

Holdings

ST OF AZ POOL 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4
View Date: February 10, 2020



STATE STREET

As of: January 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
----------	-------------------	-------	-----------	------------	-----------------	----------------------------	------------------	---------------

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
-------------------	--	--------	------	--	-------	--	-------	------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				1.698899	31 Dec 2030			
	20,960,844.610	Local	100.059932	20,973,406.77	100.060000	20,973,421.12	14.35	2.26	
		Base	100.059932	20,973,406.77	100.060000	20,973,421.12	14.35	2.26	

US DOLLAR Total	20,960,844.610	Local		20,973,406.77		20,973,421.12	14.35	2.26	
		Base		20,973,406.77		20,973,421.12	14.35	2.26	

CASH EQUIVALENT Total	20,960,844.610	Base		20,973,406.77		20,973,421.12	14.35	2.26	
------------------------------	----------------	------	--	---------------	--	---------------	-------	------	--

EQUITY

US DOLLAR Exchange Rate: 1.000000

001084102	AGCO CORP COMMON STOCK USD.01								
	31,324.000	Local	41.656052	1,304,834.18	70.140000	2,197,065.36	892,231.18	0.24	
		Base	41.656052	1,304,834.18	70.140000	2,197,065.36	892,231.18	0.24	

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
	22,031.000	Local	48.769388	1,074,438.38	36.590000	806,114.29	-268,324.09	0.09	
		Base	48.769388	1,074,438.38	36.590000	806,114.29	-268,324.09	0.09	
00191U102	ASGN INC COMMON STOCK USD.01								
	26,389.000	Local	68.116100	1,797,515.76	67.690000	1,786,271.41	-11,244.35	0.19	
		Base	68.116100	1,797,515.76	67.690000	1,786,271.41	-11,244.35	0.19	
002535300	AARON S INC COMMON STOCK USD.5								
	33,578.000	Local	27.030909	907,643.87	59.360000	1,993,190.08	1,085,546.21	0.21	
		Base	27.030909	907,643.87	59.360000	1,993,190.08	1,085,546.21	0.21	
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
	44,245.000	Local	40.987025	1,813,470.90	32.130000	1,421,591.85	-391,879.05	0.15	
		Base	40.987025	1,813,470.90	32.130000	1,421,591.85	-391,879.05	0.15	
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
	57,783.000	Local	13.025489	752,651.83	34.450000	1,990,624.35	1,237,972.52	0.21	
		Base	13.025489	752,651.83	34.450000	1,990,624.35	1,237,972.52	0.21	
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
	19,807.000	Local	120.841253	2,393,502.70	117.870000	2,334,651.09	-58,851.61	0.25	
		Base	120.841253	2,393,502.70	117.870000	2,334,651.09	-58,851.61	0.25	
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
	26,997.000	Local	27.200023	734,319.03	34.510000	931,666.47	197,347.44	0.10	
		Base	27.200023	734,319.03	34.510000	931,666.47	197,347.44	0.10	
00766T100	AECOM COMMON STOCK USD.01								
	29,770.000	Local	31.818782	947,245.14	48.230000	1,435,807.10	488,561.96	0.15	
		Base	31.818782	947,245.14	48.230000	1,435,807.10	488,561.96	0.15	
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
	24,629.000	Local	85.194063	2,098,244.57	79.850000	1,966,625.65	-131,618.92	0.21	
		Base	85.194063	2,098,244.57	79.850000	1,966,625.65	-131,618.92	0.21	
014491104	ALEXANDER + BALDWIN INC REIT								
	46,988.000	Local	23.918926	1,123,902.49	21.860000	1,027,157.68	-96,744.81	0.11	
		Base	23.918926	1,123,902.49	21.860000	1,027,157.68	-96,744.81	0.11	

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
017175100	ALLEGHANY CORP COMMON STOCK USD1.0							
		7,194.000	Local 379.875833	2,732,826.74	797.660000	5,738,366.04	3,005,539.30	0.62
			Base 379.875833	2,732,826.74	797.660000	5,738,366.04	3,005,539.30	0.62
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1							
		63,060.000	Local 26.969625	1,700,704.56	17.250000	1,087,785.00	-612,919.56	0.12
			Base 26.969625	1,700,704.56	17.250000	1,087,785.00	-612,919.56	0.12
018522300	ALLETE INC COMMON STOCK							
		25,827.000	Local 68.611121	1,772,019.42	83.480000	2,156,037.96	384,018.54	0.23
			Base 68.611121	1,772,019.42	83.480000	2,156,037.96	384,018.54	0.23
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01							
		81,160.000	Local 15.431439	1,252,415.56	8.580000	696,352.80	-556,062.76	0.08
			Base 15.431439	1,252,415.56	8.580000	696,352.80	-556,062.76	0.08
023436108	AMEDISYS INC COMMON STOCK USD.001							
		16,123.000	Local 129.269544	2,084,212.85	176.490000	2,845,548.27	761,335.42	0.31
			Base 129.269544	2,084,212.85	176.490000	2,845,548.27	761,335.42	0.31
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01							
		68,668.000	Local 41.910022	2,877,877.36	45.870000	3,149,801.16	271,923.80	0.34
			Base 41.910022	2,877,877.36	45.870000	3,149,801.16	271,923.80	0.34
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
		79,390.000	Local 17.674775	1,403,200.40	14.400000	1,143,216.00	-259,984.40	0.12
			Base 17.674775	1,403,200.40	14.400000	1,143,216.00	-259,984.40	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
		37,409.000	Local 46.262109	1,730,619.25	108.790000	4,069,725.11	2,339,105.86	0.44
			Base 46.262109	1,730,619.25	108.790000	4,069,725.11	2,339,105.86	0.44
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
		148,907.000	Local 6.843155	1,018,993.64	5.040000	750,491.28	-268,502.36	0.08
			Base 6.843155	1,018,993.64	5.040000	750,491.28	-268,502.36	0.08
03755L104	APERGY CORP COMMON STOCK USD.01							
		38,732.000	Local 41.980242	1,625,978.74	25.860000	1,001,609.52	-624,369.22	0.11
			Base 41.980242	1,625,978.74	25.860000	1,001,609.52	-624,369.22	0.11

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
038336103	APTARGROUP INC COMMON STOCK USD.01							
		31,965.000	Local 51.031633	1,631,226.16	115.510000	3,692,277.15	2,061,050.99	0.40
			Base 51.031633	1,631,226.16	115.510000	3,692,277.15	2,061,050.99	0.40
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
		40,703.000	Local 35.485482	1,444,365.56	75.940000	3,090,985.82	1,646,620.26	0.33
			Base 35.485482	1,444,365.56	75.940000	3,090,985.82	1,646,620.26	0.33
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
		50,049.000	Local 63.192889	3,162,740.89	41.910000	2,097,553.59	-1,065,187.30	0.23
			Base 63.192889	3,162,740.89	41.910000	2,097,553.59	-1,065,187.30	0.23
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK							
		30,105.000	Local 29.529278	888,978.91	73.980000	2,227,167.90	1,338,188.99	0.24
			Base 29.529278	888,978.91	73.980000	2,227,167.90	1,338,188.99	0.24
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
		79,610.000	Local 18.878243	1,502,896.92	19.930000	1,586,627.30	83,730.38	0.17
			Base 18.878243	1,502,896.92	19.930000	1,586,627.30	83,730.38	0.17
05329W102	AUTONATION INC COMMON STOCK USD.01							
		29,438.000	Local 41.910749	1,233,768.63	42.440000	1,249,348.72	15,580.09	0.13
			Base 41.910749	1,233,768.63	42.440000	1,249,348.72	15,580.09	0.13
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01							
		23,965.000	Local 39.122771	937,577.21	27.540000	659,996.10	-277,581.11	0.07
			Base 39.122771	937,577.21	27.540000	659,996.10	-277,581.11	0.07
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
		28,456.000	Local 36.103219	1,027,353.21	32.800000	933,356.80	-93,996.41	0.10
			Base 36.103219	1,027,353.21	32.800000	933,356.80	-93,996.41	0.10
053807103	AVNET INC COMMON STOCK USD1.0							
		50,467.000	Local 29.971854	1,512,589.57	36.490000	1,841,540.83	328,951.26	0.20
			Base 29.971854	1,512,589.57	36.490000	1,841,540.83	328,951.26	0.20
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001							
		29,597.000	Local 64.682952	1,914,421.33	76.810000	2,273,345.57	358,924.24	0.24
			Base 64.682952	1,914,421.33	76.810000	2,273,345.57	358,924.24	0.24

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
		61,093.000	Local 26.717336	1,632,242.20	20.520000	1,253,628.36	-378,613.84	0.14
			Base 26.717336	1,632,242.20	20.520000	1,253,628.36	-378,613.84	0.14
05971J102	BANCORPSOUTH BANK COMMON STOCK							
		47,963.000	Local 20.167443	967,291.07	28.570000	1,370,302.91	403,011.84	0.15
			Base 20.167443	967,291.07	28.570000	1,370,302.91	403,011.84	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
		20,131.000	Local 55.679128	1,120,876.52	89.600000	1,803,737.60	682,861.08	0.19
			Base 55.679128	1,120,876.52	89.600000	1,803,737.60	682,861.08	0.19
06417N103	BANK OZK COMMON STOCK							
		60,425.000	Local 43.487775	2,627,748.79	27.180000	1,642,351.50	-985,397.29	0.18
			Base 43.487775	2,627,748.79	27.180000	1,642,351.50	-985,397.29	0.18
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01							
		63,265.000	Local 28.504948	1,803,365.53	14.250000	901,526.25	-901,839.28	0.10
			Base 28.504948	1,803,365.53	14.250000	901,526.25	-901,839.28	0.10
077454106	BELDEN INC COMMON STOCK USD.01							
		19,311.000	Local 76.658234	1,480,347.15	49.270000	951,452.97	-528,894.18	0.10
			Base 76.658234	1,480,347.15	49.270000	951,452.97	-528,894.18	0.10
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
		10,799.000	Local 131.482654	1,419,881.18	360.920000	3,897,575.08	2,477,693.90	0.42
			Base 131.482654	1,419,881.18	360.920000	3,897,575.08	2,477,693.90	0.42
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
		19,051.000	Local 86.095364	1,640,202.78	209.970000	4,000,138.47	2,359,935.69	0.43
			Base 86.095364	1,640,202.78	209.970000	4,000,138.47	2,359,935.69	0.43
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
		30,722.000	Local 42.669163	1,310,882.04	83.030000	2,550,847.66	1,239,965.62	0.27
			Base 42.669163	1,310,882.04	83.030000	2,550,847.66	1,239,965.62	0.27
09227Q100	BLACKBAUD INC COMMON STOCK USD.001							
		24,586.000	Local 88.844789	2,184,337.98	78.330000	1,925,821.38	-258,516.60	0.21
			Base 88.844789	2,184,337.98	78.330000	1,925,821.38	-258,516.60	0.21

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01							
		4,606.000	Local 309.414855	1,425,164.82	356.380000	1,641,486.28	216,321.46	0.18
			Base 309.414855	1,425,164.82	356.380000	1,641,486.28	216,321.46	0.18
103304101	BOYD GAMING CORP COMMON STOCK USD.01							
		40,008.000	Local 34.653808	1,386,429.57	29.850000	1,194,238.80	-192,190.77	0.13
			Base 34.653808	1,386,429.57	29.850000	1,194,238.80	-192,190.77	0.13
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01							
		54,616.000	Local 39.189836	2,140,392.10	38.900000	2,124,562.40	-15,829.70	0.23
			Base 39.189836	2,140,392.10	38.900000	2,124,562.40	-15,829.70	0.23
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
		18,676.000	Local 22.724922	424,410.64	42.690000	797,278.44	372,867.80	0.09
			Base 22.724922	424,410.64	42.690000	797,278.44	372,867.80	0.09
109696104	BRINK S CO/THE COMMON STOCK USD1.0							
		25,003.000	Local 81.212300	2,030,551.14	84.190000	2,105,002.57	74,451.43	0.23
			Base 81.212300	2,030,551.14	84.190000	2,105,002.57	74,451.43	0.23
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01							
		148,881.000	Local 17.697102	2,634,762.28	19.960000	2,971,664.76	336,902.48	0.32
			Base 17.697102	2,634,762.28	19.960000	2,971,664.76	336,902.48	0.32
115236101	BROWN + BROWN INC COMMON STOCK USD.1							
		116,891.000	Local 13.913264	1,626,335.40	44.900000	5,248,405.90	3,622,070.50	0.57
			Base 13.913264	1,626,335.40	44.900000	5,248,405.90	3,622,070.50	0.57
117043109	BRUNSWICK CORP COMMON STOCK USD.75							
		40,768.000	Local 27.422724	1,117,969.63	62.850000	2,562,268.80	1,444,299.17	0.28
			Base 27.422724	1,117,969.63	62.850000	2,562,268.80	1,444,299.17	0.28
12508E101	CDK GLOBAL INC COMMON STOCK USD.01							
		60,682.000	Local 34.392770	2,087,022.07	53.680000	3,257,409.76	1,170,387.69	0.35
			Base 34.392770	2,087,022.07	53.680000	3,257,409.76	1,170,387.69	0.35
125581801	CIT GROUP INC COMMON STOCK USD.01							
		47,258.000	Local 45.832235	2,165,939.77	45.710000	2,160,163.18	-5,776.59	0.23
			Base 45.832235	2,165,939.77	45.710000	2,160,163.18	-5,776.59	0.23

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01	75,548.000	Local 17.680951	1,335,760.51	17.590000	1,328,889.32	-6,871.19	0.14
			Base 17.680951	1,335,760.51	17.590000	1,328,889.32	-6,871.19	0.14
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01	93,401.000	Local 10.415568	972,824.51	7.230000	675,289.23	-297,535.28	0.07
			Base 10.415568	972,824.51	7.230000	675,289.23	-297,535.28	0.07
12685J105	CABLE ONE INC COMMON STOCK USD.01	2,515.000	Local 498.159694	1,252,871.63	1,704.030000	4,285,635.45	3,032,763.82	0.46
			Base 498.159694	1,252,871.63	1,704.030000	4,285,635.45	3,032,763.82	0.46
127055101	CABOT CORP COMMON STOCK USD1.0	28,481.000	Local 32.026102	912,135.41	39.850000	1,134,967.85	222,832.44	0.12
			Base 32.026102	912,135.41	39.850000	1,134,967.85	222,832.44	0.12
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	14,548.000	Local 130.253670	1,894,930.39	145.510000	2,116,879.48	221,949.09	0.23
			Base 130.253670	1,894,930.39	145.510000	2,116,879.48	221,949.09	0.23
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	12,518.000	Local 166.278054	2,081,468.68	267.440000	3,347,813.92	1,266,345.24	0.36
			Base 166.278054	2,081,468.68	267.440000	3,347,813.92	1,266,345.24	0.36
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01	279,194.000	Local 9.506073	2,654,038.44	13.670000	3,816,581.98	1,162,543.54	0.41
			Base 9.506073	2,654,038.44	13.670000	3,816,581.98	1,162,543.54	0.41
133131102	CAMDEN PROPERTY TRUST REIT USD.01	48,402.000	Local 55.858063	2,703,641.95	112.430000	5,441,836.86	2,738,194.91	0.59
			Base 55.858063	2,703,641.95	112.430000	5,441,836.86	2,738,194.91	0.59
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1	18,729.000	Local 109.189195	2,045,004.44	65.060000	1,218,508.74	-826,495.70	0.13
			Base 109.189195	2,045,004.44	65.060000	1,218,508.74	-826,495.70	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.0	28,320.000	Local 54.292436	1,537,561.78	156.230000	4,424,433.60	2,886,871.82	0.48
			Base 54.292436	1,537,561.78	156.230000	4,424,433.60	2,886,871.82	0.48

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
		23,859.000	Local 41.420778	988,258.35	39.740000	948,156.66	-40,101.69	0.10
			Base 41.420778	988,258.35	39.740000	948,156.66	-40,101.69	0.10
146229109	CARTER S INC COMMON STOCK USD.01							
		22,071.000	Local 55.323229	1,221,038.98	106.070000	2,341,070.97	1,120,031.99	0.25
			Base 55.323229	1,221,038.98	106.070000	2,341,070.97	1,120,031.99	0.25
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV							
		18,381.000	Local 102.635243	1,886,538.40	160.860000	2,956,767.66	1,070,229.26	0.32
			Base 102.635243	1,886,538.40	160.860000	2,956,767.66	1,070,229.26	0.32
148806102	CATALENT INC COMMON STOCK USD.01							
		73,146.000	Local 34.959167	2,557,123.23	61.100000	4,469,220.60	1,912,097.37	0.48
			Base 34.959167	2,557,123.23	61.100000	4,469,220.60	1,912,097.37	0.48
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
		37,891.000	Local 16.972865	643,118.82	36.060000	1,366,349.46	723,230.64	0.15
			Base 16.972865	643,118.82	36.060000	1,366,349.46	723,230.64	0.15
15677J108	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01							
		50,364.000	Local 64.224191	3,234,587.18	73.290000	3,691,177.56	456,590.38	0.40
			Base 64.224191	3,234,587.18	73.290000	3,691,177.56	456,590.38	0.40
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01							
		24,409.000	Local 51.266736	1,251,369.76	154.580000	3,773,143.22	2,521,773.46	0.41
			Base 51.266736	1,251,369.76	154.580000	3,773,143.22	2,521,773.46	0.41
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
		20,526.000	Local 28.316231	581,218.96	38.400000	788,198.40	206,979.44	0.08
			Base 28.316231	581,218.96	38.400000	788,198.40	206,979.44	0.08
16359R103	CHEMED CORP COMMON STOCK USD1.0							
		8,003.000	Local 331.178798	2,650,423.92	467.040000	3,737,721.12	1,087,297.20	0.40
			Base 331.178798	2,650,423.92	467.040000	3,737,721.12	1,087,297.20	0.40
163851108	CHEMOURS CO/THE COMMON STOCK							
		81,727.000	Local 22.245404	1,818,050.10	13.870000	1,133,553.49	-684,496.61	0.12
			Base 22.245404	1,818,050.10	13.870000	1,133,553.49	-684,496.61	0.12

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
	584,808.000	Local		2.726193	1,594,299.73	0.511800	299,304.73	-1,294,995.00	0.03
		Base		2.726193	1,594,299.73	0.511800	299,304.73	-1,294,995.00	0.03
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
	15,879.000	Local		101.880573	1,617,761.62	100.200000	1,591,075.80	-26,685.82	0.17
		Base		101.880573	1,617,761.62	100.200000	1,591,075.80	-26,685.82	0.17
171484108	CHURCHILL DOWNS INC COMMON STOCK								
	17,720.000	Local		51.121917	905,880.37	144.380000	2,558,413.60	1,652,533.23	0.28
		Base		51.121917	905,880.37	144.380000	2,558,413.60	1,652,533.23	0.28
171779309	CIENA CORP COMMON STOCK USD.01								
	77,326.000	Local		20.666752	1,598,077.26	40.670000	3,144,848.42	1,546,771.16	0.34
		Base		20.666752	1,598,077.26	40.670000	3,144,848.42	1,546,771.16	0.34
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
	53,321.000	Local		25.759274	1,373,510.27	31.510000	1,680,144.71	306,634.44	0.18
		Base		25.759274	1,373,510.27	31.510000	1,680,144.71	306,634.44	0.18
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
	28,891.000	Local		56.991066	1,646,528.90	76.810000	2,219,117.71	572,588.81	0.24
		Base		56.991066	1,646,528.90	76.810000	2,219,117.71	572,588.81	0.24
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
	25,656.000	Local		44.082795	1,130,988.18	82.220000	2,109,436.32	978,448.14	0.23
		Base		44.082795	1,130,988.18	82.220000	2,109,436.32	978,448.14	0.23
192422103	COGNEX CORP COMMON STOCK USD.002								
	85,439.000	Local		24.686001	2,109,147.20	50.970000	4,354,825.83	2,245,678.63	0.47
		Base		24.686001	2,109,147.20	50.970000	4,354,825.83	2,245,678.63	0.47
192479103	COHERENT INC COMMON STOCK USD.01								
	12,080.000	Local		190.182613	2,297,405.96	141.430000	1,708,474.40	-588,931.56	0.18
		Base		190.182613	2,297,405.96	141.430000	1,708,474.40	-588,931.56	0.18
194014106	COLFAX CORP COMMON STOCK USD.001								
	41,792.000	Local		28.467925	1,189,731.53	35.160000	1,469,406.72	279,675.19	0.16
		Base		28.467925	1,189,731.53	35.160000	1,469,406.72	279,675.19	0.16

