.50	83,304.93	0.00	83,304.93
FIXED INCOME Total	1,275,000,000.000	1,274,609,691.07	1,274,692,996.00	60.50	83,304.93	0.00	83,304.93

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 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
FUND Total	2,107,360,428.250	2,106,879,970.13	2,106,963,612.18	100.00	83,642.05	0.00	83,642.05

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *June 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
EQUITY							
US DOLLAR	129,926,466.610	129,965,444.55	129,965,444.55	24.24	0.00	0.00	0.00
EQUITY Total	129,926,466.610	129,965,444.55	129,965,444.55	24.24	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *June 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
FIXED INCOME							
US DOLLAR							
	395,820,000.000	403,862,532.62	406,126,125.75	75.76	2,263,593.13	0.00	2,263,593.13
FIXED INCOME Total							
	395,820,000.000	403,862,532.62	406,126,125.75	75.76	2,263,593.13	0.00	2,263,593.13

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *June 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
FUND Total	525,746,466.610	533,827,977.17	536,091,570.30	100.00	2,263,593.13	0.00	2,263,593.13

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

June 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
CASH							
US DOLLAR	119,416.660	119,416.66	119,416.66	0.03	0.00	0.00	0.00
CASH Total	119,416.660	119,416.66	119,416.66	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

June 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
CASH EQUIVALENT							
US DOLLAR							
	83,500,000.000	83,446,705.97	83,446,705.97	20.01	0.00	0.00	0.00
CASH EQUIVALENT Total							
	83,500,000.000	83,446,705.97	83,446,705.97	20.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

June 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
FIXED INCOME							
US DOLLAR	325,059,276.420	326,421,397.05	333,477,501.93	79.96	7,056,104.88	0.00	7,056,104.88
FIXED INCOME Total	325,059,276.420	326,421,397.05	333,477,501.93	79.96	7,056,104.88	0.00	7,056,104.88

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

June 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
FUND Total	408,678,693.080	409,987,519.68	417,043,624.56	100.00	7,056,104.88	0.00	7,056,104.88

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 15 ST OPER FUND
STATE OF ARIZONA
FUND: ATZJ

View Date: *June 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
CASH							
US DOLLAR	1,331.280	1,331.28	1,331.28	100.00	0.00	0.00	0.00
CASH Total	1,331.280	1,331.28	1,331.28	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date:

June 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
FUND Total	1,331.280	1,331.28	1,331.28	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

June 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
CASH							
US DOLLAR	187,448.720	187,448.72	187,448.72	0.06	0.00	0.00	0.00
CASH Total	187,448.720	187,448.72	187,448.72	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

June 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
CASH EQUIVALENT							
US DOLLAR							
	32,000,000.000	31,973,443.46	31,973,443.46	10.31	0.00	0.00	0.00
CASH EQUIVALENT Total							
	32,000,000.000	31,973,443.46	31,973,443.46	10.31	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

June 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
FIXED INCOME							
US DOLLAR							
	270,242,383.160	271,919,834.58	277,995,346.53	89.63	6,075,511.95	0.00	6,075,511.95
FIXED INCOME Total							
	270,242,383.160	271,919,834.58	277,995,346.53	89.63	6,075,511.95	0.00	6,075,511.95

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

June 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
FUND Total	302,429,831.880	304,080,726.76	310,156,238.71	100.00	6,075,511.95	0.00	6,075,511.95

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *June 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
CASH							
US DOLLAR	3,217,942.080	3,217,942.08	3,217,942.08	0.61	0.00	0.00	0.00
CASH Total	3,217,942.080	3,217,942.08	3,217,942.08	0.61	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *June 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
CASH EQUIVALENT							
US DOLLAR							
	270,072,019.980	269,905,820.48	269,905,820.48	51.41	0.00	0.00	0.00
CASH EQUIVALENT Total							
	270,072,019.980	269,905,820.48	269,905,820.48	51.41	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *June 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
FIXED INCOME							
US DOLLAR	247,317,584.960	247,354,211.25	251,885,048.54	47.98	4,530,837.29	0.00	4,530,837.29
FIXED INCOME Total	247,317,584.960	247,354,211.25	251,885,048.54	47.98	4,530,837.29	0.00	4,530,837.29

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *June 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
FUND Total	520,607,547.020	520,477,973.81	525,008,811.10	100.00	4,530,837.29	0.00	4,530,837.29