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK	14,514.000	Local 100.012936	1,451,587.76	93.920000	1,363,154.88	-88,432.88	0.15
			Base 100.012936	1,451,587.76	93.920000	1,363,154.88	-88,432.88	0.15
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0	51,839.600	Local 30.593271	1,585,942.94	67.660000	3,507,467.34	1,921,524.40	0.38
			Base 30.593271	1,585,942.94	67.660000	3,507,467.34	1,921,524.40	0.38
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01	59,308.000	Local 15.077016	894,187.65	20.550000	1,218,779.40	324,591.75	0.13
			Base 15.077016	894,187.65	20.550000	1,218,779.40	324,591.75	0.13
204166102	COMMVault SYSTEMS INC COMMON STOCK USD.01	21,021.000	Local 69.692333	1,465,002.54	45.020000	946,365.42	-518,637.12	0.10
			Base 69.692333	1,465,002.54	45.020000	946,365.42	-518,637.12	0.10
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	16,940.000	Local 84.359688	1,429,053.12	57.890000	980,656.60	-448,396.52	0.11
			Base 84.359688	1,429,053.12	57.890000	980,656.60	-448,396.52	0.11
21870Q105	CORESITE REALTY CORP REIT USD.01	18,843.000	Local 106.059322	1,998,475.80	117.450000	2,213,110.35	214,634.55	0.24
			Base 106.059322	1,998,475.80	117.450000	2,213,110.35	214,634.55	0.24
21871D103	CORELOGIC INC COMMON STOCK USD1.0	39,757.000	Local 21.304324	846,996.00	46.500000	1,848,700.50	1,001,704.50	0.20
			Base 21.304324	846,996.00	46.500000	1,848,700.50	1,001,704.50	0.20
21871N101	CORECIVIC INC REIT USD.01	67,728.000	Local 29.061393	1,968,270.02	15.950000	1,080,261.60	-888,008.42	0.12
			Base 29.061393	1,968,270.02	15.950000	1,080,261.60	-888,008.42	0.12
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01	56,032.000	Local 30.971827	1,735,413.42	29.770000	1,668,072.64	-67,340.78	0.18
			Base 30.971827	1,735,413.42	29.770000	1,668,072.64	-67,340.78	0.18
222795502	COUSINS PROPERTIES INC REIT USD1.0	73,360.000	Local 38.521972	2,825,971.88	40.930000	3,002,624.80	176,652.92	0.32
			Base 38.521972	2,825,971.88	40.930000	3,002,624.80	176,652.92	0.32

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
	12,030.000	Local	152.608404	1,835,879.10	152.930000	1,839,747.90	3,868.80	0.20	
		Base	152.608404	1,835,879.10	152.930000	1,839,747.90	3,868.80	0.20	
224399105	CRANE CO COMMON STOCK USD1.0								
	25,484.000	Local	42.913163	1,093,599.04	85.460000	2,177,862.64	1,084,263.60	0.23	
		Base	42.913163	1,093,599.04	85.460000	2,177,862.64	1,084,263.60	0.23	
225447101	CREE INC COMMON STOCK USD.00125								
	53,840.000	Local	36.077557	1,942,415.68	46.490000	2,503,021.60	560,605.92	0.27	
		Base	36.077557	1,942,415.68	46.490000	2,503,021.60	560,605.92	0.27	
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
	28,465.000	Local	66.921271	1,904,913.98	89.160000	2,537,939.40	633,025.42	0.27	
		Base	66.921271	1,904,913.98	89.160000	2,537,939.40	633,025.42	0.27	
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
	21,347.000	Local	75.068995	1,602,497.84	145.430000	3,104,494.21	1,501,996.37	0.33	
		Base	75.068995	1,602,497.84	145.430000	3,104,494.21	1,501,996.37	0.33	
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
	184,605.000	Local	15.880601	2,931,638.31	23.330000	4,306,834.65	1,375,196.34	0.46	
		Base	15.880601	2,931,638.31	23.330000	4,306,834.65	1,375,196.34	0.46	
23283R100	CYRUSONE INC REIT USD.01								
	56,628.000	Local	52.878776	2,994,419.35	60.850000	3,445,813.80	451,394.45	0.37	
		Base	52.878776	2,994,419.35	60.850000	3,445,813.80	451,394.45	0.37	
235825205	DANA INC COMMON STOCK USD.01								
	71,986.000	Local	21.008487	1,512,316.97	15.410000	1,109,304.26	-403,012.71	0.12	
		Base	21.008487	1,512,316.97	15.410000	1,109,304.26	-403,012.71	0.12	
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
	13,985.000	Local	70.942822	992,135.36	190.910000	2,669,876.35	1,677,740.99	0.29	
		Base	70.942822	992,135.36	190.910000	2,669,876.35	1,677,740.99	0.29	
248019101	DELUXE CORP COMMON STOCK USD1.0								
	21,049.000	Local	27.396495	576,668.83	48.200000	1,014,561.80	437,892.97	0.11	
		Base	27.396495	576,668.83	48.200000	1,014,561.80	437,892.97	0.11	

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
		31,796.000	Local 33.459096	1,063,865.43	44.230000	1,406,337.08	342,471.65	0.15
			Base 33.459096	1,063,865.43	44.230000	1,406,337.08	342,471.65	0.15
254067101	DILLARDS INC CL A COMMON STOCK							
		4,930.000	Local 55.427264	273,256.41	60.720000	299,349.60	26,093.19	0.03
			Base 55.427264	273,256.41	60.720000	299,349.60	26,093.19	0.03
25525P107	DIVERSIFIED HEALTHCARE TRUST REIT USD.01							
		118,987.000	Local 21.198861	2,522,388.93	7.720000	918,579.64	-1,603,809.29	0.10
			Base 21.198861	2,522,388.93	7.720000	918,579.64	-1,603,809.29	0.10
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
		20,429.000	Local 80.990021	1,654,545.13	281.750000	5,755,870.75	4,101,325.62	0.62
			Base 80.990021	1,654,545.13	281.750000	5,755,870.75	4,101,325.62	0.62
257559203	DOMTAR CORP COMMON STOCK USD.01							
		28,628.000	Local 49.013856	1,403,168.66	34.820000	996,826.96	-406,341.70	0.11
			Base 49.013856	1,403,168.66	34.820000	996,826.96	-406,341.70	0.11
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
		63,262.000	Local 28.597566	1,809,139.21	51.850000	3,280,134.70	1,470,995.49	0.35
			Base 28.597566	1,809,139.21	51.850000	3,280,134.70	1,470,995.49	0.35
25960P109	DOUGLAS EMMETT INC REIT USD.01							
		82,371.000	Local 31.880792	2,626,052.68	41.500000	3,418,396.50	792,343.82	0.37
			Base 31.880792	2,626,052.68	41.500000	3,418,396.50	792,343.82	0.37
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001							
		41,420.000	Local 54.965324	2,276,663.74	78.090000	3,234,487.80	957,824.06	0.35
			Base 54.965324	2,276,663.74	78.090000	3,234,487.80	957,824.06	0.35
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333							
		15,761.000	Local 84.780186	1,336,220.51	40.420000	637,059.62	-699,160.89	0.07
			Base 84.780186	1,336,220.51	40.420000	637,059.62	-699,160.89	0.07
26884L109	EQT CORP COMMON STOCK							
		127,785.000	Local 18.275553	2,335,341.55	6.050000	773,099.25	-1,562,242.30	0.08
			Base 18.275553	2,335,341.55	6.050000	773,099.25	-1,562,242.30	0.08

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
26884U109	EPR PROPERTIES REIT USD.01		39,239.000	Local	58.194556	2,283,496.18	71.370000	2,800,487.43	516,991.25	0.30
				Base	58.194556	2,283,496.18	71.370000	2,800,487.43	516,991.25	0.30
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01		20,810.000	Local	71.993212	1,498,178.75	91.170000	1,897,247.70	399,068.95	0.20
				Base	71.993212	1,498,178.75	91.170000	1,897,247.70	399,068.95	0.20
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001		72,792.000	Local	25.486591	1,855,219.90	45.840000	3,336,785.28	1,481,565.38	0.36
				Base	25.486591	1,855,219.90	45.840000	3,336,785.28	1,481,565.38	0.36
272726101	EASTGROUP PROPERTIES INC REIT		19,204.000	Local	118.974346	2,284,783.35	136.070000	2,613,088.28	328,304.93	0.28
				Base	118.974346	2,284,783.35	136.070000	2,613,088.28	328,304.93	0.28
278265103	EATON VANCE CORP COMMON STOCK USD.00390625		56,568.000	Local	30.493941	1,724,981.26	45.750000	2,587,986.00	863,004.74	0.28
				Base	30.493941	1,724,981.26	45.750000	2,587,986.00	863,004.74	0.28
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01		27,105.000	Local	45.492633	1,233,077.83	25.820000	699,851.10	-533,226.73	0.08
				Base	45.492633	1,233,077.83	25.820000	699,851.10	-533,226.73	0.08
28470R102	ELDORADO RESORTS INC COMMON STOCK		32,654.000	Local	38.014631	1,241,329.77	59.780000	1,952,056.12	710,726.35	0.21
				Base	38.014631	1,241,329.77	59.780000	1,952,056.12	710,726.35	0.21
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01		28,072.000	Local	51.914478	1,457,343.24	82.170000	2,306,676.24	849,333.00	0.25
				Base	51.914478	1,457,343.24	82.170000	2,306,676.24	849,333.00	0.25
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01		49,280.000	Local	43.924531	2,164,600.89	77.030000	3,796,038.40	1,631,437.51	0.41
				Base	43.924531	2,164,600.89	77.030000	3,796,038.40	1,631,437.51	0.41
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK		32,152.000	Local	28.544017	917,747.24	46.260000	1,487,351.52	569,604.28	0.16
				Base	28.544017	917,747.24	46.260000	1,487,351.52	569,604.28	0.16

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29275Y102	ENERSYS COMMON STOCK USD.01								
	21,137.000	Local	68.455076	1,446,934.95	71.960000	1,521,018.52	74,083.57	0.16	
		Base	68.455076	1,446,934.95	71.960000	1,521,018.52	74,083.57	0.16	
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
	101,951.000	Local	21.727420	2,215,132.17	9.670000	985,866.17	-1,229,266.00	0.11	
		Base	21.727420	2,215,132.17	9.670000	985,866.17	-1,229,266.00	0.11	
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5								
	107,889.000	Local	23.018514	2,483,444.42	51.940000	5,603,754.66	3,120,310.24	0.60	
		Base	23.018514	2,483,444.42	51.940000	5,603,754.66	3,120,310.24	0.60	
29786A106	ETSY INC COMMON STOCK USD.001								
	59,251.000	Local	53.805110	3,188,006.55	48.810000	2,892,041.31	-295,965.24	0.31	
		Base	53.805110	3,188,006.55	48.810000	2,892,041.31	-295,965.24	0.31	
29977A105	EVERCORE INC A COMMON STOCK USD.01								
	19,535.000	Local	83.623711	1,633,589.19	76.620000	1,496,771.70	-136,817.49	0.16	
		Base	83.623711	1,633,589.19	76.620000	1,496,771.70	-136,817.49	0.16	
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
	151,880.000	Local	20.958035	3,183,106.39	17.200000	2,612,336.00	-570,770.39	0.28	
		Base	20.958035	3,183,106.39	17.200000	2,612,336.00	-570,770.39	0.28	
302520101	FNB CORP COMMON STOCK USD.01								
	162,416.000	Local	12.746623	2,070,255.60	11.670000	1,895,394.72	-174,860.88	0.20	
		Base	12.746623	2,070,255.60	11.670000	1,895,394.72	-174,860.88	0.20	
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
	18,815.000	Local	108.775644	2,046,613.75	120.060000	2,258,928.90	212,315.15	0.24	
		Base	108.775644	2,046,613.75	120.060000	2,258,928.90	212,315.15	0.24	
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
	18,945.000	Local	83.478949	1,581,508.69	286.110000	5,420,353.95	3,838,845.26	0.58	
		Base	83.478949	1,581,508.69	286.110000	5,420,353.95	3,838,845.26	0.58	
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
	14,483.000	Local	56.703427	821,235.74	402.380000	5,827,669.54	5,006,433.80	0.63	
		Base	56.703427	821,235.74	402.380000	5,827,669.54	5,006,433.80	0.63	

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
314211103	FEDERATED HERMES INC COMMON STOCK							
		48,037.000	Local 22.939534	1,101,946.39	36.230000	1,740,380.51	638,434.12	0.19
			Base 22.939534	1,101,946.39	36.230000	1,740,380.51	638,434.12	0.19
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
		56,152.000	Local 20.953977	1,176,607.73	61.980000	3,480,300.96	2,303,693.23	0.37
			Base 20.953977	1,176,607.73	61.980000	3,480,300.96	2,303,693.23	0.37
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
		67,963.000	Local 27.839008	1,892,022.50	33.520000	2,278,119.76	386,097.26	0.25
			Base 27.839008	1,892,022.50	33.520000	2,278,119.76	386,097.26	0.25
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625							
		155,546.000	Local 13.909110	2,163,506.44	16.000000	2,488,736.00	325,229.56	0.27
			Base 13.909110	2,163,506.44	16.000000	2,488,736.00	325,229.56	0.27
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
		63,473.000	Local 24.985735	1,585,919.54	42.700000	2,710,297.10	1,124,377.56	0.29
			Base 24.985735	1,585,919.54	42.700000	2,710,297.10	1,124,377.56	0.29
336433107	FIRST SOLAR INC COMMON STOCK USD.001							
		37,950.000	Local 33.534727	1,272,642.88	49.580000	1,881,561.00	608,918.12	0.20
			Base 33.534727	1,272,642.88	49.580000	1,881,561.00	608,918.12	0.20
33767D105	FIRSTCASH INC COMMON STOCK USD.01							
		21,336.000	Local 91.339099	1,948,811.02	86.970000	1,855,591.92	-93,219.10	0.20
			Base 91.339099	1,948,811.02	86.970000	1,855,591.92	-93,219.10	0.20
33829M101	FIVE BELOW COMMON STOCK USD.01							
		27,826.000	Local 79.794269	2,220,355.34	113.220000	3,150,459.72	930,104.38	0.34
			Base 79.794269	2,220,355.34	113.220000	3,150,459.72	930,104.38	0.34
343412102	FLUOR CORP COMMON STOCK USD.01							
		70,102.000	Local 31.329056	2,196,229.48	17.890000	1,254,124.78	-942,104.70	0.14
			Base 31.329056	2,196,229.48	17.890000	1,254,124.78	-942,104.70	0.14
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
		96,254.000	Local 14.365609	1,382,747.33	21.530000	2,072,348.62	689,601.29	0.22
			Base 14.365609	1,382,747.33	21.530000	2,072,348.62	689,601.29	0.22

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
	53,504.000	Local		37.722843	2,018,323.01	37.970000	2,031,546.88	13,223.87	0.22
		Base		37.722843	2,018,323.01	37.970000	2,031,546.88	13,223.87	0.22
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
	82,038.000	Local		10.714231	878,974.07	16.470000	1,351,165.86	472,191.79	0.15
		Base		10.714231	878,974.07	16.470000	1,351,165.86	472,191.79	0.15
361448103	GATX CORP COMMON STOCK USD.625								
	17,545.000	Local		35.446431	621,907.64	76.130000	1,335,700.85	713,793.21	0.14
		Base		35.446431	621,907.64	76.130000	1,335,700.85	713,793.21	0.14
36162J106	GEO GROUP INC/THE REIT USD.01								
	60,620.000	Local		28.889720	1,751,294.80	15.800000	957,796.00	-793,498.80	0.10
		Base		28.889720	1,751,294.80	15.800000	957,796.00	-793,498.80	0.10
371901109	GENTEX CORP COMMON STOCK USD.06								
	126,409.000	Local		11.339047	1,433,357.57	29.770000	3,763,195.93	2,329,838.36	0.41
		Base		11.339047	1,433,357.57	29.770000	3,763,195.93	2,329,838.36	0.41
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
	252,170.000	Local		4.941772	1,246,166.61	4.100000	1,033,897.00	-212,269.61	0.11
		Base		4.941772	1,246,166.61	4.100000	1,033,897.00	-212,269.61	0.11
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
	38,534.000	Local		28.444274	1,096,071.67	52.280000	2,014,557.52	918,485.85	0.22
		Base		28.444274	1,096,071.67	52.280000	2,014,557.52	918,485.85	0.22
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
	116,408.000	Local		19.383517	2,256,396.50	13.130000	1,528,437.04	-727,959.46	0.16
		Base		19.383517	2,256,396.50	13.130000	1,528,437.04	-727,959.46	0.16
384109104	GRACO INC COMMON STOCK USD1.0								
	83,366.000	Local		15.897421	1,325,304.36	53.150000	4,430,902.90	3,105,598.54	0.48
		Base		15.897421	1,325,304.36	53.150000	4,430,902.90	3,105,598.54	0.48
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
	2,174.000	Local		451.207732	980,925.61	549.220000	1,194,004.28	213,078.67	0.13
		Base		451.207732	980,925.61	549.220000	1,194,004.28	213,078.67	0.13

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01								
	24,111.000	Local	95.851973	2,311,086.92	78.280000	1,887,409.08	-423,677.84	0.20	
		Base	95.851973	2,311,086.92	78.280000	1,887,409.08	-423,677.84	0.20	
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
	23,682.000	Local	71.944331	1,703,785.65	30.080000	712,354.56	-991,431.09	0.08	
		Base	71.944331	1,703,785.65	30.080000	712,354.56	-991,431.09	0.08	
397624107	GREIF INC CL A COMMON STOCK								
	13,125.000	Local	51.705852	678,639.31	40.420000	530,512.50	-148,126.81	0.06	
		Base	51.705852	678,639.31	40.420000	530,512.50	-148,126.81	0.06	
400110102	GRUBHUB INC COMMON STOCK USD.0001								
	45,761.000	Local	58.507340	2,677,354.40	54.150000	2,477,958.15	-199,396.25	0.27	
		Base	58.507340	2,677,354.40	54.150000	2,477,958.15	-199,396.25	0.27	
404251100	HNI CORP COMMON STOCK USD1.0								
	21,412.000	Local	31.660343	677,911.26	35.970000	770,189.64	92,278.38	0.08	
		Base	31.660343	677,911.26	35.970000	770,189.64	92,278.38	0.08	
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
	25,330.000	Local	93.866415	2,377,636.30	107.390000	2,720,188.70	342,552.40	0.29	
		Base	93.866415	2,377,636.30	107.390000	2,720,188.70	342,552.40	0.29	
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
	40,173.000	Local	24.942793	1,002,026.84	24.210000	972,588.33	-29,438.51	0.10	
		Base	24.942793	1,002,026.84	24.210000	972,588.33	-29,438.51	0.10	
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
	43,595.000	Local	33.595685	1,464,603.89	39.740000	1,732,465.30	267,861.41	0.19	
		Base	33.595685	1,464,603.89	39.740000	1,732,465.30	267,861.41	0.19	
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
	19,703.000	Local	54.884160	1,081,382.60	138.580000	2,730,441.74	1,649,059.14	0.29	
		Base	54.884160	1,081,382.60	138.580000	2,730,441.74	1,649,059.14	0.29	
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
	54,471.000	Local	26.218801	1,428,164.32	48.910000	2,664,176.61	1,236,012.29	0.29	
		Base	26.218801	1,428,164.32	48.910000	2,664,176.61	1,236,012.29	0.29	

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
	38,049.000	Local	49.936920	1,900,049.88	25.600000	974,054.40	-925,995.48	0.10	
		Base	49.936920	1,900,049.88	25.600000	974,054.40	-925,995.48	0.10	
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
	66,849.000	Local	30.520409	2,040,258.85	36.060000	2,410,574.94	370,316.09	0.26	
		Base	30.520409	2,040,258.85	36.060000	2,410,574.94	370,316.09	0.26	
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	35,429.000	Local	89.312829	3,164,264.21	66.060000	2,340,439.74	-823,824.47	0.25	
		Base	89.312829	3,164,264.21	66.060000	2,340,439.74	-823,824.47	0.25	
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
	51,868.000	Local	34.606660	1,794,978.22	50.110000	2,599,105.48	804,127.26	0.28	
		Base	34.606660	1,794,978.22	50.110000	2,599,105.48	804,127.26	0.28	
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
	33,380.000	Local	45.784037	1,528,271.14	106.490000	3,554,636.20	2,026,365.06	0.38	
		Base	45.784037	1,528,271.14	106.490000	3,554,636.20	2,026,365.06	0.38	
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
	77,635.000	Local	22.729627	1,764,614.59	19.120000	1,484,381.20	-280,233.39	0.16	
		Base	22.729627	1,764,614.59	19.120000	1,484,381.20	-280,233.39	0.16	
443510607	HUBBELL INC COMMON STOCK USD.01								
	27,209.000	Local	66.707856	1,815,054.06	143.230000	3,897,145.07	2,082,091.01	0.42	
		Base	66.707856	1,815,054.06	143.230000	3,897,145.07	2,082,091.01	0.42	
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
	9,611.000	Local	236.117988	2,269,329.98	182.470000	1,753,719.17	-515,610.81	0.19	
		Base	236.117988	2,269,329.98	182.470000	1,753,719.17	-515,610.81	0.19	
45073V108	ITT INC COMMON STOCK USD1.0								
	43,831.000	Local	25.511286	1,118,185.16	67.080000	2,940,183.48	1,821,998.32	0.32	
		Base	25.511286	1,118,185.16	67.080000	2,940,183.48	1,821,998.32	0.32	
451107106	IDACORP INC COMMON STOCK								
	25,191.000	Local	44.559978	1,122,510.40	112.190000	2,826,178.29	1,703,667.89	0.30	
		Base	44.559978	1,122,510.40	112.190000	2,826,178.29	1,703,667.89	0.30	

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45688C107	INGEVITY CORP COMMON STOCK USD.01	20,898.000	Local 102.412940	2,140,225.63	65.220000	1,362,967.56	-777,258.07	0.15
			Base 102.412940	2,140,225.63	65.220000	1,362,967.56	-777,258.07	0.15
457187102	INGREDION INC COMMON STOCK USD.01	33,376.000	Local 49.962259	1,667,540.37	88.000000	2,937,088.00	1,269,547.63	0.32
			Base 49.962259	1,667,540.37	88.000000	2,937,088.00	1,269,547.63	0.32
45778Q107	INSPERITY INC COMMON STOCK USD.01	18,794.000	Local 97.672328	1,835,653.74	87.370000	1,642,031.78	-193,621.96	0.18
			Base 97.672328	1,835,653.74	87.370000	1,642,031.78	-193,621.96	0.18
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	35,624.000	Local 62.148729	2,213,986.32	55.040000	1,960,744.96	-253,241.36	0.21
			Base 62.148729	2,213,986.32	55.040000	1,960,744.96	-253,241.36	0.21
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	38,367.000	Local 58.291227	2,236,459.52	47.000000	1,803,249.00	-433,210.52	0.19
			Base 58.291227	2,236,459.52	47.000000	1,803,249.00	-433,210.52	0.19
45867G101	INTERDIGITAL INC COMMON STOCK USD.01	15,563.000	Local 41.443247	644,981.25	55.250000	859,855.75	214,874.50	0.09
			Base 41.443247	644,981.25	55.250000	859,855.75	214,874.50	0.09
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	28,678.000	Local 22.138503	634,887.98	39.400000	1,129,913.20	495,025.22	0.12
			Base 22.138503	634,887.98	39.400000	1,129,913.20	495,025.22	0.12
46590V100	JBG SMITH PROPERTIES REIT USD.01	58,985.000	Local 36.684525	2,163,836.68	40.550000	2,391,841.75	228,005.07	0.26
			Base 36.684525	2,163,836.68	40.550000	2,391,841.75	228,005.07	0.26
466313103	JABIL INC COMMON STOCK USD.001	69,369.000	Local 22.288517	1,546,132.13	38.890000	2,697,760.41	1,151,628.28	0.29
			Base 22.288517	1,546,132.13	38.890000	2,697,760.41	1,151,628.28	0.29
466367109	JACK IN THE BOX INC COMMON STOCK USD.01	11,823.000	Local 88.259742	1,043,494.93	81.750000	966,530.25	-76,964.68	0.10
			Base 88.259742	1,043,494.93	81.750000	966,530.25	-76,964.68	0.10

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
		125,911.000	Local 18.272728	2,300,737.41	21.640000	2,724,714.04	423,976.63	0.29
			Base 18.272728	2,300,737.41	21.640000	2,724,714.04	423,976.63	0.29
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
		144,079.000	Local 12.360845	1,780,938.25	19.830000	2,857,086.57	1,076,148.32	0.31
			Base 12.360845	1,780,938.25	19.830000	2,857,086.57	1,076,148.32	0.31
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
		25,763.000	Local 93.456644	2,407,723.52	169.820000	4,375,072.66	1,967,349.14	0.47
			Base 93.456644	2,407,723.52	169.820000	4,375,072.66	1,967,349.14	0.47
48123V102	J2 GLOBAL INC COMMON STOCK USD.01							
		23,156.000	Local 78.556125	1,819,045.64	95.860000	2,219,734.16	400,688.52	0.24
			Base 78.556125	1,819,045.64	95.860000	2,219,734.16	400,688.52	0.24
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01							
		64,368.000	Local 23.814416	1,532,886.35	21.020000	1,353,015.36	-179,870.99	0.15
			Base 23.814416	1,532,886.35	21.020000	1,353,015.36	-179,870.99	0.15
48242W106	KBR INC COMMON STOCK USD.001							
		70,837.000	Local 25.920125	1,836,103.86	27.200000	1,926,766.40	90,662.54	0.21
			Base 25.920125	1,836,103.86	27.200000	1,926,766.40	90,662.54	0.21
48666K109	KB HOME COMMON STOCK USD1.0							
		42,834.000	Local 15.394400	659,403.74	37.550000	1,608,416.70	949,012.96	0.17
			Base 15.394400	659,403.74	37.550000	1,608,416.70	949,012.96	0.17
488401100	KEMPER CORP COMMON STOCK USD.1							
		31,315.000	Local 41.655887	1,304,454.11	74.420000	2,330,462.30	1,026,008.19	0.25
			Base 41.655887	1,304,454.11	74.420000	2,330,462.30	1,026,008.19	0.25
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
		41,417.000	Local 30.291157	1,254,568.83	31.290000	1,295,937.93	41,369.10	0.14
			Base 30.291157	1,254,568.83	31.290000	1,295,937.93	41,369.10	0.14
49427F108	KILROY REALTY CORP REIT USD.01							
		48,746.000	Local 60.196521	2,934,339.62	82.570000	4,024,957.22	1,090,617.60	0.43
			Base 60.196521	2,934,339.62	82.570000	4,024,957.22	1,090,617.60	0.43

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
497266106	KIRBY CORP COMMON STOCK USD.1		29,965.000	Local	54.808220	1,642,328.30	73.290000	2,196,134.85	553,806.55	0.24
				Base	54.808220	1,642,328.30	73.290000	2,196,134.85	553,806.55	0.24
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001		61,415.000	Local	38.320139	2,353,431.31	37.080000	2,277,268.20	-76,163.11	0.25
				Base	38.320139	2,353,431.31	37.080000	2,277,268.20	-76,163.11	0.25
512816109	LAMAR ADVERTISING CO A REIT USD.001		42,984.000	Local	42.083579	1,808,920.54	92.810000	3,989,345.04	2,180,424.50	0.43
				Base	42.083579	1,808,920.54	92.810000	3,989,345.04	2,180,424.50	0.43
513847103	LANCASTER COLONY CORP COMMON STOCK		9,892.000	Local	70.624423	698,616.79	154.650000	1,529,797.80	831,181.01	0.16
				Base	70.624423	698,616.79	154.650000	1,529,797.80	831,181.01	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01		19,726.000	Local	50.139586	989,053.47	110.750000	2,184,654.50	1,195,601.03	0.24
				Base	50.139586	989,053.47	110.750000	2,184,654.50	1,195,601.03	0.24
521865204	LEAR CORP COMMON STOCK USD.01		27,502.000	Local	137.247743	3,774,587.43	123.180000	3,387,696.36	-386,891.07	0.36
				Base	137.247743	3,774,587.43	123.180000	3,387,696.36	-386,891.07	0.36
524901105	LEGG MASON INC COMMON STOCK USD.1		40,797.000	Local	31.888736	1,300,964.78	39.150000	1,597,202.55	296,237.77	0.17
				Base	31.888736	1,300,964.78	39.150000	1,597,202.55	296,237.77	0.17
52603B107	LENDINGTREE INC COMMON STOCK USD.01		3,834.000	Local	340.967087	1,307,267.81	311.200000	1,193,140.80	-114,127.01	0.13
				Base	340.967087	1,307,267.81	311.200000	1,193,140.80	-114,127.01	0.13
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01		17,520.000	Local	67.229614	1,177,862.84	232.980000	4,081,809.60	2,903,946.76	0.44
				Base	67.229614	1,177,862.84	232.980000	4,081,809.60	2,903,946.76	0.44
531172104	LIBERTY PROPERTY TRUST REIT USD.001		78,864.000	Local	37.218995	2,935,238.83	62.650000	4,940,829.60	2,005,590.77	0.53
				Base	37.218995	2,935,238.83	62.650000	4,940,829.60	2,005,590.77	0.53

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		8,774.000	Local 159.423209	1,398,779.24	87.810000	770,444.94	-628,334.30		0.08
			Base 159.423209	1,398,779.24	87.810000	770,444.94	-628,334.30		0.08
53223X107	LIFE STORAGE INC REIT USD.01								
		23,322.000	Local 102.245801	2,384,576.58	113.180000	2,639,583.96	255,007.38		0.28
			Base 102.245801	2,384,576.58	113.180000	2,639,583.96	255,007.38		0.28
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		30,566.000	Local 40.515687	1,238,402.49	89.180000	2,725,875.88	1,487,473.39		0.29
			Base 40.515687	1,238,402.49	89.180000	2,725,875.88	1,487,473.39		0.29
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		12,177.000	Local 158.026556	1,924,289.37	176.910000	2,154,233.07	229,943.70		0.23
			Base 158.026556	1,924,289.37	176.910000	2,154,233.07	229,943.70		0.23
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		33,838.000	Local 19.698987	666,574.31	40.240000	1,361,641.12	695,066.81		0.15
			Base 19.698987	666,574.31	40.240000	1,361,641.12	695,066.81		0.15
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		24,395.000	Local 103.484560	2,524,505.85	85.970000	2,097,238.15	-427,267.70		0.23
			Base 103.484560	2,524,505.85	85.970000	2,097,238.15	-427,267.70		0.23
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		58,729.000	Local 11.175163	656,306.12	30.680000	1,801,805.72	1,145,499.60		0.19
			Base 11.175163	656,306.12	30.680000	1,801,805.72	1,145,499.60		0.19
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		38,589.000	Local 57.059084	2,201,852.99	75.770000	2,923,888.53	722,035.54		0.32
			Base 57.059084	2,201,852.99	75.770000	2,923,888.53	722,035.54		0.32
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		100,197.000	Local 21.216557	2,125,835.33	29.610000	2,966,833.17	840,997.84		0.32
			Base 21.216557	2,125,835.33	29.610000	2,966,833.17	840,997.84		0.32
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		27,254.000	Local 104.593780	2,850,598.89	104.820000	2,856,764.28	6,165.39		0.31
			Base 104.593780	2,850,598.89	104.820000	2,856,764.28	6,165.39		0.31

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
553498106	MSA SAFETY INC COMMON STOCK		17,820.000	Local	44.670655	796,031.07	135.600000	2,416,392.00	1,620,360.93	0.26
				Base	44.670655	796,031.07	135.600000	2,416,392.00	1,620,360.93	0.26
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001		22,513.000	Local	65.339208	1,470,981.60	68.070000	1,532,459.91	61,478.31	0.17
				Base	65.339208	1,470,981.60	68.070000	1,532,459.91	61,478.31	0.17
554382101	MACERICH CO/THE REIT USD.01		55,099.000	Local	26.868656	1,480,436.06	22.310000	1,229,258.69	-251,177.37	0.13
				Base	26.868656	1,480,436.06	22.310000	1,229,258.69	-251,177.37	0.13
554489104	MACK CALI REALTY CORP REIT USD.01		45,264.000	Local	25.774894	1,166,674.78	21.960000	993,997.44	-172,677.34	0.11
				Base	25.774894	1,166,674.78	21.960000	993,997.44	-172,677.34	0.11
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01		31,945.000	Local	59.136864	1,889,127.11	85.460000	2,730,019.70	840,892.59	0.29
				Base	59.136864	1,889,127.11	85.460000	2,730,019.70	840,892.59	0.29
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01		29,463.000	Local	52.773235	1,554,857.82	91.490000	2,695,569.87	1,140,712.05	0.29
				Base	52.773235	1,554,857.82	91.490000	2,695,569.87	1,140,712.05	0.29
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01		18,706.000	Local	118.217288	2,211,372.58	120.240000	2,249,209.44	37,836.86	0.24
				Base	118.217288	2,211,372.58	120.240000	2,249,209.44	37,836.86	0.24
574795100	MASIMO CORP COMMON STOCK USD.001		24,534.000	Local	98.282973	2,411,274.46	170.600000	4,185,500.40	1,774,225.94	0.45
				Base	98.282973	2,411,274.46	170.600000	4,185,500.40	1,774,225.94	0.45
576323109	MASTEC INC COMMON STOCK USD.1		30,147.000	Local	46.225664	1,393,565.09	57.750000	1,740,989.25	347,424.16	0.19
				Base	46.225664	1,393,565.09	57.750000	1,740,989.25	347,424.16	0.19
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01		54,773.000	Local	21.172101	1,159,659.47	14.670000	803,519.91	-356,139.56	0.09
				Base	21.172101	1,159,659.47	14.670000	803,519.91	-356,139.56	0.09

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
577081102	MATTEL INC COMMON STOCK USD1.0								
	173,308.000	Local	10.878434	1,885,319.70	14.630000	2,535,496.04	650,176.34	0.27	
		Base	10.878434	1,885,319.70	14.630000	2,535,496.04	650,176.34	0.27	
577933104	MAXIMUS INC COMMON STOCK								
	31,993.000	Local	63.752168	2,039,623.11	71.750000	2,295,497.75	255,874.64	0.25	
		Base	63.752168	2,039,623.11	71.750000	2,295,497.75	255,874.64	0.25	
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
	258,878.000	Local	15.925615	4,122,791.32	22.150000	5,734,147.70	1,611,356.38	0.62	
		Base	15.925615	4,122,791.32	22.150000	5,734,147.70	1,611,356.38	0.62	
58502B106	MEDNAX INC COMMON STOCK USD.01								
	42,153.000	Local	33.207268	1,399,785.95	23.070000	972,469.71	-427,316.24	0.10	
		Base	33.207268	1,399,785.95	23.070000	972,469.71	-427,316.24	0.10	
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
	27,761.000	Local	73.291396	2,034,642.45	76.750000	2,130,656.75	96,014.30	0.23	
		Base	73.291396	2,034,642.45	76.750000	2,130,656.75	96,014.30	0.23	
589400100	MERCURY GENERAL CORP COMMON STOCK								
	13,558.000	Local	44.038175	597,069.57	49.090000	665,562.22	68,492.65	0.07	
		Base	44.038175	597,069.57	49.090000	665,562.22	68,492.65	0.07	
589433101	MEREDITH CORP COMMON STOCK USD1.0								
	20,100.000	Local	39.098177	785,873.35	30.050000	604,005.00	-181,868.35	0.07	
		Base	39.098177	785,873.35	30.050000	604,005.00	-181,868.35	0.07	
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
	29,524.000	Local	22.815734	673,611.72	38.650000	1,141,102.60	467,490.88	0.12	
		Base	22.815734	673,611.72	38.650000	1,141,102.60	467,490.88	0.12	
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
	17,419.000	Local	33.843256	589,515.67	54.130000	942,890.47	353,374.80	0.10	
		Base	33.843256	589,515.67	54.130000	942,890.47	353,374.80	0.10	
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
	31,355.000	Local	88.818506	2,784,904.27	122.970000	3,855,724.35	1,070,820.08	0.42	
		Base	88.818506	2,784,904.27	122.970000	3,855,724.35	1,070,820.08	0.42	