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *June 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
CASH EQUIVALENT							
US DOLLAR							
	260,571,010.200	260,320,208.79	260,320,392.48	97.30	183.69	0.00	183.69
CASH EQUIVALENT Total							
	260,571,010.200	260,320,208.79	260,320,392.48	97.30	183.69	0.00	183.69

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *June 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
EQUITY							
US DOLLAR	236,884.290	234,935.57	236,884.29	0.09	1,948.72	0.00	1,948.72
EQUITY Total	236,884.290	234,935.57	236,884.29	0.09	1,948.72	0.00	1,948.72

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *June 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
FIXED INCOME							
US DOLLAR							
	7,000,000.000	6,998,865.07	6,998,531.47	2.62	-333.60	0.00	-333.60
FIXED INCOME Total	7,000,000.000	6,998,865.07	6,998,531.47	2.62	-333.60	0.00	-333.60

Holdings

Asset Summary

As of: *May 31, 2020*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *June 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
FUND Total	267,807,894.490	267,554,009.43	267,555,808.24	100.00	1,798.81	0.00	1,798.81

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP

View Date: *June 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
CASH EQUIVALENT							
US DOLLAR	2,498.830	2,498.83	2,498.83	0.07	0.00	0.00	0.00
CASH EQUIVALENT Total	2,498.830	2,498.83	2,498.83	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP

View Date: *June 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
EQUITY							
US DOLLAR	11,513.420	3,374,069.89	3,442,195.58	99.93	68,125.69	0.00	68,125.69
EQUITY Total	11,513.420	3,374,069.89	3,442,195.58	99.93	68,125.69	0.00	68,125.69

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date:

June 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
FUND Total	14,012.250	3,376,568.72	3,444,694.41	100.00	68,125.69	0.00	68,125.69

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

View Date: *June 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
CASH EQUIVALENT							
US DOLLAR	149,319.360	149,319.36	149,319.36	9.08	0.00	0.00	0.00
CASH EQUIVALENT Total	149,319.360	149,319.36	149,319.36	9.08	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

View Date: *June 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
EQUITY							
US DOLLAR	4,797.380	1,601,978.58	1,494,941.35	90.92	-107,037.23	0.00	-107,037.23
EQUITY Total	4,797.380	1,601,978.58	1,494,941.35	90.92	-107,037.23	0.00	-107,037.23

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date:

June 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
FUND Total	154,116.740	1,751,297.94	1,644,260.71	100.00	-107,037.23	0.00	-107,037.23

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

View Date: *June 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
CASH EQUIVALENT							
US DOLLAR	168,491.840	168,491.84	168,491.84	14.76	0.00	0.00	0.00
CASH EQUIVALENT Total	168,491.840	168,491.84	168,491.84	14.76	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

View Date: *June 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
EQUITY							
US DOLLAR	15,310.700	1,140,775.17	972,803.56	85.24	-167,971.61	0.00	-167,971.61
EQUITY Total	15,310.700	1,140,775.17	972,803.56	85.24	-167,971.61	0.00	-167,971.61

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

View Date: *June 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
FUND Total	183,802.540	1,309,267.01	1,141,295.40	100.00	-167,971.61	0.00	-167,971.61

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date:

June 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
CASH							
US DOLLAR	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH Total	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: *June 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
CASH EQUIVALENT							
US DOLLAR	324,754.020	324,754.02	324,754.02	8.08	0.00	0.00	0.00
CASH EQUIVALENT Total	324,754.020	324,754.02	324,754.02	8.08	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: *June 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
EQUITY							
US DOLLAR	31,674.680	3,552,006.96	3,692,734.93	91.92	140,727.97	0.00	140,727.97
EQUITY Total	31,674.680	3,552,006.96	3,692,734.93	91.92	140,727.97	0.00	140,727.97

Holdings

Asset Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: *June 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
FUND Total	356,428.690	3,876,760.97	4,017,488.94	100.00	140,727.97	0.00	140,727.97

Holdings

Fund Summary

As of: *May 31, 2020*

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

View Date: *June 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	37.980	37.98	37.98	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	11,525,914.860	11,531,174.46	11,538,593.37	1.22	7,418.91 7,418.91 GN 0.00 LS	0.00 0.00 GN 0.00 LS	7,418.91 7,418.91 GN 0.00 LS	
EQUITY	22,385,287.000	817,867,328.09	934,458,237.85	98.78	116,590,909.76 234,526,493.84 GN -117,935,584.08 LS	0.00 0.00 GN 0.00 LS	116,590,909.76 234,526,493.84 GN -117,935,584.08 LS	
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FUND Total	0.000	33,911,239.840	829,398,540.53	945,996,869.20	100.00	116,598,328.67 234,533,912.75 GN -117,935,584.08 LS	0.00 0.00 GN 0.00 LS	116,598,328.67 234,533,912.75 GN -117,935,584.08 LS

Holdings

Fund Summary

As of: *May 31, 2020*

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

View Date: *June 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	17,574,293.090	17,580,994.03	17,593,624.81	2.83	12,630.78 12,630.78 GN 0.00 LS	0.00 0.00 GN 0.00 LS	12,630.78 12,630.78 GN 0.00 LS	
EQUITY	29,958,671.000	594,882,149.91	605,123,820.82	97.17	10,241,670.91 131,862,292.72 GN -121,620,621.81 LS	0.00 0.00 GN 0.00 LS	10,241,670.91 131,862,292.72 GN -121,620,621.81 LS	
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FUND Total	0.000	47,532,964.100	612,463,143.95	622,717,445.64	100.00	10,254,301.69 131,874,923.50 GN -121,620,621.81 LS	0.00 0.00 GN 0.00 LS	10,254,301.69 131,874,923.50 GN -121,620,621.81 LS

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date:

June 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	-461,443.590	-461,443.59	-461,443.59	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	57,201,241.930	57,236,996.19	57,237,000.80	2.87	4.61 4.61 GN 0.00 LS	0.00 0.00 GN 0.00 LS	4.61 4.61 GN 0.00 LS	
FIXED INCOME	1,760,199,522.210	1,821,126,650.10	1,933,383,738.63	97.10	112,257,088.53 116,024,215.85 GN -3,767,127.32 LS	0.00 0.00 GN 0.00 LS	112,257,088.53 116,024,215.85 GN -3,767,127.32 LS	
Original Face:	1,975,207,324.000							
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FUND Total	0.000	1,816,939,320.550	1,877,902,202.70	1,990,159,295.84	100.00	112,257,093.14 116,024,220.46 GN -3,767,127.32 LS	0.00 0.00 GN 0.00 LS	112,257,093.14 116,024,220.46 GN -3,767,127.32 LS
Original Face:	1,975,207,324.000							

Holdings

Fund Summary

As of: *May 31, 2020*

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

View Date: *June 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	448,679.740	448,679.74	448,679.74	0.11	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	73,790,080.180	73,706,407.69	73,724,303.50	18.63	17,895.81 19,548.05 GN -1,652.24 LS	0.00 0.00 GN 0.00 LS	17,895.81 19,548.05 GN -1,652.24 LS	
FIXED INCOME	315,088,670.840	315,695,447.17	321,505,195.11	81.25	5,809,747.94 6,171,291.06 GN -361,543.12 LS	0.00 0.00 GN 0.00 LS	5,809,747.94 6,171,291.06 GN -361,543.12 LS	
Original Face:	191,611,032.000							
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FUND Total	0.000	389,327,430.760	389,850,534.60	395,678,178.35	100.00	5,827,643.75 6,190,839.11 GN -363,195.36 LS	0.00 0.00 GN 0.00 LS	5,827,643.75 6,190,839.11 GN -363,195.36 LS
Original Face:	191,611,032.000							

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date:

June 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	64,312.170	64,312.17	64,312.17	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	33,255,437.940	33,251,678.67	33,251,621.94	25.67	-56.73 0.00 GN -56.73 LS	0.00 0.00 GN 0.00 LS	-56.73 0.00 GN -56.73 LS	
FIXED INCOME	94,505,233.420	95,339,713.46	96,202,571.45	74.28	862,857.99 867,473.69 GN -4,615.70 LS	0.00 0.00 GN 0.00 LS	862,857.99 867,473.69 GN -4,615.70 LS	
Original Face:	100,498,075.000							
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FUND Total	0.000	127,824,983.530	128,655,704.30	129,518,505.56	100.00	862,801.26 867,473.69 GN -4,672.43 LS	0.00 0.00 GN 0.00 LS	862,801.26 867,473.69 GN -4,672.43 LS
Original Face:	100,498,075.000							