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
	20,191.000	Local	86.656556	1,749,682.52	171.170000	3,456,093.47	1,706,410.95	0.37	
		Base	86.656556	1,749,682.52	171.170000	3,456,093.47	1,706,410.95	0.37	
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
	74,693.000	Local	26.627836	1,988,912.99	20.960000	1,565,565.28	-423,347.71	0.17	
		Base	26.627836	1,988,912.99	20.960000	1,565,565.28	-423,347.71	0.17	
626755102	MURPHY USA INC COMMON STOCK								
	14,456.000	Local	43.772535	632,775.76	102.170000	1,476,969.52	844,193.76	0.16	
		Base	43.772535	632,775.76	102.170000	1,476,969.52	844,193.76	0.16	
62886E108	NCR CORPORATION COMMON STOCK USD.01								
	63,764.000	Local	19.219646	1,225,521.51	33.720000	2,150,122.08	924,600.57	0.23	
		Base	19.219646	1,225,521.51	33.720000	2,150,122.08	924,600.57	0.23	
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
	43,141.000	Local	45.273254	1,953,133.44	43.190000	1,863,259.79	-89,873.65	0.20	
		Base	45.273254	1,953,133.44	43.190000	1,863,259.79	-89,873.65	0.20	
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
	58,986.000	Local	27.808335	1,640,302.43	44.630000	2,632,545.18	992,242.75	0.28	
		Base	27.808335	1,640,302.43	44.630000	2,632,545.18	992,242.75	0.28	
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
	85,810.000	Local	34.689246	2,976,684.22	56.000000	4,805,360.00	1,828,675.78	0.52	
		Base	34.689246	2,976,684.22	56.000000	4,805,360.00	1,828,675.78	0.52	
63938C108	NAVIENT CORP COMMON STOCK USD.01								
	97,439.000	Local	13.062618	1,272,808.39	14.380000	1,401,172.82	128,364.43	0.15	
		Base	13.062618	1,272,808.39	14.380000	1,401,172.82	128,364.43	0.15	
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
	87,975.000	Local	17.183182	1,511,690.45	19.890000	1,749,822.75	238,132.30	0.19	
		Base	17.183182	1,511,690.45	19.890000	1,749,822.75	238,132.30	0.19	
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
	32,932.000	Local	37.569041	1,237,223.67	25.710000	846,681.72	-390,541.95	0.09	
		Base	37.569041	1,237,223.67	25.710000	846,681.72	-390,541.95	0.09	

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
	47,749.000	Local	35.584115	1,699,105.90	41.320000	1,972,988.68	273,882.78	0.21	
		Base	35.584115	1,699,105.90	41.320000	1,972,988.68	273,882.78	0.21	
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
	233,609.000	Local	15.556940	3,634,241.22	11.060000	2,583,715.54	-1,050,525.68	0.28	
		Base	15.556940	3,634,241.22	11.060000	2,583,715.54	-1,050,525.68	0.28	
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
	71,857.000	Local	14.057745	1,010,147.41	32.010000	2,300,142.57	1,289,995.16	0.25	
		Base	14.057745	1,010,147.41	32.010000	2,300,142.57	1,289,995.16	0.25	
651587107	NEWMARKET CORP COMMON STOCK								
	3,692.000	Local	180.666975	667,022.47	439.620000	1,623,077.04	956,054.57	0.17	
		Base	180.666975	667,022.47	439.620000	1,623,077.04	956,054.57	0.17	
655663102	NORDSON CORP COMMON STOCK								
	25,576.000	Local	54.847285	1,402,774.17	168.860000	4,318,763.36	2,915,989.19	0.47	
		Base	54.847285	1,402,774.17	168.860000	4,318,763.36	2,915,989.19	0.47	
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
	25,220.000	Local	60.735586	1,531,751.47	76.970000	1,941,183.40	409,431.93	0.21	
		Base	60.735586	1,531,751.47	76.970000	1,941,183.40	409,431.93	0.21	
67011P100	NOW INC COMMON STOCK USD.01								
	54,434.000	Local	29.482097	1,604,828.48	10.010000	544,884.34	-1,059,944.14	0.06	
		Base	29.482097	1,604,828.48	10.010000	544,884.34	-1,059,944.14	0.06	
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
	27,779.000	Local	54.735210	1,520,489.39	32.590000	905,317.61	-615,171.78	0.10	
		Base	54.735210	1,520,489.39	32.590000	905,317.61	-615,171.78	0.10	
670704105	NUVASIVE INC COMMON STOCK USD.001								
	26,043.000	Local	67.944584	1,769,480.81	77.120000	2,008,436.16	238,955.35	0.22	
		Base	67.944584	1,769,480.81	77.120000	2,008,436.16	238,955.35	0.22	
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
	100,081.000	Local	22.266332	2,228,436.73	45.850000	4,588,713.85	2,360,277.12	0.49	
		Base	22.266332	2,228,436.73	45.850000	4,588,713.85	2,360,277.12	0.49	

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR										
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		152,297.000	Local	14.747671	2,246,026.03	12.620000	1,921,988.14	-324,037.89	0.21
				Base	14.747671	2,246,026.03	12.620000	1,921,988.14	-324,037.89	0.21
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		142,637.000	Local	16.328783	2,329,088.57	22.550000	3,216,464.35	887,375.78	0.35
				Base	16.328783	2,329,088.57	22.550000	3,216,464.35	887,375.78	0.35
680665205	OLIN CORP COMMON STOCK USD1.0		79,857.000	Local	18.854515	1,505,665.04	14.870000	1,187,473.59	-318,191.45	0.13
				Base	18.854515	1,505,665.04	14.870000	1,187,473.59	-318,191.45	0.13
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001		27,341.000	Local	71.924888	1,966,498.36	53.040000	1,450,166.64	-516,331.72	0.16
				Base	71.924888	1,966,498.36	53.040000	1,450,166.64	-516,331.72	0.16
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1		109,220.000	Local	29.909651	3,266,732.08	41.950000	4,581,779.00	1,315,046.92	0.49
				Base	29.909651	3,266,732.08	41.950000	4,581,779.00	1,315,046.92	0.49
68235P108	ONE GAS INC COMMON STOCK		26,364.000	Local	40.432762	1,065,969.33	94.500000	2,491,398.00	1,425,428.67	0.27
				Base	40.432762	1,065,969.33	94.500000	2,491,398.00	1,425,428.67	0.27
688239201	OSHKOSH CORP COMMON STOCK USD.01		34,011.000	Local	39.236101	1,334,459.04	86.040000	2,926,306.44	1,591,847.40	0.32
				Base	39.236101	1,334,459.04	86.040000	2,926,306.44	1,591,847.40	0.32
690742101	OWENS CORNING COMMON STOCK USD.001		54,403.000	Local	60.870516	3,311,538.68	60.490000	3,290,837.47	-20,701.21	0.35
				Base	60.870516	3,311,538.68	60.490000	3,290,837.47	-20,701.21	0.35
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001		50,919.000	Local	23.830092	1,213,404.47	27.300000	1,390,088.70	176,684.23	0.15
				Base	23.830092	1,213,404.47	27.300000	1,390,088.70	176,684.23	0.15
69349H107	PNM RESOURCES INC COMMON STOCK		39,823.000	Local	17.573453	699,827.61	54.230000	2,159,601.29	1,459,773.68	0.23
				Base	17.573453	699,827.61	54.230000	2,159,601.29	1,459,773.68	0.23

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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		31,615.000	95.439313	3,017,313.87	101.310000	3,202,915.65	185,601.78	0.35
		Local		95.439313	3,017,313.87	101.310000	3,202,915.65	185,601.78	0.35
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01		10,014.000	151.581700	1,517,939.14	167.560000	1,677,945.84	160,006.70	0.18
		Local		151.581700	1,517,939.14	167.560000	1,677,945.84	160,006.70	0.18
69370C100	PTC INC COMMON STOCK USD.01		51,964.000	25.384241	1,319,066.68	83.120000	4,319,247.68	3,000,181.00	0.47
		Local		25.384241	1,319,066.68	83.120000	4,319,247.68	3,000,181.00	0.47
695263103	PACWEST BANCORP COMMON STOCK		59,898.000	43.283709	2,592,607.60	35.050000	2,099,424.90	-493,182.70	0.23
		Local		43.283709	2,592,607.60	35.050000	2,099,424.90	-493,182.70	0.23
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01		11,023.000	85.312419	940,398.79	64.780000	714,069.94	-226,328.85	0.08
		Local		85.312419	940,398.79	64.780000	714,069.94	-226,328.85	0.08
700517105	PARK HOTELS + RESORTS INC REIT USD.01		119,659.000	24.316008	2,909,629.21	21.940000	2,625,318.46	-284,310.75	0.28
		Local		24.316008	2,909,629.21	21.940000	2,625,318.46	-284,310.75	0.28
703395103	PATTERSON COS INC COMMON STOCK USD.01		43,062.000	22.487894	968,373.67	22.010000	947,794.62	-20,579.05	0.10
		Local		22.487894	968,373.67	22.010000	947,794.62	-20,579.05	0.10
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01		97,243.000	16.974234	1,650,625.45	7.940000	772,109.42	-878,516.03	0.08
		Local		16.974234	1,650,625.45	7.940000	772,109.42	-878,516.03	0.08
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01		114,518.000	32.570826	3,729,945.83	23.720000	2,716,366.96	-1,013,578.87	0.29
		Local		32.570826	3,729,945.83	23.720000	2,716,366.96	-1,013,578.87	0.29
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01		54,485.000	24.529677	1,336,499.46	29.830000	1,625,287.55	288,788.09	0.18
		Local		24.529677	1,336,499.46	29.830000	1,625,287.55	288,788.09	0.18

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
70975L107	PENUMBRA INC COMMON STOCK USD.001							
		16,056.000	Local 135.896681	2,181,957.11	175.460000	2,817,185.76	635,228.65	0.30
			Base 135.896681	2,181,957.11	175.460000	2,817,185.76	635,228.65	0.30
715347100	PERSPECTA INC COMMON STOCK USD.01							
		68,734.000	Local 21.351875	1,467,599.81	28.070000	1,929,363.38	461,763.57	0.21
			Base 21.351875	1,467,599.81	28.070000	1,929,363.38	461,763.57	0.21
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
		26,197.000	Local 30.710600	804,525.60	26.050000	682,431.85	-122,093.75	0.07
			Base 30.710600	804,525.60	26.050000	682,431.85	-122,093.75	0.07
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
		35,975.000	Local 65.131592	2,343,109.03	59.060000	2,124,683.50	-218,425.53	0.23
			Base 65.131592	2,343,109.03	59.060000	2,124,683.50	-218,425.53	0.23
731068102	POLARIS INC COMMON STOCK USD.01							
		28,753.000	Local 60.861562	1,749,952.49	91.840000	2,640,675.52	890,723.03	0.28
			Base 60.861562	1,749,952.49	91.840000	2,640,675.52	890,723.03	0.28
73179P106	POLYONE CORPORATION COMMON STOCK USD.01							
		38,447.000	Local 37.316643	1,434,712.98	33.180000	1,275,671.46	-159,041.52	0.14
			Base 37.316643	1,434,712.98	33.180000	1,275,671.46	-159,041.52	0.14
73278L105	POOL CORP COMMON STOCK USD.001							
		20,013.000	Local 89.311607	1,787,393.19	219.300000	4,388,850.90	2,601,457.71	0.47
			Base 89.311607	1,787,393.19	219.300000	4,388,850.90	2,601,457.71	0.47
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
		33,229.000	Local 48.282671	1,604,384.86	104.570000	3,474,756.53	1,870,371.67	0.37
			Base 48.282671	1,604,384.86	104.570000	3,474,756.53	1,870,371.67	0.37
737630103	POTLATCHDELTIC CORP REIT USD1.0							
		36,350.000	Local 39.702015	1,443,168.26	43.000000	1,563,050.00	119,881.74	0.17
			Base 39.702015	1,443,168.26	43.000000	1,563,050.00	119,881.74	0.17
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01							
		25,109.000	Local 54.753019	1,374,793.56	40.560000	1,018,421.04	-356,372.52	0.11
			Base 54.753019	1,374,793.56	40.560000	1,018,421.04	-356,372.52	0.11

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
74164M108	PRIMERICA INC COMMON STOCK							
		20,672.000	Local 42.060405	869,472.69	118.560000	2,450,872.32	1,581,399.63	0.26
			Base 42.060405	869,472.69	118.560000	2,450,872.32	1,581,399.63	0.26
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
		47,189.000	Local 54.061097	2,551,089.10	70.200000	3,312,667.80	761,578.70	0.36
			Base 54.061097	2,551,089.10	70.200000	3,312,667.80	761,578.70	0.36
749607107	RLI CORP COMMON STOCK USD1.0							
		1,073.000	Local 91.934734	98,645.97	93.010000	99,799.73	1,153.76	0.01
			Base 91.934734	98,645.97	93.010000	99,799.73	1,153.76	0.01
74967X103	RH COMMON STOCK USD.0001							
		403.000	Local 219.471538	88,447.03	208.750000	84,126.25	-4,320.78	0.01
			Base 219.471538	88,447.03	208.750000	84,126.25	-4,320.78	0.01
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
		64,804.000	Local 29.332392	1,900,856.34	71.370000	4,625,061.48	2,724,205.14	0.50
			Base 29.332392	1,900,856.34	71.370000	4,625,061.48	2,724,205.14	0.50
754907103	RAYONIER INC REIT							
		64,658.000	Local 23.967032	1,549,660.37	30.380000	1,964,310.04	414,649.67	0.21
			Base 23.967032	1,549,660.37	30.380000	1,964,310.04	414,649.67	0.21
758750103	REGAL BELOIT CORP COMMON STOCK USD.01							
		20,472.000	Local 66.443791	1,360,237.28	78.460000	1,606,233.12	245,995.84	0.17
			Base 66.443791	1,360,237.28	78.460000	1,606,233.12	245,995.84	0.17
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
		31,312.000	Local 56.977342	1,784,074.54	144.050000	4,510,493.60	2,726,419.06	0.49
			Base 56.977342	1,784,074.54	144.050000	4,510,493.60	2,726,419.06	0.49
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK							
		33,336.000	Local 44.517487	1,484,034.93	114.800000	3,826,972.80	2,342,937.87	0.41
			Base 44.517487	1,484,034.93	114.800000	3,826,972.80	2,342,937.87	0.41
759916109	REPLIGEN CORP COMMON STOCK USD.01							
		23,420.000	Local 79.194265	1,854,729.68	100.390000	2,351,133.80	496,404.12	0.25
			Base 79.194265	1,854,729.68	100.390000	2,351,133.80	496,404.12	0.25

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
	61,442.000	Local	19.746118	1,213,240.98	10.180000	625,479.56	-587,761.42	0.07	
		Base	19.746118	1,213,240.98	10.180000	625,479.56	-587,761.42	0.07	
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
	32,787.000	Local	78.408030	2,570,764.09	115.320000	3,780,996.84	1,210,232.75	0.41	
		Base	78.408030	2,570,764.09	115.320000	3,780,996.84	1,210,232.75	0.41	
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
	26,629.000	Local	69.924843	1,862,028.64	47.720000	1,270,735.88	-591,292.76	0.14	
		Base	69.924843	1,862,028.64	47.720000	1,270,735.88	-591,292.76	0.14	
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
	63,090.000	Local	28.591462	1,803,835.34	65.260000	4,117,253.40	2,313,418.06	0.44	
		Base	28.591462	1,803,835.34	65.260000	4,117,253.40	2,313,418.06	0.44	
78442P106	SLM CORP COMMON STOCK USD.2								
	210,785.000	Local	9.500588	2,002,581.51	10.920000	2,301,772.20	299,190.69	0.25	
		Base	9.500588	2,002,581.51	10.920000	2,301,772.20	299,190.69	0.25	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
	55,559.000	Local	343.113055	19,063,018.25	365.460000	20,304,592.14	1,241,573.89	2.19	
		Base	343.113055	19,063,018.25	365.460000	20,304,592.14	1,241,573.89	2.19	
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
	96,820.000	Local	24.907168	2,411,512.02	21.500000	2,081,630.00	-329,882.02	0.22	
		Base	24.907168	2,411,512.02	21.500000	2,081,630.00	-329,882.02	0.22	
78573M104	SABRE CORP COMMON STOCK USD.01								
	136,904.000	Local	23.545072	3,223,414.59	21.540000	2,948,912.16	-274,502.43	0.32	
		Base	23.545072	3,223,414.59	21.540000	2,948,912.16	-274,502.43	0.32	
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
	58,184.000	Local	25.050373	1,457,530.93	15.350000	893,124.40	-564,406.53	0.10	
		Base	25.050373	1,457,530.93	15.350000	893,124.40	-564,406.53	0.10	
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
	9,855.000	Local	159.384827	1,570,737.47	137.690000	1,356,934.95	-213,802.52	0.15	
		Base	159.384827	1,570,737.47	137.690000	1,356,934.95	-213,802.52	0.15	

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
		24,536.000	Local 48.918180	1,200,256.46	87.770000	2,153,524.72	953,268.26	0.23
			Base 48.918180	1,200,256.46	87.770000	2,153,524.72	953,268.26	0.23
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001							
		27,035.000	Local 46.943036	1,269,104.97	24.840000	671,549.40	-597,555.57	0.07
			Base 46.943036	1,269,104.97	24.840000	671,549.40	-597,555.57	0.07
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
		19,803.000	Local 52.576657	1,041,175.53	122.740000	2,430,620.22	1,389,444.69	0.26
			Base 52.576657	1,041,175.53	122.740000	2,430,620.22	1,389,444.69	0.26
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
		29,688.000	Local 73.898640	2,193,902.83	66.250000	1,966,830.00	-227,072.83	0.21
			Base 73.898640	2,193,902.83	66.250000	1,966,830.00	-227,072.83	0.21
816850101	SEMTECH CORP COMMON STOCK USD.01							
		33,120.000	Local 53.209739	1,762,306.55	48.190000	1,596,052.80	-166,253.75	0.17
			Base 53.209739	1,762,306.55	48.190000	1,596,052.80	-166,253.75	0.17
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
		21,153.000	Local 33.678860	712,408.93	59.750000	1,263,891.75	551,482.82	0.14
			Base 33.678860	712,408.93	59.750000	1,263,891.75	551,482.82	0.14
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
		91,365.000	Local 12.666187	1,157,246.16	47.950000	4,380,951.75	3,223,705.59	0.47
			Base 12.666187	1,157,246.16	47.950000	4,380,951.75	3,223,705.59	0.47
81761L102	SERVICE PROPERTIES TRUST REIT USD.01							
		82,259.000	Local 22.983087	1,890,565.78	21.580000	1,775,149.22	-115,416.56	0.19
			Base 22.983087	1,890,565.78	21.580000	1,775,149.22	-115,416.56	0.19
82669G104	SIGNATURE BANK COMMON STOCK USD.01							
		26,983.000	Local 83.799059	2,261,150.00	141.890000	3,828,617.87	1,567,467.87	0.41
			Base 83.799059	2,261,150.00	141.890000	3,828,617.87	1,567,467.87	0.41
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001							
		21,669.000	Local 51.178499	1,108,986.89	98.310000	2,130,279.39	1,021,292.50	0.23
			Base 51.178499	1,108,986.89	98.310000	2,130,279.39	1,021,292.50	0.23

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
	38,758.000	Local		17.923928	694,695.62	30.860000	1,196,071.88	501,376.26	0.13
		Base		17.923928	694,695.62	30.860000	1,196,071.88	501,376.26	0.13
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
	39,303.000	Local		59.520734	2,339,343.41	38.130000	1,498,623.39	-840,720.02	0.16
		Base		59.520734	2,339,343.41	38.130000	1,498,623.39	-840,720.02	0.16
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
	66,970.000	Local		36.648810	2,454,370.81	37.390000	2,504,008.30	49,637.49	0.27
		Base		36.648810	2,454,370.81	37.390000	2,504,008.30	49,637.49	0.27
83417M104	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
	24,301.000	Local		86.286407	2,096,845.98	97.860000	2,378,095.86	281,249.88	0.26
		Base		86.286407	2,096,845.98	97.860000	2,378,095.86	281,249.88	0.26
835495102	SONOCO PRODUCTS CO COMMON STOCK								
	50,026.000	Local		33.692144	1,685,483.20	57.140000	2,858,485.64	1,173,002.44	0.31
		Base		33.692144	1,685,483.20	57.140000	2,858,485.64	1,173,002.44	0.31
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
	27,309.000	Local		78.396140	2,140,920.20	75.510000	2,062,102.59	-78,817.61	0.22
		Base		78.396140	2,140,920.20	75.510000	2,062,102.59	-78,817.61	0.22
84857L101	SPIRE INC COMMON STOCK USD1.0								
	25,481.000	Local		77.770951	1,981,681.59	84.320000	2,148,557.92	166,876.33	0.23
		Base		77.770951	1,981,681.59	84.320000	2,148,557.92	166,876.33	0.23
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
	49,860.000	Local		45.347998	2,261,051.18	52.780000	2,631,610.80	370,559.62	0.28
		Base		45.347998	2,261,051.18	52.780000	2,631,610.80	370,559.62	0.28
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	59,053.000	Local		21.720748	1,282,675.32	15.630000	922,998.39	-359,676.93	0.10
		Base		21.720748	1,282,675.32	15.630000	922,998.39	-359,676.93	0.10
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
	107,695.000	Local		15.348396	1,652,945.53	29.880000	3,217,926.60	1,564,981.07	0.35
		Base		15.348396	1,652,945.53	29.880000	3,217,926.60	1,564,981.07	0.35