Holdings

Fund Summary

As of: *May 31, 2020*

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

View Date: *June 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		25,644.170	25,644.17	25,644.17	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		4,096,876.300	4,101,348.33	4,101,382.86	0.19	34.53 34.53 GN 0.00 LS	0.00 0.00 GN 0.00 LS	34.53 34.53 GN 0.00 LS
EQUITY		23,625,952.000	1,105,350,217.28	2,136,876,480.38	99.81	1,031,526,263.10 1,133,155,100.75 GN -101,628,837.65 LS	0.00 0.00 GN 0.00 LS	1,031,526,263.10 1,133,155,100.75 GN -101,628,837.65 LS
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FUND Total	0.000	27,748,472.470	1,109,477,209.78	2,141,003,507.41	100.00	1,031,526,297.63 1,133,155,135.28 GN -101,628,837.65 LS	0.00 0.00 GN 0.00 LS	1,031,526,297.63 1,133,155,135.28 GN -101,628,837.65 LS

Holdings

Fund Summary

As of: *May 31, 2020*

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

View Date: *June 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	-378,453.020	-378,453.02	-378,453.02	0.03	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	684,579,425.030	684,479,618.64	684,479,618.64	48.67	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	712,827,261.400	714,172,829.23	721,423,724.39	51.30	7,250,895.16 7,694,790.94 GN -443,895.78 LS	0.00 0.00 GN 0.00 LS	7,250,895.16 7,694,790.94 GN -443,895.78 LS	
Original Face:	756,605,263.000							
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FUND Total	0.000	1,397,028,233.410	1,398,273,994.85	1,405,524,890.01	100.00	7,250,895.16 7,694,790.94 GN -443,895.78 LS	0.00 0.00 GN 0.00 LS	7,250,895.16 7,694,790.94 GN -443,895.78 LS
Original Face:	756,605,263.000							

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date:

June 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	3,287,802,262.260	3,286,939,792.88	3,287,023,819.45	70.30	84,026.57 110,056.53 GN -26,029.96 LS	0.00 0.00 GN 0.00 LS	84,026.57 110,056.53 GN -26,029.96 LS	
FIXED INCOME	1,372,748,660.910	1,374,505,088.62	1,388,476,402.57	29.70	13,971,313.95 17,686,749.45 GN -3,715,435.50 LS	0.00 0.00 GN 0.00 LS	13,971,313.95 17,686,749.45 GN -3,715,435.50 LS	
Original Face:	508,225,547.000							
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FUND Total	0.000	4,660,550,923.180	4,661,444,881.51	4,675,500,222.03	100.00	14,055,340.52 17,796,805.98 GN -3,741,465.46 LS	0.00 0.00 GN 0.00 LS	14,055,340.52 17,796,805.98 GN -3,741,465.46 LS
Original Face:	508,225,547.000							

Holdings

Fund Summary

As of: *May 31, 2020*

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

FUND: ATZD

View Date:

June 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		1,841,353.170	1,843,167.84	1,840,710.60	1.65	-2,457.24 3.46 GN -2,460.70 LS	0.00 0.00 GN 0.00 LS	-2,457.24 3.46 GN -2,460.70 LS
FIXED INCOME		108,506,855.940	108,764,806.69	110,008,292.93	98.35	1,243,486.24 1,309,560.16 GN -66,073.92 LS	0.00 0.00 GN 0.00 LS	1,243,486.24 1,309,560.16 GN -66,073.92 LS
Original Face:	54,438,000.000							
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FUND Total	0.000	110,348,209.110	110,607,974.53	111,849,003.53	100.00	1,241,029.00 1,309,563.62 GN -68,534.62 LS	0.00 0.00 GN 0.00 LS	1,241,029.00 1,309,563.62 GN -68,534.62 LS
Original Face:	54,438,000.000							

Holdings

Fund Summary

As of: *May 31, 2020*

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

View Date: *June 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		738,031,736.870	737,814,463.59	737,813,901.09	51.20	-562.50 0.00 GN -562.50 LS	0.00 0.00 GN 0.00 LS	-562.50 0.00 GN -562.50 LS
FIXED INCOME		693,598,411.290	694,155,065.01	703,123,603.86	48.80	8,968,538.85 9,143,630.92 GN -175,092.07 LS	0.00 0.00 GN 0.00 LS	8,968,538.85 9,143,630.92 GN -175,092.07 LS
Original Face:	473,007,603.330							
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FUND Total	0.000	1,431,630,148.160	1,431,969,528.60	1,440,937,504.95	100.00	8,967,976.35 9,143,630.92 GN -175,654.57 LS	0.00 0.00 GN 0.00 LS	8,967,976.35 9,143,630.92 GN -175,654.57 LS
Original Face:	473,007,603.330							