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
858912108	STERICYCLE INC COMMON STOCK USD.01								
	45,551.000	Local		48.525563	2,210,387.93	62.680000	2,855,136.68	644,748.75	0.31
		Base		48.525563	2,210,387.93	62.680000	2,855,136.68	644,748.75	0.31
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
	100,994.000	Local		24.273425	2,451,470.27	20.000000	2,019,880.00	-431,590.27	0.22
		Base		24.273425	2,451,470.27	20.000000	2,019,880.00	-431,590.27	0.22
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
	34,177.000	Local		49.719044	1,699,247.77	64.690000	2,210,910.13	511,662.36	0.24
		Base		49.719044	1,699,247.77	64.690000	2,210,910.13	511,662.36	0.24
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
	16,732.000	Local		78.462096	1,312,827.79	66.690000	1,115,857.08	-196,970.71	0.12
		Base		78.462096	1,312,827.79	66.690000	1,115,857.08	-196,970.71	0.12
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
	73,215.000	Local		24.883903	1,821,874.96	35.020000	2,563,989.30	742,114.34	0.28
		Base		24.883903	1,821,874.96	35.020000	2,563,989.30	742,114.34	0.28
87162W100	SYNNEX CORP COMMON STOCK USD.001								
	20,424.000	Local		92.855321	1,896,477.08	137.760000	2,813,610.24	917,133.16	0.30
		Base		92.855321	1,896,477.08	137.760000	2,813,610.24	917,133.16	0.30
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
	31,125.000	Local		46.231758	1,438,963.46	61.360000	1,909,830.00	470,866.54	0.21
		Base		46.231758	1,438,963.46	61.360000	1,909,830.00	470,866.54	0.21
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0								
	76,682.000	Local		37.690642	2,890,193.82	42.280000	3,242,114.96	351,921.14	0.35
		Base		37.690642	2,890,193.82	42.280000	3,242,114.96	351,921.14	0.35
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
	69,599.000	Local		14.527533	1,011,101.76	16.260000	1,131,679.74	120,577.98	0.12
		Base		14.527533	1,011,101.76	16.260000	1,131,679.74	120,577.98	0.12
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
	46,433.000	Local		32.386340	1,503,794.91	14.630000	679,314.79	-824,480.12	0.07
		Base		32.386340	1,503,794.91	14.630000	679,314.79	-824,480.12	0.07

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
876664103	TAUBMAN CENTERS INC REIT USD.01							
		30,601.000	Local 56.174792	1,719,004.81	26.420000	808,478.42	-910,526.39	0.09
			Base 56.174792	1,719,004.81	26.420000	808,478.42	-910,526.39	0.09
878237106	TECH DATA CORP COMMON STOCK USD.0015							
		17,705.000	Local 51.248917	907,362.07	143.940000	2,548,457.70	1,641,095.63	0.27
			Base 51.248917	907,362.07	143.940000	2,548,457.70	1,641,095.63	0.27
87901J105	TEGNA INC COMMON STOCK USD1.0							
		108,179.000	Local 14.538755	1,572,787.94	16.900000	1,828,225.10	255,437.16	0.20
			Base 14.538755	1,572,787.94	16.900000	1,828,225.10	255,437.16	0.20
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
		18,198.000	Local 122.262871	2,224,939.73	365.060000	6,643,361.88	4,418,422.15	0.72
			Base 122.262871	2,224,939.73	365.060000	6,643,361.88	4,418,422.15	0.72
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
		48,888.000	Local 33.065794	1,616,520.52	22.680000	1,108,779.84	-507,740.68	0.12
			Base 33.065794	1,616,520.52	22.680000	1,108,779.84	-507,740.68	0.12
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01							
		22,714.000	Local 51.748128	1,175,406.98	91.620000	2,081,056.68	905,649.70	0.22
			Base 51.748128	1,175,406.98	91.620000	2,081,056.68	905,649.70	0.22
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
		51,961.000	Local 29.655701	1,540,939.89	31.640000	1,644,046.04	103,106.15	0.18
			Base 29.655701	1,540,939.89	31.640000	1,644,046.04	103,106.15	0.18
88076W103	TERADATA CORP COMMON STOCK USD.01							
		56,234.000	Local 30.065745	1,690,717.10	24.340000	1,368,735.56	-321,981.54	0.15
			Base 30.065745	1,690,717.10	24.340000	1,368,735.56	-321,981.54	0.15
880770102	TERADYNE INC COMMON STOCK USD.125							
		83,742.000	Local 23.301971	1,951,353.65	65.990000	5,526,134.58	3,574,780.93	0.60
			Base 23.301971	1,951,353.65	65.990000	5,526,134.58	3,574,780.93	0.60
880779103	TEREX CORP COMMON STOCK USD.01							
		32,801.000	Local 24.105445	790,682.69	25.350000	831,505.35	40,822.66	0.09
			Base 24.105445	790,682.69	25.350000	831,505.35	40,822.66	0.09

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88162G103	TETRA TECH INC COMMON STOCK USD.01								
	27,286.000	Local	79.556596	2,170,781.29	85.600000	2,335,681.60	164,900.31	0.25	
		Base	79.556596	2,170,781.29	85.600000	2,335,681.60	164,900.31	0.25	
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
	25,153.000	Local	78.816321	1,982,466.93	54.960000	1,382,408.88	-600,058.05	0.15	
		Base	78.816321	1,982,466.93	54.960000	1,382,408.88	-600,058.05	0.15	
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
	32,613.000	Local	46.241318	1,508,068.12	62.500000	2,038,312.50	530,244.38	0.22	
		Base	46.241318	1,508,068.12	62.500000	2,038,312.50	530,244.38	0.22	
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
	27,598.000	Local	41.802112	1,153,654.68	80.520000	2,222,190.96	1,068,536.28	0.24	
		Base	41.802112	1,153,654.68	80.520000	2,222,190.96	1,068,536.28	0.24	
887389104	TIMKEN CO COMMON STOCK								
	33,886.000	Local	28.006156	949,016.61	52.530000	1,780,031.58	831,014.97	0.19	
		Base	28.006156	949,016.61	52.530000	1,780,031.58	831,014.97	0.19	
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
	64,593.000	Local	28.915483	1,867,737.77	44.360000	2,865,345.48	997,607.71	0.31	
		Base	28.915483	1,867,737.77	44.360000	2,865,345.48	997,607.71	0.31	
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
	8,380.000	Local	21.716612	181,985.21	34.110000	285,841.80	103,856.59	0.03	
		Base	21.716612	181,985.21	34.110000	285,841.80	103,856.59	0.03	
891092108	TORO CO COMMON STOCK USD1.0								
	53,279.000	Local	39.110178	2,083,751.18	80.020000	4,263,385.58	2,179,634.40	0.46	
		Base	39.110178	2,083,751.18	80.020000	4,263,385.58	2,179,634.40	0.46	
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
	28,098.000	Local	79.379859	2,230,415.28	44.600000	1,253,170.80	-977,244.48	0.14	
		Base	79.379859	2,230,415.28	44.600000	1,253,170.80	-977,244.48	0.14	
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
	29,154.000	Local	63.574763	1,853,458.64	98.240000	2,864,088.96	1,010,630.32	0.31	
		Base	63.574763	1,853,458.64	98.240000	2,864,088.96	1,010,630.32	0.31	

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
896239100	TRIMBLE INC COMMON STOCK		124,532.000	21.861932	2,722,510.08	42.520000	5,295,100.64	2,572,590.56	0.57
		Local		21.861932	2,722,510.08	42.520000	5,295,100.64	2,572,590.56	0.57
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01		49,060.000	10.508154	515,530.03	20.330000	997,389.80	481,859.77	0.11
		Local		10.508154	515,530.03	20.330000	997,389.80	481,859.77	0.11
896945201	TRIPADVISOR INC COMMON STOCK USD.001		52,529.000	30.403550	1,597,068.09	27.320000	1,435,092.28	-161,975.81	0.15
		Local		30.403550	1,597,068.09	27.320000	1,435,092.28	-161,975.81	0.15
898402102	TRUSTMARK CORP COMMON STOCK		32,121.000	22.832092	733,389.62	31.980000	1,027,229.58	293,839.96	0.11
		Local		22.832092	733,389.62	31.980000	1,027,229.58	293,839.96	0.11
902104108	II VI INC COMMON STOCK		43,595.000	33.534005	1,461,914.96	33.650000	1,466,971.75	5,056.79	0.16
		Local		33.534005	1,461,914.96	33.650000	1,466,971.75	5,056.79	0.16
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01		19,481.000	139.202605	2,711,805.95	323.680000	6,305,610.08	3,593,804.13	0.68
		Local		139.202605	2,711,805.95	323.680000	6,305,610.08	3,593,804.13	0.68
902681105	UGI CORP COMMON STOCK		104,476.000	26.534324	2,772,200.00	41.590000	4,345,156.84	1,572,956.84	0.47
		Local		26.534324	2,772,200.00	41.590000	4,345,156.84	1,572,956.84	0.47
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0		21,611.000	76.995732	1,663,954.77	66.460000	1,436,267.06	-227,687.71	0.15
		Local		76.995732	1,663,954.77	66.460000	1,436,267.06	-227,687.71	0.15
904214103	UMPQUA HOLDINGS CORP COMMON STOCK		110,077.000	18.111911	1,993,704.81	16.900000	1,860,301.30	-133,403.51	0.20
		Local		18.111911	1,993,704.81	16.900000	1,860,301.30	-133,403.51	0.20
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5		50,751.000	40.725194	2,066,844.34	34.300000	1,740,759.30	-326,085.04	0.19
		Local		40.725194	2,066,844.34	34.300000	1,740,759.30	-326,085.04	0.19

& 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 203 MID CAP
STATE OF ARIZONA
FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
	84,995.000	Local	28.823645	2,449,865.71	9.070000	770,904.65	-1,678,961.06	0.08	
		Base	28.823645	2,449,865.71	9.070000	770,904.65	-1,678,961.06	0.08	
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
	21,934.000	Local	65.807389	1,443,419.27	97.670000	2,142,293.78	698,874.51	0.23	
		Base	65.807389	1,443,419.27	97.670000	2,142,293.78	698,874.51	0.23	
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
	21,194.000	Local	100.175888	2,123,127.76	176.170000	3,733,746.98	1,610,619.22	0.40	
		Base	100.175888	2,123,127.76	176.170000	3,733,746.98	1,610,619.22	0.40	
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
	35,274.000	Local	23.927183	844,007.45	25.600000	903,014.40	59,006.95	0.10	
		Base	23.927183	844,007.45	25.600000	903,014.40	59,006.95	0.10	
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
	57,594.000	Local	23.054824	1,327,819.52	18.390000	1,059,153.66	-268,665.86	0.11	
		Base	23.054824	1,327,819.52	18.390000	1,059,153.66	-268,665.86	0.11	
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
	195,788.000	Local	11.013906	2,156,390.67	10.530000	2,061,647.64	-94,743.03	0.22	
		Base	11.013906	2,156,390.67	10.530000	2,061,647.64	-94,743.03	0.22	
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
	10,760.000	Local	98.962758	1,064,839.28	142.060000	1,528,565.60	463,726.32	0.16	
		Base	98.962758	1,064,839.28	142.060000	1,528,565.60	463,726.32	0.16	
92047W101	VALVOLINE INC COMMON STOCK USD.01								
	94,171.000	Local	12.209239	1,149,756.22	21.080000	1,985,124.68	835,368.46	0.21	
		Base	12.209239	1,149,756.22	21.080000	1,985,124.68	835,368.46	0.21	
92552V100	VIASAT INC COMMON STOCK USD.0001								
	28,820.000	Local	73.800467	2,126,929.47	63.650000	1,834,393.00	-292,536.47	0.20	
		Base	73.800467	2,126,929.47	63.650000	1,834,393.00	-292,536.47	0.20	
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
	66,155.000	Local	10.014110	662,483.42	20.290000	1,342,284.95	679,801.53	0.14	
		Base	10.014110	662,483.42	20.290000	1,342,284.95	679,801.53	0.14	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92839U206	VISTEON CORP COMMON STOCK	13,980.000	Local 128.229021	1,792,641.71	79.810000	1,115,743.80	-676,897.91	0.12
			Base 128.229021	1,792,641.71	79.810000	1,115,743.80	-676,897.91	0.12
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	39,162.000	Local 18.325342	717,657.05	34.000000	1,331,508.00	613,850.95	0.14
			Base 18.325342	717,657.05	34.000000	1,331,508.00	613,850.95	0.14
942622200	WATSCO INC COMMON STOCK USD.5	16,320.000	Local 92.439445	1,508,611.74	173.920000	2,838,374.40	1,329,762.66	0.31
			Base 92.439445	1,508,611.74	173.920000	2,838,374.40	1,329,762.66	0.31
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	45,994.000	Local 24.946758	1,147,401.19	44.860000	2,063,290.84	915,889.65	0.22
			Base 24.946758	1,147,401.19	44.860000	2,063,290.84	915,889.65	0.22
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03	60,479.000	Local 24.409353	1,476,253.28	29.100000	1,759,938.90	283,685.62	0.19
			Base 24.409353	1,476,253.28	29.100000	1,759,938.90	283,685.62	0.19
95058W100	WENDY S CO/THE COMMON STOCK USD.1	92,035.000	Local 6.947041	639,370.96	21.670000	1,994,398.45	1,355,027.49	0.21
			Base 6.947041	639,370.96	21.670000	1,994,398.45	1,355,027.49	0.21
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01	22,139.000	Local 24.174956	535,209.35	36.860000	816,043.54	280,834.19	0.09
			Base 24.174956	535,209.35	36.860000	816,043.54	280,834.19	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	36,985.000	Local 68.002193	2,515,061.11	155.950000	5,767,810.75	3,252,749.64	0.62
			Base 68.002193	2,515,061.11	155.950000	5,767,810.75	3,252,749.64	0.62
96208T104	WEX INC COMMON STOCK USD.01	21,639.000	Local 91.337192	1,976,445.49	216.920000	4,693,931.88	2,717,486.39	0.51
			Base 91.337192	1,976,445.49	216.920000	4,693,931.88	2,717,486.39	0.51
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	21,868.000	Local 43.966357	961,456.29	43.620000	953,882.16	-7,574.13	0.10
			Base 43.966357	961,456.29	43.620000	953,882.16	-7,574.13	0.10

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
		38,795.000	Local 35.087328	1,361,212.89	70.080000	2,718,753.60	1,357,540.71	0.29
			Base 35.087328	1,361,212.89	70.080000	2,718,753.60	1,357,540.71	0.29
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
		28,532.000	Local 72.076064	2,056,474.26	63.280000	1,805,504.96	-250,969.30	0.19
			Base 72.076064	2,056,474.26	63.280000	1,805,504.96	-250,969.30	0.19
980745103	WOODWARD INC COMMON STOCK USD.00292							
		28,179.000	Local 38.314949	1,079,676.96	116.310000	3,277,499.49	2,197,822.53	0.35
			Base 38.314949	1,079,676.96	116.310000	3,277,499.49	2,197,822.53	0.35
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01							
		32,679.000	Local 40.718695	1,330,646.22	39.120000	1,278,402.48	-52,243.74	0.14
			Base 40.718695	1,330,646.22	39.120000	1,278,402.48	-52,243.74	0.14
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01							
		23,722.000	Local 77.019218	1,827,049.90	48.880000	1,159,531.36	-667,518.54	0.12
			Base 77.019218	1,827,049.90	48.880000	1,159,531.36	-667,518.54	0.12
981811102	WORTHINGTON INDUSTRIES COMMON STOCK							
		18,450.000	Local 18.593704	343,053.83	36.780000	678,591.00	335,537.17	0.07
			Base 18.593704	343,053.83	36.780000	678,591.00	335,537.17	0.07
98212B103	WPX ENERGY INC COMMON STOCK USD.01							
		208,311.000	Local 14.388842	2,997,354.02	11.950000	2,489,316.45	-508,037.57	0.27
			Base 14.388842	2,997,354.02	11.950000	2,489,316.45	-508,037.57	0.27
98262P101	WW INTERNATIONAL INC COMMON STOCK							
		23,226.000	Local 59.768074	1,388,173.28	32.980000	765,993.48	-622,179.80	0.08
			Base 59.768074	1,388,173.28	32.980000	765,993.48	-622,179.80	0.08
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01							
		45,339.000	Local 45.507538	2,063,266.26	48.530000	2,200,301.67	137,035.41	0.24
			Base 45.507538	2,063,266.26	48.530000	2,200,301.67	137,035.41	0.24
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
		47,531.000	Local 59.143952	2,811,171.19	57.170000	2,717,347.27	-93,823.92	0.29
			Base 59.143952	2,811,171.19	57.170000	2,717,347.27	-93,823.92	0.29

& 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 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
983793100	XPO LOGISTICS INC COMMON STOCK USD.001	46,132.000	Local 60.610261	2,796,072.54	88.920000	4,102,057.44	1,305,984.90	0.44
			Base 60.610261	2,796,072.54	88.920000	4,102,057.44	1,305,984.90	0.44
985817105	YELP INC COMMON STOCK USD.000001	31,942.000	Local 34.768043	1,110,560.84	32.600000	1,041,309.20	-69,251.64	0.11
			Base 34.768043	1,110,560.84	32.600000	1,041,309.20	-69,251.64	0.11
G0084W101	ADIANT PLC COMMON STOCK USD.001	43,533.000	Local 42.103803	1,832,904.86	25.710000	1,119,233.43	-713,671.43	0.12
			Base 42.103803	1,832,904.86	25.710000	1,119,233.43	-713,671.43	0.12
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01	43,065.000	Local 48.625960	2,094,076.98	15.340000	660,617.10	-1,433,459.88	0.07
			Base 48.625960	2,094,076.98	15.340000	660,617.10	-1,433,459.88	0.07
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1	12,578.000	Local 107.751215	1,355,294.78	189.050000	2,377,870.90	1,022,576.12	0.26
			Base 107.751215	1,355,294.78	189.050000	2,377,870.90	1,022,576.12	0.26
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK	77,785.000	Local 27.086105	2,106,892.69	25.270000	1,965,626.95	-141,265.74	0.21
			Base 27.086105	2,106,892.69	25.270000	1,965,626.95	-141,265.74	0.21
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0	24,193.000	Local 73.039075	1,767,034.35	67.970000	1,644,398.21	-122,636.14	0.18
			Base 73.039075	1,767,034.35	67.970000	1,644,398.21	-122,636.14	0.18
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01	77,787.000	Local 26.088858	2,029,374.00	24.900000	1,936,896.30	-92,477.70	0.21
			Base 26.088858	2,029,374.00	24.900000	1,936,896.30	-92,477.70	0.21
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	22,076.000	Local 106.054001	2,341,248.12	189.440000	4,182,077.44	1,840,829.32	0.45
			Base 106.054001	2,341,248.12	189.440000	4,182,077.44	1,840,829.32	0.45
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1	287,493.000	Local 8.056862	2,316,291.41	4.560000	1,310,968.08	-1,005,323.33	0.14
			Base 8.056862	2,316,291.41	4.560000	1,310,968.08	-1,005,323.33	0.14