Holdings

Fund Summary

As of: *May 31, 2020*

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

View Date:

June 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	-1,700.000	-1,700.00	-1,700.00	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	1,654,762,590.440	1,653,837,302.86	1,654,036,047.23	80.16	198,744.37 204,094.19 GN -5,349.82 LS	0.00 0.00 GN 0.00 LS	198,744.37 204,094.19 GN -5,349.82 LS	
FIXED INCOME	409,365,786.490	409,223,135.79	409,260,544.03	19.84	37,408.24 51,911.54 GN -14,503.30 LS	0.00 0.00 GN 0.00 LS	37,408.24 51,911.54 GN -14,503.30 LS	
Original Face:	56,750,000.000							
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FUND Total	0.000	2,064,126,676.930	2,063,058,738.65	2,063,294,891.26	100.00	236,152.61 256,005.73 GN -19,853.12 LS	0.00 0.00 GN 0.00 LS	236,152.61 256,005.73 GN -19,853.12 LS
Original Face:	56,750,000.000							

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

June 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		-2,117.340	-2,117.34	-2,117.34	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
CASH EQUIVALENT		832,362,545.590	832,272,396.40	832,272,733.52	39.50	337.12 531.15 GN -194.03 LS	0.00 0.00 GN 0.00 LS	337.12 531.15 GN -194.03 LS
FIXED INCOME		1,275,000,000.000	1,274,609,691.07	1,274,692,996.00	60.50	83,304.93 122,048.15 GN -38,743.22 LS	0.00 0.00 GN 0.00 LS	83,304.93 122,048.15 GN -38,743.22 LS
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FUND Total	0.000	2,107,360,428.250	2,106,879,970.13	2,106,963,612.18	100.00	83,642.05 122,579.30 GN -38,937.25 LS	0.00 0.00 GN 0.00 LS	83,642.05 122,579.30 GN -38,937.25 LS

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 10 ST OPERATING
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZH

View Date: *June 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
EQUITY	129,926,466.610	129,965,444.55	129,965,444.55	24.24	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	395,820,000.000	403,862,532.62	406,126,125.75	75.76	2,263,593.13 2,263,593.13 GN 0.00 LS	0.00 0.00 GN 0.00 LS	2,263,593.13 2,263,593.13 GN 0.00 LS
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FUND Total	0.000	525,746,466.610	536,091,570.30	100.00	2,263,593.13 2,263,593.13 GN 0.00 LS	0.00 0.00 GN 0.00 LS	2,263,593.13 2,263,593.13 GN 0.00 LS

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date:

June 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	119,416.660	119,416.66	119,416.66	0.03	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	83,500,000.000	83,446,705.97	83,446,705.97	20.01	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	325,059,276.420	326,421,397.05	333,477,501.93	79.96	7,056,104.88 8,907,830.03 GN -1,851,725.15 LS	0.00 0.00 GN 0.00 LS	7,056,104.88 8,907,830.03 GN -1,851,725.15 LS	
Original Face:	286,070,984.000							
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FUND Total	0.000	408,678,693.080	409,987,519.68	417,043,624.56	100.00	7,056,104.88 8,907,830.03 GN -1,851,725.15 LS	0.00 0.00 GN 0.00 LS	7,056,104.88 8,907,830.03 GN -1,851,725.15 LS
Original Face:	286,070,984.000							

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 15 ST OPER FUND
STATE OF ARIZONA
FUND: ATZJ

View Date: *June 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	1,331.280	1,331.28	1,331.28	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
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FUND Total							
0.000	1,331.280	1,331.28	1,331.28	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date:

June 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	187,448.720	187,448.72	187,448.72	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	32,000,000.000	31,973,443.46	31,973,443.46	10.31	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	270,242,383.160	271,919,834.58	277,995,346.53	89.63	6,075,511.95 7,723,156.48 GN -1,647,644.53 LS	0.00 0.00 GN 0.00 LS	6,075,511.95 7,723,156.48 GN -1,647,644.53 LS	
Original Face:	214,922,434.000							
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FUND Total	0.000	302,429,831.880	304,080,726.76	310,156,238.71	100.00	6,075,511.95 7,723,156.48 GN -1,647,644.53 LS	0.00 0.00 GN 0.00 LS	6,075,511.95 7,723,156.48 GN -1,647,644.53 LS
Original Face:	214,922,434.000							

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 10 ST OPER INT
STATE OF ARIZONA
FUND: ATZM

View Date: *June 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		3,217,942.080	3,217,942.08	3,217,942.08	0.61	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		270,072,019.980	269,905,820.48	269,905,820.48	51.41	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		247,317,584.960	247,354,211.25	251,885,048.54	47.98	4,530,837.29 4,782,104.61 GN -251,267.32 LS	0.00 0.00 GN 0.00 LS	4,530,837.29 4,782,104.61 GN -251,267.32 LS
Original Face:	373,328,931.000							
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FUND Total	0.000	520,607,547.020	520,477,973.81	525,008,811.10	100.00	4,530,837.29 4,782,104.61 GN -251,267.32 LS	0.00 0.00 GN 0.00 LS	4,530,837.29 4,782,104.61 GN -251,267.32 LS
Original Face:	373,328,931.000							

Holdings

Fund Summary

As of: *May 31, 2020*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

View Date: *June 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							
	260,571,010.200	260,320,208.79	260,320,392.48	97.30	183.69	0.00	183.69
					183.69 GN	0.00 GN	183.69 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	236,884.290	234,935.57	236,884.29	0.09	1,948.72	0.00	1,948.72
					1,948.72 GN	0.00 GN	1,948.72 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	7,000,000.000	6,998,865.07	6,998,531.47	2.62	-333.60	0.00	-333.60
					0.00 GN	0.00 GN	0.00 GN
					-333.60 LS	0.00 LS	-333.60 LS
FUND Total							
0.000	267,807,894.490	267,554,009.43	267,555,808.24	100.00	1,798.81	0.00	1,798.81
					2,132.41 GN	0.00 GN	2,132.41 GN
					-333.60 LS	0.00 LS	-333.60 LS

Holdings

Fund Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP

View Date: *June 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	2,498.830	2,498.83	2,498.83	0.07	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	11,513.420	3,374,069.89	3,442,195.58	99.93	68,125.69 83,654.11 GN -15,528.42 LS	0.00 0.00 GN 0.00 LS	68,125.69 83,654.11 GN -15,528.42 LS	
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FUND Total	0.000	14,012.250	3,376,568.72	3,444,694.41	100.00	68,125.69 83,654.11 GN -15,528.42 LS	0.00 0.00 GN 0.00 LS	68,125.69 83,654.11 GN -15,528.42 LS

Holdings

Fund Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

View Date: *June 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	149,319.360	149,319.36	149,319.36	9.08	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	4,797.380	1,601,978.58	1,494,941.35	90.92	-107,037.23 0.49 GN -107,037.72 LS	0.00 0.00 GN 0.00 LS	-107,037.23 0.49 GN -107,037.72 LS
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FUND Total	0.000	154,116.740	1,751,297.94	100.00	-107,037.23 0.49 GN -107,037.72 LS	0.00 0.00 GN 0.00 LS	-107,037.23 0.49 GN -107,037.72 LS

Holdings

Fund Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date:

June 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	168,491.840	168,491.84	168,491.84	14.76	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	15,310.700	1,140,775.17	972,803.56	85.24	-167,971.61 1.21 GN -167,972.82 LS	0.00 0.00 GN 0.00 LS	-167,971.61 1.21 GN -167,972.82 LS	
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FUND Total	0.000	183,802.540	1,309,267.01	1,141,295.40	100.00	-167,971.61 1.21 GN -167,972.82 LS	0.00 0.00 GN 0.00 LS	-167,971.61 1.21 GN -167,972.82 LS

Holdings

Fund Summary

As of: *May 31, 2020*

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: *June 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	324,754.020	324,754.02	324,754.02	8.08	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	31,674.680	3,552,006.96	3,692,734.93	91.92	140,727.97 140,727.97 GN 0.00 LS	0.00 0.00 GN 0.00 LS	140,727.97 140,727.97 GN 0.00 LS	
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FUND Total	0.000	356,428.690	3,876,760.97	4,017,488.94	100.00	140,727.97 140,727.97 GN 0.00 LS	0.00 0.00 GN 0.00 LS	140,727.97 140,727.97 GN 0.00 LS