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		22,181.000	Local	101.482490	2,250,983.11	35.130000	779,218.53	-1,471,764.58	0.08
			Base	101.482490	2,250,983.11	35.130000	779,218.53	-1,471,764.58	0.08
US DOLLAR Total									
		20,312,179.600	Local		694,167,848.19		907,188,680.18	213,020,831.99	97.74
			Base		694,167,848.19		907,188,680.18	213,020,831.99	97.74
EQUITY Total									
		20,312,179.600	Base		694,167,848.19		907,188,680.18	213,020,831.99	97.74

& 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 203 MID CAP
 STATE OF ARIZONA
 FUND: ATZ4



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		41,273,024.200	Base	715,141,254.95		928,162,101.29	213,020,846.34	100.00

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				1.698899	31 Dec 2030		
	20,791,278.610	Local	100.058043	20,803,346.52	100.060000	20,803,753.38	406.86	3.41
		Base	100.058043	20,803,346.52	100.060000	20,803,753.38	406.86	3.41

US DOLLAR Total	20,791,278.610	Local		20,803,346.52		20,803,753.38	406.86	3.41
		Base		20,803,346.52		20,803,753.38	406.86	3.41

CASH EQUIVALENT Total	20,791,278.610	Base		20,803,346.52		20,803,753.38	406.86	3.41
------------------------------	----------------	------	--	---------------	--	---------------	--------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

000360206	AAON INC COMMON STOCK USD.004							
	30,388.000	Local	15.314216	465,368.39	52.440000	1,593,546.72	1,128,178.33	0.26
		Base	15.314216	465,368.39	52.440000	1,593,546.72	1,128,178.33	0.26

000361105	AAR CORP COMMON STOCK USD1.0							
	24,573.000	Local	26.116661	641,764.70	42.580000	1,046,318.34	404,553.64	0.17
		Base	26.116661	641,764.70	42.580000	1,046,318.34	404,553.64	0.17

000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
	49,661.000	Local	26.227300	1,302,473.95	38.140000	1,894,070.54	591,596.59	0.31
		Base	26.227300	1,302,473.95	38.140000	1,894,070.54	591,596.59	0.31

001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01							
	237,373.000	Local	5.761654	1,367,661.03	2.760000	655,149.48	-712,511.55	0.11
		Base	5.761654	1,367,661.03	2.760000	655,149.48	-712,511.55	0.11

00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01							
	25,353.000	Local	24.781874	628,294.84	8.860000	224,627.58	-403,667.26	0.04
		Base	24.781874	628,294.84	8.860000	224,627.58	-403,667.26	0.04

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
		34,923.000	Local 16.349245	570,964.70	67.380000	2,353,111.74	1,782,147.04	0.39
			Base 16.349245	570,964.70	67.380000	2,353,111.74	1,782,147.04	0.39
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
		6,969.000	Local 65.149287	454,025.38	62.000000	432,078.00	-21,947.38	0.07
			Base 65.149287	454,025.38	62.000000	432,078.00	-21,947.38	0.07
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01							
		8,158.000	Local 48.237361	393,520.39	57.870000	472,103.46	78,583.07	0.08
			Base 48.237361	393,520.39	57.870000	472,103.46	78,583.07	0.08
002474104	AZZ INC COMMON STOCK USD1.0							
		19,554.000	Local 31.224105	610,556.14	41.260000	806,798.04	196,241.90	0.13
			Base 31.224105	610,556.14	41.260000	806,798.04	196,241.90	0.13
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
		46,941.000	Local 15.614809	732,974.76	16.360000	767,954.76	34,980.00	0.13
			Base 15.614809	732,974.76	16.360000	767,954.76	34,980.00	0.13
004239109	ACADIA REALTY TRUST REIT USD.001							
		65,022.000	Local 26.749327	1,739,294.71	24.820000	1,613,846.04	-125,448.67	0.26
			Base 26.749327	1,739,294.71	24.820000	1,613,846.04	-125,448.67	0.26
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001							
		35,904.000	Local 23.038824	827,185.95	2.030000	72,885.12	-754,300.83	0.01
			Base 23.038824	827,185.95	2.030000	72,885.12	-754,300.83	0.01
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
		10,119.000	Local 72.351529	732,125.12	94.340000	954,626.46	222,501.34	0.16
			Base 72.351529	732,125.12	94.340000	954,626.46	222,501.34	0.16
00738A106	ADTRAN INC COMMON STOCK USD.01							
		35,788.000	Local 19.997318	715,664.03	9.050000	323,881.40	-391,782.63	0.05
			Base 19.997318	715,664.03	9.050000	323,881.40	-391,782.63	0.05
00770F104	AEGION CORP COMMON STOCK USD.01							
		22,993.000	Local 20.061239	461,268.06	20.900000	480,553.70	19,285.64	0.08
			Base 20.061239	461,268.06	20.900000	480,553.70	19,285.64	0.08

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00773T101	ADVANSIX INC COMMON STOCK USD.01							
		20,865.000	Local 17.017921	355,078.92	18.720000	390,592.80	35,513.88	0.06
			Base 17.017921	355,078.92	18.720000	390,592.80	35,513.88	0.06
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1							
		54,108.000	Local 14.598353	789,887.71	52.070000	2,817,403.56	2,027,515.85	0.46
			Base 14.598353	789,887.71	52.070000	2,817,403.56	2,027,515.85	0.46
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
		28,633.000	Local 20.679823	592,125.37	69.940000	2,002,592.02	1,410,466.65	0.33
			Base 20.679823	592,125.37	69.940000	2,002,592.02	1,410,466.65	0.33
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
		16,141.000	Local 32.650751	527,015.77	66.610000	1,075,152.01	548,136.24	0.18
			Base 32.650751	527,015.77	66.610000	1,075,152.01	548,136.24	0.18
00847J105	AGILYSYS INC COMMON STOCK USD.3							
		15,205.000	Local 12.706243	193,198.43	32.500000	494,162.50	300,964.07	0.08
			Base 12.706243	193,198.43	32.500000	494,162.50	300,964.07	0.08
008492100	AGREE REALTY CORP REIT USD.0001							
		31,705.000	Local 46.662725	1,479,441.71	75.930000	2,407,360.65	927,918.94	0.39
			Base 46.662725	1,479,441.71	75.930000	2,407,360.65	927,918.94	0.39
009728106	AKORN INC COMMON STOCK							
		70,723.000	Local 6.400317	452,649.60	1.530000	108,206.19	-344,443.41	0.02
			Base 6.400317	452,649.60	1.530000	108,206.19	-344,443.41	0.02
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
		7,247.000	Local 65.658675	475,828.42	124.560000	902,686.32	426,857.90	0.15
			Base 65.658675	475,828.42	124.560000	902,686.32	426,857.90	0.15
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
		27,238.000	Local 40.744593	1,109,801.22	43.930000	1,196,565.34	86,764.12	0.20
			Base 40.744593	1,109,801.22	43.930000	1,196,565.34	86,764.12	0.20
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
		22,946.000	Local 33.731619	774,005.74	69.770000	1,600,942.42	826,936.68	0.26
			Base 33.731619	774,005.74	69.770000	1,600,942.42	826,936.68	0.26

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
	14,328.000	Local	34.661547	496,630.64	37.200000	533,001.60	36,370.96	0.09	
		Base	34.661547	496,630.64	37.200000	533,001.60	36,370.96	0.09	
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
	9,870.000	Local	78.075458	770,604.77	168.040000	1,658,554.80	887,950.03	0.27	
		Base	78.075458	770,604.77	168.040000	1,658,554.80	887,950.03	0.27	
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
	34,068.000	Local	19.855914	676,451.29	21.430000	730,077.24	53,625.95	0.12	
		Base	19.855914	676,451.29	21.430000	730,077.24	53,625.95	0.12	
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
	35,863.000	Local	37.106131	1,330,737.17	45.560000	1,633,918.28	303,181.11	0.27	
		Base	37.106131	1,330,737.17	45.560000	1,633,918.28	303,181.11	0.27	
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
	84,079.000	Local	15.928703	1,339,269.40	9.240000	776,889.96	-562,379.44	0.13	
		Base	15.928703	1,339,269.40	9.240000	776,889.96	-562,379.44	0.13	
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
	68,084.000	Local	25.330453	1,724,598.55	26.410000	1,798,098.44	73,499.89	0.29	
		Base	25.330453	1,724,598.55	26.410000	1,798,098.44	73,499.89	0.29	
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
	11,538.000	Local	36.762364	424,164.16	23.830000	274,950.54	-149,213.62	0.05	
		Base	36.762364	424,164.16	23.830000	274,950.54	-149,213.62	0.05	
029899101	AMERICAN STATES WATER CO COMMON STOCK								
	27,544.000	Local	27.588072	759,885.86	88.560000	2,439,296.64	1,679,410.78	0.40	
		Base	27.588072	759,885.86	88.560000	2,439,296.64	1,679,410.78	0.40	
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
	19,858.000	Local	14.570254	289,336.11	18.680000	370,947.44	81,611.33	0.06	
		Base	14.570254	289,336.11	18.680000	370,947.44	81,611.33	0.06	
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
	11,641.000	Local	49.659919	578,091.12	109.650000	1,276,435.65	698,344.53	0.21	
		Base	49.659919	578,091.12	109.650000	1,276,435.65	698,344.53	0.21	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03071H100	AMERISAFE INC COMMON STOCK USD.01							
		14,434.000	Local 31.838115	459,551.35	68.420000	987,574.28	528,022.93	0.16
			Base 31.838115	459,551.35	68.420000	987,574.28	528,022.93	0.16
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
		48,937.000	Local 33.470108	1,637,926.68	40.190000	1,966,778.03	328,851.35	0.32
			Base 33.470108	1,637,926.68	40.190000	1,966,778.03	328,851.35	0.32
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
		25,640.000	Local 20.290136	520,239.08	18.910000	484,852.40	-35,386.68	0.08
			Base 20.290136	520,239.08	18.910000	484,852.40	-35,386.68	0.08
034164103	ANDERSONS INC/THE COMMON STOCK							
		24,410.000	Local 30.325463	740,244.55	22.620000	552,154.20	-188,090.35	0.09
			Base 30.325463	740,244.55	22.620000	552,154.20	-188,090.35	0.09
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01							
		28,122.000	Local 16.670479	468,807.22	13.770000	387,239.94	-81,567.28	0.06
			Base 16.670479	468,807.22	13.770000	387,239.94	-81,567.28	0.06
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01							
		10,667.000	Local 37.782884	403,030.02	41.110000	438,520.37	35,490.35	0.07
			Base 37.782884	403,030.02	41.110000	438,520.37	35,490.35	0.07
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		22,506.000	Local 67.540974	1,520,077.15	97.600000	2,196,585.60	676,508.45	0.36
			Base 67.540974	1,520,077.15	97.600000	2,196,585.60	676,508.45	0.36
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
		19,849.000	Local 21.466557	426,089.68	31.820000	631,595.18	205,505.50	0.10
			Base 21.466557	426,089.68	31.820000	631,595.18	205,505.50	0.10
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01							
		106,739.000	Local 18.668372	1,992,643.36	18.280000	1,951,188.92	-41,454.44	0.32
			Base 18.668372	1,992,643.36	18.280000	1,951,188.92	-41,454.44	0.32
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
		28,901.000	Local 38.455169	1,111,392.83	64.570000	1,866,137.57	754,744.74	0.31
			Base 38.455169	1,111,392.83	64.570000	1,866,137.57	754,744.74	0.31

& 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 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
	14,297.000	Local	45.531014	650,956.91	11.300000	161,556.10	-489,400.81	0.03	
		Base	45.531014	650,956.91	11.300000	161,556.10	-489,400.81	0.03	
03937C105	ARCBEST CORP COMMON STOCK USD.01								
	19,089.000	Local	24.495135	467,587.64	22.310000	425,875.59	-41,712.05	0.07	
		Base	24.495135	467,587.64	22.310000	425,875.59	-41,712.05	0.07	
03957W106	ARCHROCK INC COMMON STOCK USD.01								
	95,496.000	Local	11.106527	1,060,628.89	8.350000	797,391.60	-263,237.29	0.13	
		Base	11.106527	1,060,628.89	8.350000	797,391.60	-263,237.29	0.13	
039653100	ARCOSA INC COMMON STOCK USD.01								
	36,181.000	Local	28.680049	1,037,672.84	43.750000	1,582,918.75	545,245.91	0.26	
		Base	28.680049	1,037,672.84	43.750000	1,582,918.75	545,245.91	0.26	
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
	56,594.000	Local	7.254671	410,570.87	4.270000	241,656.38	-168,914.49	0.04	
		Base	7.254671	410,570.87	4.270000	241,656.38	-168,914.49	0.04	
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
	41,452.000	Local	13.901121	576,229.26	18.340000	760,229.68	184,000.42	0.12	
		Base	13.901121	576,229.26	18.340000	760,229.68	184,000.42	0.12	
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
	44,022.000	Local	23.203066	1,021,445.38	19.260000	847,863.72	-173,581.66	0.14	
		Base	23.203066	1,021,445.38	19.260000	847,863.72	-173,581.66	0.14	
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
	14,463.000	Local	52.942589	765,708.66	96.450000	1,394,956.35	629,247.69	0.23	
		Base	52.942589	765,708.66	96.450000	1,394,956.35	629,247.69	0.23	
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
	16,870.000	Local	36.980124	623,854.69	41.240000	695,718.80	71,864.11	0.11	
		Base	36.980124	623,854.69	41.240000	695,718.80	71,864.11	0.11	
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
	19,371.000	Local	44.543219	862,846.70	22.350000	432,941.85	-429,904.85	0.07	
		Base	44.543219	862,846.70	22.350000	432,941.85	-429,904.85	0.07	

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
05379B107	AVISTA CORP COMMON STOCK							
		49,918.000	Local 30.029544	1,499,014.80	50.850000	2,538,330.30	1,039,315.50	0.42
			Base 30.029544	1,499,014.80	50.850000	2,538,330.30	1,039,315.50	0.42
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001							
		24,274.000	Local 31.365348	761,362.46	24.150000	586,217.10	-175,145.36	0.10
			Base 31.365348	761,362.46	24.150000	586,217.10	-175,145.36	0.10
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01							
		39,887.000	Local 19.796628	789,628.09	28.170000	1,123,616.79	333,988.70	0.18
			Base 19.796628	789,628.09	28.170000	1,123,616.79	333,988.70	0.18
05508R106	B+G FOODS INC COMMON STOCK USD.01							
		47,934.000	Local 25.613864	1,227,774.96	16.060000	769,820.04	-457,954.92	0.13
			Base 25.613864	1,227,774.96	16.060000	769,820.04	-457,954.92	0.13
056525108	BADGER METER INC COMMON STOCK USD1.0							
		21,782.000	Local 24.009559	522,976.22	59.060000	1,286,444.92	763,468.70	0.21
			Base 24.009559	522,976.22	59.060000	1,286,444.92	763,468.70	0.21
057665200	BALCHEM CORP COMMON STOCK USD.0667							
		24,045.000	Local 48.799019	1,173,372.40	108.020000	2,597,340.90	1,423,968.50	0.43
			Base 48.799019	1,173,372.40	108.020000	2,597,340.90	1,423,968.50	0.43
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
		33,556.000	Local 17.508862	587,527.36	15.960000	535,553.76	-51,973.60	0.09
			Base 17.508862	587,527.36	15.960000	535,553.76	-51,973.60	0.09
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
		27,908.000	Local 43.526768	1,214,745.05	51.550000	1,438,657.40	223,912.35	0.24
			Base 43.526768	1,214,745.05	51.550000	1,438,657.40	223,912.35	0.24
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01							
		28,883.000	Local 10.441995	301,596.14	3.440000	99,357.52	-202,238.62	0.02
			Base 10.441995	301,596.14	3.440000	99,357.52	-202,238.62	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		35,647.000	Local 30.160127	1,075,118.06	63.170000	2,251,820.99	1,176,702.93	0.37
			Base 30.160127	1,075,118.06	63.170000	2,251,820.99	1,176,702.93	0.37

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
077347300	BEL FUSE INC CL B COMMON STOCK USD.1							
		7,580.000	Local 20.663125	156,626.49	17.320000	131,285.60	-25,340.89	0.02
			Base 20.663125	156,626.49	17.320000	131,285.60	-25,340.89	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
		28,135.000	Local 18.404872	517,821.06	30.780000	865,995.30	348,174.24	0.14
			Base 18.404872	517,821.06	30.780000	865,995.30	348,174.24	0.14
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01							
		32,125.000	Local 38.869026	1,248,667.46	28.150000	904,318.75	-344,348.71	0.15
			Base 38.869026	1,248,667.46	28.150000	904,318.75	-344,348.71	0.15
089302103	BIG LOTS INC COMMON STOCK USD.01							
		29,166.000	Local 33.931978	989,660.07	27.060000	789,231.96	-200,428.11	0.13
			Base 33.931978	989,660.07	27.060000	789,231.96	-200,428.11	0.13
090672106	BIOTELEMETRY INC COMMON STOCK USD.001							
		25,414.000	Local 24.390009	619,847.70	48.920000	1,243,252.88	623,405.18	0.20
			Base 24.390009	619,847.70	48.920000	1,243,252.88	623,405.18	0.20
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
		14,325.000	Local 46.184671	661,595.41	39.780000	569,848.50	-91,746.91	0.09
			Base 46.184671	661,595.41	39.780000	569,848.50	-91,746.91	0.09
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01							
		64,995.000	Local 19.316390	1,255,468.77	20.770000	1,349,946.15	94,477.38	0.22
			Base 19.316390	1,255,468.77	20.770000	1,349,946.15	94,477.38	0.22
095229100	BLUCORA INC COMMON STOCK USD.0001							
		36,586.000	Local 14.059389	514,376.81	22.550000	825,014.30	310,637.49	0.14
			Base 14.059389	514,376.81	22.550000	825,014.30	310,637.49	0.14
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
		29,167.000	Local 30.544032	890,877.77	36.200000	1,055,845.40	164,967.63	0.17
			Base 30.544032	890,877.77	36.200000	1,055,845.40	164,967.63	0.17
097793400	BONANZA CREEK ENERGY INC COMMON STOCK							
		13,883.000	Local 35.615083	494,444.20	18.190000	252,531.77	-241,912.43	0.04
			Base 35.615083	494,444.20	18.190000	252,531.77	-241,912.43	0.04

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
099406100	BOOT BARN HOLDINGS INC COMMON STOCK								
	21,378.000	Local	29.971166	640,723.59	41.970000	897,234.66	256,511.07	0.15	
		Base	29.971166	640,723.59	41.970000	897,234.66	256,511.07	0.15	
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
	62,278.000	Local	8.871174	552,478.97	11.400000	709,969.20	157,490.23	0.12	
		Base	8.871174	552,478.97	11.400000	709,969.20	157,490.23	0.12	
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
	28,491.000	Local	28.970830	825,407.93	53.600000	1,527,117.60	701,709.67	0.25	
		Base	28.970830	825,407.93	53.600000	1,527,117.60	701,709.67	0.25	
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
	37,202.000	Local	32.606375	1,213,022.35	55.370000	2,059,874.74	846,852.39	0.34	
		Base	32.606375	1,213,022.35	55.370000	2,059,874.74	846,852.39	0.34	
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
	31,819.000	Local	17.714908	563,670.65	3.670000	116,775.73	-446,894.92	0.02	
		Base	17.714908	563,670.65	3.670000	116,775.73	-446,894.92	0.02	
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
	59,667.000	Local	10.480302	625,328.18	15.200000	906,938.40	281,610.22	0.15	
		Base	10.480302	625,328.18	15.200000	906,938.40	281,610.22	0.15	
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
	54,045.000	Local	13.739535	742,553.19	38.080000	2,058,033.60	1,315,480.41	0.34	
		Base	13.739535	742,553.19	38.080000	2,058,033.60	1,315,480.41	0.34	
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
	21,350.000	Local	40.281588	860,011.90	24.410000	521,153.50	-338,858.40	0.09	
		Base	40.281588	860,011.90	24.410000	521,153.50	-338,858.40	0.09	
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
	129,712.000	Local	8.908308	1,155,514.39	0.840000	108,958.08	-1,046,556.31	0.02	
		Base	8.908308	1,155,514.39	0.840000	108,958.08	-1,046,556.31	0.02	
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
	24,643.000	Local	23.303388	574,265.40	49.820000	1,227,714.26	653,448.86	0.20	
		Base	23.303388	574,265.40	49.820000	1,227,714.26	653,448.86	0.20	

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
126501105	CTS CORP COMMON STOCK							
		24,403.000	Local 13.438469	327,938.97	29.310000	715,251.93	387,312.96	0.12
			Base 13.438469	327,938.97	29.310000	715,251.93	387,312.96	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK							
		99,497.000	Local 15.426243	1,534,864.86	20.770000	2,066,552.69	531,687.83	0.34
			Base 15.426243	1,534,864.86	20.770000	2,066,552.69	531,687.83	0.34
12739A100	CADENCE BANCORP COMMON STOCK							
		95,752.000	Local 17.728259	1,697,516.28	15.630000	1,496,603.76	-200,912.52	0.25
			Base 17.728259	1,697,516.28	15.630000	1,496,603.76	-200,912.52	0.25
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		22,640.000	Local 24.966464	565,240.74	35.690000	808,021.60	242,780.86	0.13
			Base 24.966464	565,240.74	35.690000	808,021.60	242,780.86	0.13
128126109	CALAMP CORP COMMON STOCK USD.01							
		25,506.000	Local 14.925347	380,685.89	9.620000	245,367.72	-135,318.17	0.04
			Base 14.925347	380,685.89	9.620000	245,367.72	-135,318.17	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001							
		12,232.000	Local 38.293661	468,408.06	76.610000	937,093.52	468,685.46	0.15
			Base 38.293661	468,408.06	76.610000	937,093.52	468,685.46	0.15
129500104	CALERES INC COMMON STOCK USD.01							
		30,451.000	Local 16.063468	489,148.66	17.550000	534,415.05	45,266.39	0.09
			Base 16.063468	489,148.66	17.550000	534,415.05	45,266.39	0.09
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
		35,997.000	Local 28.423768	1,023,170.39	52.560000	1,892,002.32	868,831.93	0.31
			Base 28.423768	1,023,170.39	52.560000	1,892,002.32	868,831.93	0.31
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01							
		70,348.000	Local 9.105650	640,564.30	21.420000	1,506,854.16	866,289.86	0.25
			Base 9.105650	640,564.30	21.420000	1,506,854.16	866,289.86	0.25
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01							
		291,886.000	Local 9.047249	2,640,765.25	3.000000	875,658.00	-1,765,107.25	0.14
			Base 9.047249	2,640,765.25	3.000000	875,658.00	-1,765,107.25	0.14

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01							
		70,721.000	Local 11.460948	810,529.72	8.220000	581,326.62	-229,203.10	0.10
			Base 11.460948	810,529.72	8.220000	581,326.62	-229,203.10	0.10
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK							
		26,334.000	Local 40.814954	1,074,821.01	45.390000	1,195,300.26	120,479.25	0.20
			Base 40.814954	1,074,821.01	45.390000	1,195,300.26	120,479.25	0.20
141633107	CARE.COM INC COMMON STOCK USD.001							
		21,064.000	Local 22.152768	466,625.90	14.970000	315,328.08	-151,297.82	0.05
			Base 22.152768	466,625.90	14.970000	315,328.08	-151,297.82	0.05
14174T107	CARETRUST REIT INC REIT USD.01							
		78,750.000	Local 15.105394	1,189,549.74	22.180000	1,746,675.00	557,125.26	0.29
			Base 15.105394	1,189,549.74	22.180000	1,746,675.00	557,125.26	0.29
149205106	CATO CORP CLASS A COMMON STOCK USD.033							
		16,243.000	Local 27.100670	440,196.19	16.040000	260,537.72	-179,658.47	0.04
			Base 27.100670	440,196.19	16.040000	260,537.72	-179,658.47	0.04
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
		6,398.000	Local 108.502365	694,198.13	224.020000	1,433,279.96	739,081.83	0.23
			Base 108.502365	694,198.13	224.020000	1,433,279.96	739,081.83	0.23
150602209	CEDAR REALTY TRUST INC REIT USD.06							
		64,471.000	Local 5.121055	330,159.52	2.600000	167,624.60	-162,534.92	0.03
			Base 5.121055	330,159.52	2.600000	167,624.60	-162,534.92	0.03
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
		7,336.000	Local 17.526133	128,571.71	32.210000	236,292.56	107,720.85	0.04
			Base 17.526133	128,571.71	32.210000	236,292.56	107,720.85	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
		30,046.000	Local 14.823964	445,400.82	29.960000	900,178.16	454,777.34	0.15
			Base 14.823964	445,400.82	29.960000	900,178.16	454,777.34	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
		21,220.000	Local 22.290395	473,002.19	27.730000	588,430.60	115,428.41	0.10
			Base 22.290395	473,002.19	27.730000	588,430.60	115,428.41	0.10

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
		37,213.000	Local 12.884236	479,461.08	5.290000	196,856.77	-282,604.31	0.03
			Base 12.884236	479,461.08	5.290000	196,856.77	-282,604.31	0.03
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
		20,159.000	Local 26.641141	537,058.76	29.670000	598,117.53	61,058.77	0.10
			Base 26.641141	537,058.76	29.670000	598,117.53	61,058.77	0.10
157210105	CEVA INC COMMON STOCK USD.001							
		16,446.000	Local 26.333025	433,072.93	27.350000	449,798.10	16,725.17	0.07
			Base 26.333025	433,072.93	27.350000	449,798.10	16,725.17	0.07
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		26,765.000	Local 41.434167	1,108,985.49	63.980000	1,712,424.70	603,439.21	0.28
			Base 41.434167	1,108,985.49	63.980000	1,712,424.70	603,439.21	0.28
16208T102	CHATHAM LODGING TRUST REIT USD.01							
		35,078.000	Local 20.412318	716,023.28	16.350000	573,525.30	-142,497.98	0.09
			Base 20.412318	716,023.28	16.350000	573,525.30	-142,497.98	0.09
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
		19,047.000	Local 34.511737	657,345.06	36.400000	693,310.80	35,965.74	0.11
			Base 34.511737	657,345.06	36.400000	693,310.80	35,965.74	0.11
168615102	CHICO S FAS INC COMMON STOCK USD.01							
		88,889.000	Local 8.247650	733,125.40	3.890000	345,778.21	-387,347.19	0.06
			Base 8.247650	733,125.40	3.890000	345,778.21	-387,347.19	0.06
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1							
		11,640.000	Local 53.839537	626,692.21	59.670000	694,558.80	67,866.59	0.11
			Base 53.839537	626,692.21	59.670000	694,558.80	67,866.59	0.11
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01							
		12,420.000	Local 29.737665	369,341.80	24.550000	304,911.00	-64,430.80	0.05
			Base 29.737665	369,341.80	24.550000	304,911.00	-64,430.80	0.05
171871502	CINCINNATI BELL INC COMMON STOCK USD.01							
		37,720.000	Local 16.253606	613,086.00	13.710000	517,141.20	-95,944.80	0.08
			Base 16.253606	613,086.00	13.710000	517,141.20	-95,944.80	0.08

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01							
		14,877.000	Local 41.955167	624,167.02	41.530000	617,841.81	-6,325.21	0.10
			Base 41.955167	624,167.02	41.530000	617,841.81	-6,325.21	0.10
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
		12,202.000	Local 42.398891	517,351.27	75.680000	923,447.36	406,096.09	0.15
			Base 42.398891	517,351.27	75.680000	923,447.36	406,096.09	0.15
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001							
		12,346.000	Local 38.991426	481,388.15	28.200000	348,157.20	-133,230.95	0.06
			Base 38.991426	481,388.15	28.200000	348,157.20	-133,230.95	0.06
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125							
		201,896.000	Local 7.162016	1,445,982.44	7.020000	1,417,309.92	-28,672.52	0.23
			Base 7.162016	1,445,982.44	7.020000	1,417,309.92	-28,672.52	0.23
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0							
		3,473.000	Local 216.369594	751,451.60	270.810000	940,523.13	189,071.53	0.15
			Base 216.369594	751,451.60	270.810000	940,523.13	189,071.53	0.15
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
		31,157.000	Local 39.074925	1,217,457.43	70.930000	2,209,966.01	992,508.58	0.36
			Base 39.074925	1,217,457.43	70.930000	2,209,966.01	992,508.58	0.36
192576106	COHU INC COMMON STOCK USD1.0							
		30,848.000	Local 15.690689	484,026.37	22.370000	690,069.76	206,043.39	0.11
			Base 15.690689	484,026.37	22.370000	690,069.76	206,043.39	0.11
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK							
		53,964.000	Local 27.967395	1,509,232.53	38.700000	2,088,406.80	579,174.27	0.34
			Base 27.967395	1,509,232.53	38.700000	2,088,406.80	579,174.27	0.34
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
		27,433.000	Local 16.457112	451,467.96	46.400000	1,272,891.20	821,423.24	0.21
			Base 16.457112	451,467.96	46.400000	1,272,891.20	821,423.24	0.21
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0							
		38,671.000	Local 34.947947	1,351,472.05	66.270000	2,562,727.17	1,211,255.12	0.42
			Base 34.947947	1,351,472.05	66.270000	2,562,727.17	1,211,255.12	0.42

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
	88,280.000	Local		10.468739	924,180.27	4.290000	378,721.20	-545,459.07	0.06
		Base		10.468739	924,180.27	4.290000	378,721.20	-545,459.07	0.06
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
	14,176.000	Local		28.901445	409,706.89	47.170000	668,681.92	258,975.03	0.11
		Base		28.901445	409,706.89	47.170000	668,681.92	258,975.03	0.11
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
	9,351.000	Local		54.100845	505,897.00	26.000000	243,126.00	-262,771.00	0.04
		Base		54.100845	505,897.00	26.000000	243,126.00	-262,771.00	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
	18,242.000	Local		24.275848	442,840.02	28.910000	527,376.22	84,536.20	0.09
		Base		24.275848	442,840.02	28.910000	527,376.22	84,536.20	0.09
207410101	CONMED CORP COMMON STOCK USD.01								
	21,196.000	Local		41.533402	880,341.99	101.680000	2,155,209.28	1,274,867.29	0.35
		Base		41.533402	880,341.99	101.680000	2,155,209.28	1,274,867.29	0.35
208242107	CONN S INC COMMON STOCK USD.01								
	14,275.000	Local		20.119808	287,210.26	8.760000	125,049.00	-162,161.26	0.02
		Base		20.119808	287,210.26	8.760000	125,049.00	-162,161.26	0.02
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
	19,382.000	Local		23.896832	463,168.39	8.130000	157,575.66	-305,592.73	0.03
		Base		23.896832	463,168.39	8.130000	157,575.66	-305,592.73	0.03
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
	53,985.000	Local		20.664213	1,115,557.54	4.830000	260,747.55	-854,809.99	0.04
		Base		20.664213	1,115,557.54	4.830000	260,747.55	-854,809.99	0.04
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
	12,601.000	Local		93.681551	1,180,481.22	26.520000	334,178.52	-846,302.70	0.05
		Base		93.681551	1,180,481.22	26.520000	334,178.52	-846,302.70	0.05
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
	37,555.000	Local		26.480558	994,477.35	26.490000	994,831.95	354.60	0.16
		Base		26.480558	994,477.35	26.490000	994,831.95	354.60	0.16

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
	76,915.000	Local	20.033979	1,540,913.53	12.670000	974,513.05	-566,400.48	0.16	
		Base	20.033979	1,540,913.53	12.670000	974,513.05	-566,400.48	0.16	
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
	34,076.000	Local	33.160232	1,129,968.06	23.440000	798,741.44	-331,226.62	0.13	
		Base	33.160232	1,129,968.06	23.440000	798,741.44	-331,226.62	0.13	
221006109	CORVEL CORP COMMON STOCK USD.0001								
	6,696.000	Local	32.731183	219,168.00	91.570000	613,152.72	393,984.72	0.10	
		Base	32.731183	219,168.00	91.570000	613,152.72	393,984.72	0.10	
22304C100	COVETRUS INC COMMON STOCK								
	72,919.000	Local	11.742550	856,254.99	12.300000	896,903.70	40,648.71	0.15	
		Base	11.742550	856,254.99	12.300000	896,903.70	40,648.71	0.15	
227046109	CROCS INC COMMON STOCK USD.001								
	51,308.000	Local	22.298122	1,144,072.05	37.910000	1,945,086.28	801,014.23	0.32	
		Base	22.298122	1,144,072.05	37.910000	1,945,086.28	801,014.23	0.32	
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
	27,593.000	Local	9.009341	248,594.74	9.900000	273,170.70	24,575.96	0.04	
		Base	9.009341	248,594.74	9.900000	273,170.70	24,575.96	0.04	
228903100	CRYOLIFE INC COMMON STOCK USD.01								
	28,063.000	Local	12.321813	345,787.03	29.740000	834,593.62	488,806.59	0.14	
		Base	12.321813	345,787.03	29.740000	834,593.62	488,806.59	0.14	
229669106	CUBIC CORP COMMON STOCK								
	23,382.000	Local	52.072941	1,217,569.51	65.290000	1,526,610.78	309,041.27	0.25	
		Base	52.072941	1,217,569.51	65.290000	1,526,610.78	309,041.27	0.25	
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
	21,549.000	Local	25.927174	558,704.67	21.380000	460,717.62	-97,987.05	0.08	
		Base	25.927174	558,704.67	21.380000	460,717.62	-97,987.05	0.08	
232109108	CUTERA INC COMMON STOCK USD.001								
	10,658.000	Local	43.682637	465,569.55	28.180000	300,342.44	-165,227.11	0.05	
		Base	43.682637	465,569.55	28.180000	300,342.44	-165,227.11	0.05	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
	44,202.000	Local	15.122759	668,456.18	12.300000	543,684.60	-124,771.58	0.09	
		Base	15.122759	668,456.18	12.300000	543,684.60	-124,771.58	0.09	
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
	10,951.000	Local	66.449354	727,686.88	41.830000	458,080.33	-269,606.55	0.08	
		Base	66.449354	727,686.88	41.830000	458,080.33	-269,606.55	0.08	
23332B106	DSP GROUP INC COMMON STOCK USD.001								
	17,185.000	Local	9.239734	158,784.83	14.460000	248,495.10	89,710.27	0.04	
		Base	9.239734	158,784.83	14.460000	248,495.10	89,710.27	0.04	
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
	11,991.000	Local	57.062153	684,232.28	34.670000	415,727.97	-268,504.31	0.07	
		Base	57.062153	684,232.28	34.670000	415,727.97	-268,504.31	0.07	
234264109	DAKTRONICS INC COMMON STOCK								
	28,058.000	Local	10.041183	281,735.51	5.900000	165,542.20	-116,193.31	0.03	
		Base	10.041183	281,735.51	5.900000	165,542.20	-116,193.31	0.03	
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
	122,421.000	Local	17.416519	2,132,147.63	27.130000	3,321,281.73	1,189,134.10	0.54	
		Base	17.416519	2,132,147.63	27.130000	3,321,281.73	1,189,134.10	0.54	
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
	23,052.000	Local	42.396655	977,327.69	44.160000	1,017,976.32	40,648.63	0.17	
		Base	42.396655	977,327.69	44.160000	1,017,976.32	40,648.63	0.17	
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
	364,774.000	Local	2.195185	800,746.27	0.985000	359,302.39	-441,443.88	0.06	
		Base	2.195185	800,746.27	0.985000	359,302.39	-441,443.88	0.06	
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
	41,272.000	Local	20.642554	851,959.47	14.240000	587,713.28	-264,246.19	0.10	
		Base	20.642554	851,959.47	14.240000	587,713.28	-264,246.19	0.10	
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
	48,283.000	Local	10.411043	502,676.37	4.630000	223,550.29	-279,126.08	0.04	
		Base	10.411043	502,676.37	4.630000	223,550.29	-279,126.08	0.04	

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
		149,653.000	Local 10.524486	1,575,020.93	9.670000	1,447,144.51	-127,876.42	0.24
			Base 10.524486	1,575,020.93	9.670000	1,447,144.51	-127,876.42	0.24
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25							
		57,461.000	Local 12.297030	706,599.63	11.510000	661,376.11	-45,223.52	0.11
			Base 12.297030	706,599.63	11.510000	661,376.11	-45,223.52	0.11
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
		21,172.000	Local 11.507214	243,630.73	15.795000	334,411.74	90,781.01	0.05
			Base 11.507214	243,630.73	15.795000	334,411.74	90,781.01	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01							
		23,052.000	Local 14.861382	342,584.58	19.410000	447,439.32	104,854.74	0.07
			Base 14.861382	342,584.58	19.410000	447,439.32	104,854.74	0.07
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01							
		12,554.000	Local 62.984133	790,702.81	85.250000	1,070,228.50	279,525.69	0.18
			Base 62.984133	790,702.81	85.250000	1,070,228.50	279,525.69	0.18
254543101	DIODES INC COMMON STOCK USD.667							
		30,906.000	Local 26.932639	832,380.15	51.640000	1,595,985.84	763,605.69	0.26
			Base 26.932639	832,380.15	51.640000	1,595,985.84	763,605.69	0.26
25456K101	DIPLomat PHARMACY INC COMMON STOCK							
		43,271.000	Local 24.342633	1,053,330.07	3.980000	172,218.58	-881,111.49	0.03
			Base 24.342633	1,053,330.07	3.980000	172,218.58	-881,111.49	0.03
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25							
		53,170.000	Local 23.282785	1,237,945.70	2.400000	127,608.00	-1,110,337.70	0.02
			Base 23.282785	1,237,945.70	2.400000	127,608.00	-1,110,337.70	0.02
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
		23,333.000	Local 24.269037	566,269.44	9.060000	211,396.98	-354,872.46	0.03
			Base 24.269037	566,269.44	9.060000	211,396.98	-354,872.46	0.03
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
		21,843.000	Local 43.028940	939,881.13	69.800000	1,524,641.40	584,760.27	0.25
			Base 43.028940	939,881.13	69.800000	1,524,641.40	584,760.27	0.25

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
262037104	DRIL QUIP INC COMMON STOCK USD.01							
		27,046.000	Local 38.368324	1,037,709.70	40.900000	1,106,181.40	68,471.70	0.18
			Base 38.368324	1,037,709.70	40.900000	1,106,181.40	68,471.70	0.18
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01							
		14,623.000	Local 13.342604	195,108.90	13.780000	201,504.94	6,396.04	0.03
			Base 13.342604	195,108.90	13.780000	201,504.94	6,396.04	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01							
		14,800.000	Local 19.122920	283,019.21	9.940000	147,112.00	-135,907.21	0.02
			Base 19.122920	283,019.21	9.940000	147,112.00	-135,907.21	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
		25,111.000	Local 55.942960	1,404,783.67	43.700000	1,097,350.70	-307,432.97	0.18
			Base 55.942960	1,404,783.67	43.700000	1,097,350.70	-307,432.97	0.18
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001							
		7,562.000	Local 58.103278	439,376.99	53.820000	406,986.84	-32,390.15	0.07
			Base 58.103278	439,376.99	53.820000	406,986.84	-32,390.15	0.07
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
		55,459.000	Local 20.976016	1,163,308.89	24.210000	1,342,662.39	179,353.50	0.22
			Base 20.976016	1,163,308.89	24.210000	1,342,662.39	179,353.50	0.22
278715206	EBIX INC COMMON STOCK USD.1							
		16,642.000	Local 23.477122	390,706.26	34.430000	572,984.06	182,277.80	0.09
			Base 23.477122	390,706.26	34.430000	572,984.06	182,277.80	0.09
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001							
		20,409.000	Local 25.024641	510,727.89	19.380000	395,526.42	-115,201.47	0.06
			Base 25.024641	510,727.89	19.380000	395,526.42	-115,201.47	0.06
28238P109	EHEALTH INC COMMON STOCK USD.001							
		15,202.000	Local 29.904159	454,603.03	105.160000	1,598,642.32	1,144,039.29	0.26
			Base 29.904159	454,603.03	105.160000	1,598,642.32	1,144,039.29	0.26
282914100	8X8 INC COMMON STOCK USD.001							
		74,961.000	Local 11.555344	866,200.11	18.620000	1,395,773.82	529,573.71	0.23
			Base 11.555344	866,200.11	18.620000	1,395,773.82	529,573.71	0.23

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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							
		30,455.000	Local 36.397651	1,108,490.45	68.090000	2,073,680.95	965,190.50	0.34
			Base 36.397651	1,108,490.45	68.090000	2,073,680.95	965,190.50	0.34
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001							
		32,796.000	Local 32.110580	1,053,098.59	55.090000	1,806,731.64	753,633.05	0.30
			Base 32.110580	1,053,098.59	55.090000	1,806,731.64	753,633.05	0.30
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
		23,794.000	Local 20.998316	499,633.92	42.650000	1,014,814.10	515,180.18	0.17
			Base 20.998316	499,633.92	42.650000	1,014,814.10	515,180.18	0.17
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01							
		11,944.000	Local 49.853343	595,448.33	51.540000	615,593.76	20,145.43	0.10
			Base 49.853343	595,448.33	51.540000	615,593.76	20,145.43	0.10
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
		20,664.000	Local 30.374265	627,653.81	33.950000	701,542.80	73,888.99	0.11
			Base 30.374265	627,653.81	33.950000	701,542.80	73,888.99	0.11
292562105	ENCORE WIRE CORP COMMON STOCK USD.01							
		15,670.000	Local 31.256601	489,790.94	54.310000	851,037.70	361,246.76	0.14
			Base 31.256601	489,790.94	54.310000	851,037.70	361,246.76	0.14
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
		40,293.000	Local 25.744450	1,037,321.12	23.110000	931,171.23	-106,149.89	0.15
			Base 25.744450	1,037,321.12	23.110000	931,171.23	-106,149.89	0.15
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01							
		15,537.000	Local 49.219073	764,716.73	58.440000	907,982.28	143,265.55	0.15
			Base 49.219073	764,716.73	58.440000	907,982.28	143,265.55	0.15
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
		25,244.000	Local 23.681438	597,814.22	25.060000	632,614.64	34,800.42	0.10
			Base 23.681438	597,814.22	25.060000	632,614.64	34,800.42	0.10
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
		37,507.000	Local 14.813302	555,602.53	45.200000	1,695,316.40	1,139,713.87	0.28
			Base 14.813302	555,602.53	45.200000	1,695,316.40	1,139,713.87	0.28

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
294268107	EPLUS INC COMMON STOCK USD.01							
		10,096.000	Local 45.555803	459,931.39	79.720000	804,853.12	344,921.73	0.13
			Base 45.555803	459,931.39	79.720000	804,853.12	344,921.73	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
		19,426.000	Local 39.290103	763,249.55	95.960000	1,864,118.96	1,100,869.41	0.31
			Base 39.290103	763,249.55	95.960000	1,864,118.96	1,100,869.41	0.31
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
		65,733.000	Local 24.342240	1,600,088.47	27.610000	1,814,888.13	214,799.66	0.30
			Base 24.342240	1,600,088.47	27.610000	1,814,888.13	214,799.66	0.30
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
		18,296.000	Local 21.981615	402,175.62	16.150000	295,480.40	-106,695.22	0.05
			Base 21.981615	402,175.62	16.150000	295,480.40	-106,695.22	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01							
		44,652.000	Local 20.858148	931,358.03	33.570000	1,498,967.64	567,609.61	0.25
			Base 20.858148	931,358.03	33.570000	1,498,967.64	567,609.61	0.25
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
		25,490.000	Local 32.687106	833,194.32	73.110000	1,863,573.90	1,030,379.58	0.31
			Base 32.687106	833,194.32	73.110000	1,863,573.90	1,030,379.58	0.31
30214U102	EXPONENT INC COMMON STOCK USD.001							
		38,744.000	Local 18.459830	715,207.65	72.770000	2,819,400.88	2,104,193.23	0.46
			Base 18.459830	715,207.65	72.770000	2,819,400.88	2,104,193.23	0.46
30219E103	EXPRESS INC COMMON STOCK							
		50,388.000	Local 16.614705	837,181.78	4.010000	202,055.88	-635,125.90	0.03
			Base 16.614705	837,181.78	4.010000	202,055.88	-635,125.90	0.03
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
		90,875.000	Local 14.064496	1,278,111.10	5.900000	536,162.50	-741,948.60	0.09
			Base 14.064496	1,278,111.10	5.900000	536,162.50	-741,948.60	0.09
30227H106	EXTERRAN CORP COMMON STOCK USD.01							
		21,069.000	Local 14.986420	315,748.89	5.400000	113,772.60	-201,976.29	0.02
			Base 14.986420	315,748.89	5.400000	113,772.60	-201,976.29	0.02

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
302301106	EZCORP INC CL A COMMON STOCK USD.01								
	39,325.000	Local		21.082135	829,054.95	6.220000	244,601.50	-584,453.45	0.04
		Base		21.082135	829,054.95	6.220000	244,601.50	-584,453.45	0.04
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
	13,020.000	Local		43.323446	564,071.27	51.660000	672,613.20	108,541.93	0.11
		Base		43.323446	564,071.27	51.660000	672,613.20	108,541.93	0.11
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
	45,232.000	Local		9.750883	441,051.96	32.160000	1,454,661.12	1,013,609.16	0.24
		Base		9.750883	441,051.96	32.160000	1,454,661.12	1,013,609.16	0.24
315405100	FERRO CORP COMMON STOCK USD1.0								
	61,274.000	Local		18.748852	1,148,817.13	13.680000	838,228.32	-310,588.81	0.14
		Base		18.748852	1,148,817.13	13.680000	838,228.32	-310,588.81	0.14
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
	16,035.000	Local		23.023032	369,174.32	9.930000	159,227.55	-209,946.77	0.03
		Base		23.023032	369,174.32	9.930000	159,227.55	-209,946.77	0.03
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
	162,645.000	Local		6.300204	1,024,696.60	9.270000	1,507,719.15	483,022.55	0.25
		Base		6.300204	1,024,696.60	9.270000	1,507,719.15	483,022.55	0.25
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
	73,546.000	Local		7.632705	561,354.93	13.520000	994,341.92	432,986.99	0.16
		Base		7.632705	561,354.93	13.520000	994,341.92	432,986.99	0.16
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
	74,351.000	Local		21.509637	1,599,263.00	24.040000	1,787,398.04	188,135.04	0.29
		Base		21.509637	1,599,263.00	24.040000	1,787,398.04	188,135.04	0.29
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
	82,207.000	Local		15.639281	1,285,658.35	19.940000	1,639,207.58	353,549.23	0.27
		Base		15.639281	1,285,658.35	19.940000	1,639,207.58	353,549.23	0.27
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
	25,769.000	Local		32.278093	831,774.17	35.240000	908,099.56	76,325.39	0.15
		Base		32.278093	831,774.17	35.240000	908,099.56	76,325.39	0.15

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
346375108	FORMFACTOR INC COMMON STOCK USD.001								
	56,651.000	Local	14.632720	828,958.22	25.310000	1,433,836.81	604,878.59	0.23	
		Base	14.632720	828,958.22	25.310000	1,433,836.81	604,878.59	0.23	
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
	7,935.000	Local	35.540716	282,015.58	41.370000	328,270.95	46,255.37	0.05	
		Base	35.540716	282,015.58	41.370000	328,270.95	46,255.37	0.05	
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
	21,066.000	Local	38.312364	807,088.27	65.450000	1,378,769.70	571,681.43	0.23	
		Base	38.312364	807,088.27	65.450000	1,378,769.70	571,681.43	0.23	
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
	34,784.000	Local	16.700961	580,926.24	6.730000	234,096.32	-346,829.92	0.04	
		Base	16.700961	580,926.24	6.730000	234,096.32	-346,829.92	0.04	
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
	13,182.000	Local	19.302419	254,444.49	17.830000	235,035.06	-19,409.43	0.04	
		Base	19.302419	254,444.49	17.830000	235,035.06	-19,409.43	0.04	
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
	66,086.000	Local	20.340503	1,344,222.46	30.290000	2,001,744.94	657,522.48	0.33	
		Base	20.340503	1,344,222.46	30.290000	2,001,744.94	657,522.48	0.33	
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
	28,835.000	Local	29.447451	849,117.25	65.820000	1,897,919.70	1,048,802.45	0.31	
		Base	29.447451	849,117.25	65.820000	1,897,919.70	1,048,802.45	0.31	
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
	28,790.000	Local	28.759784	827,994.18	57.690000	1,660,895.10	832,900.92	0.27	
		Base	28.759784	827,994.18	57.690000	1,660,895.10	832,900.92	0.27	
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK								
	10,016.000	Local	36.763838	368,226.60	36.870000	369,289.92	1,063.32	0.06	
		Base	36.763838	368,226.60	36.870000	369,289.92	1,063.32	0.06	
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
	80,056.000	Local	12.232204	979,261.34	7.600000	608,425.60	-370,835.74	0.10	
		Base	12.232204	979,261.34	7.600000	608,425.60	-370,835.74	0.10	

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
	38,111.000	Local	30.171626	1,149,870.83	46.210000	1,761,109.31	611,238.48	0.29	
		Base	30.171626	1,149,870.83	46.210000	1,761,109.31	611,238.48	0.29	
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
	19,243.000	Local	15.011501	288,866.31	10.960000	210,903.28	-77,963.03	0.03	
		Base	15.011501	288,866.31	10.960000	210,903.28	-77,963.03	0.03	
36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01								
	40,225.000	Local	19.399861	780,359.39	22.220000	893,799.50	113,440.11	0.15	
		Base	19.399861	780,359.39	22.220000	893,799.50	113,440.11	0.15	
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
	32,176.000	Local	37.420491	1,204,041.73	27.210000	875,508.96	-328,532.77	0.14	
		Base	37.420491	1,204,041.73	27.210000	875,508.96	-328,532.77	0.14	
36251C103	GMS INC COMMON STOCK USD.01								
	31,545.000	Local	21.201886	668,813.48	26.720000	842,882.40	174,068.92	0.14	
		Base	21.201886	668,813.48	26.720000	842,882.40	174,068.92	0.14	
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
	49,279.000	Local	5.239505	258,197.56	3.840000	189,231.36	-68,966.20	0.03	
		Base	5.239505	258,197.56	3.840000	189,231.36	-68,966.20	0.03	
36472T109	GANNETT CO INC COMMON STOCK USD.01								
	91,996.000	Local	10.576606	973,005.44	6.110000	562,095.56	-410,909.88	0.09	
		Base	10.576606	973,005.44	6.110000	562,095.56	-410,909.88	0.09	
366505105	GARRETT MOTION INC COMMON STOCK USD.001								
	55,935.000	Local	14.440262	807,716.07	8.420000	470,972.70	-336,743.37	0.08	
		Base	14.440262	807,716.07	8.420000	470,972.70	-336,743.37	0.08	
371532102	GENESCO INC COMMON STOCK USD1.0								
	10,659.000	Local	53.841682	573,898.49	39.320000	419,111.88	-154,786.61	0.07	
		Base	53.841682	573,898.49	39.320000	419,111.88	-154,786.61	0.07	
37253A103	GENTHERM INC COMMON STOCK								
	24,486.000	Local	50.172411	1,228,521.66	46.110000	1,129,049.46	-99,472.20	0.18	
		Base	50.172411	1,228,521.66	46.110000	1,129,049.46	-99,472.20	0.18	

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01							
		10,203.000	Local 42.067804	429,217.80	13.410000	136,822.23	-292,395.57	0.02
			Base 42.067804	429,217.80	13.410000	136,822.23	-292,395.57	0.02
374297109	GETTY REALTY CORP REIT USD.01							
		25,810.000	Local 21.921020	565,781.52	31.520000	813,531.20	247,749.68	0.13
			Base 21.921020	565,781.52	31.520000	813,531.20	247,749.68	0.13
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
		24,124.000	Local 17.503280	422,249.13	54.520000	1,315,240.48	892,991.35	0.22
			Base 17.503280	422,249.13	54.520000	1,315,240.48	892,991.35	0.22
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
		64,089.000	Local 21.021408	1,347,240.99	42.370000	2,715,450.93	1,368,209.94	0.44
			Base 21.021408	1,347,240.99	42.370000	2,715,450.93	1,368,209.94	0.44
377316104	GLATFELTER COMMON STOCK USD.01							
		33,039.000	Local 19.186977	633,918.52	16.700000	551,751.30	-82,167.22	0.09
			Base 19.186977	633,918.52	16.700000	551,751.30	-82,167.22	0.09
379378201	GLOBAL NET LEASE INC REIT USD.01							
		66,905.000	Local 17.859094	1,194,862.69	20.730000	1,386,940.65	192,077.96	0.23
			Base 17.859094	1,194,862.69	20.730000	1,386,940.65	192,077.96	0.23
379890106	GLU MOBILE INC COMMON STOCK USD.0001							
		86,094.000	Local 5.895945	507,605.50	5.900000	507,954.60	349.10	0.08
			Base 5.895945	507,605.50	5.900000	507,954.60	349.10	0.08
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
		34,966.000	Local 27.650114	966,813.90	27.130000	948,627.58	-18,186.32	0.16
			Base 27.650114	966,813.90	27.130000	948,627.58	-18,186.32	0.16
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01							
		41,027.000	Local 18.719706	768,013.39	18.290000	750,383.83	-17,629.56	0.12
			Base 18.719706	768,013.39	18.290000	750,383.83	-17,629.56	0.12
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01							
		42,113.000	Local 31.385605	1,321,742.00	29.550000	1,244,439.15	-77,302.85	0.20
			Base 31.385605	1,321,742.00	29.550000	1,244,439.15	-77,302.85	0.20

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
	25,265.000	Local		22.225575	561,529.14	12.470000	315,054.55	-246,474.59	0.05
		Base		22.225575	561,529.14	12.470000	315,054.55	-246,474.59	0.05
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
	24,366.000	Local		34.237304	834,226.14	24.090000	586,976.94	-247,249.20	0.10
		Base		34.237304	834,226.14	24.090000	586,976.94	-247,249.20	0.10
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
	11,139.000	Local		42.496055	473,363.56	15.660000	174,436.74	-298,926.82	0.03
		Base		42.496055	473,363.56	15.660000	174,436.74	-298,926.82	0.03
398433102	GRIFFON CORP COMMON STOCK USD.25								
	31,840.000	Local		14.339280	456,562.67	20.790000	661,953.60	205,390.93	0.11
		Base		14.339280	456,562.67	20.790000	661,953.60	205,390.93	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
	13,083.000	Local		56.054711	733,363.79	100.770000	1,318,373.91	585,010.12	0.22
		Base		56.054711	733,363.79	100.770000	1,318,373.91	585,010.12	0.22
401617105	GUESS? INC COMMON STOCK USD.01								
	31,908.000	Local		14.284570	455,792.05	21.290000	679,321.32	223,529.27	0.11
		Base		14.284570	455,792.05	21.290000	679,321.32	223,529.27	0.11
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
	108,517.000	Local		9.145313	992,421.91	1.550000	168,201.35	-824,220.56	0.03
		Base		9.145313	992,421.91	1.550000	168,201.35	-824,220.56	0.03
40416E103	HCI GROUP INC COMMON STOCK								
	4,795.000	Local		42.436000	203,480.62	44.270000	212,274.65	8,794.03	0.03
		Base		42.436000	203,480.62	44.270000	212,274.65	8,794.03	0.03
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
	65,954.000	Local		16.727368	1,103,236.83	27.320000	1,801,863.28	698,626.45	0.30
		Base		16.727368	1,103,236.83	27.320000	1,801,863.28	698,626.45	0.30
41043F208	HANGER INC COMMON STOCK USD.01								
	27,922.000	Local		22.720078	634,390.03	24.430000	682,134.46	47,744.43	0.11
		Base		22.720078	634,390.03	24.430000	682,134.46	47,744.43	0.11

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
		23,296.000	Local 12.681036	295,417.42	16.820000	391,838.72	96,421.30	0.06
			Base 12.681036	295,417.42	16.820000	391,838.72	96,421.30	0.06
413160102	HARMONIC INC COMMON STOCK USD.001							
		67,617.000	Local 6.148985	415,775.89	7.035000	475,685.60	59,909.71	0.08
			Base 6.148985	415,775.89	7.035000	475,685.60	59,909.71	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25							
		58,799.000	Local 16.235931	954,656.51	14.900000	876,105.10	-78,551.41	0.14
			Base 16.235931	954,656.51	14.900000	876,105.10	-78,551.41	0.14
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0							
		13,530.000	Local 15.211112	205,806.34	20.130000	272,358.90	66,552.56	0.04
			Base 15.211112	205,806.34	20.130000	272,358.90	66,552.56	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01							
		34,829.000	Local 27.790918	967,929.87	27.880000	971,032.52	3,102.65	0.16
			Base 27.790918	967,929.87	27.880000	971,032.52	3,102.65	0.16
420261109	HAWKINS INC COMMON STOCK USD.05							
		7,107.000	Local 39.381078	279,881.32	41.780000	296,930.46	17,049.14	0.05
			Base 39.381078	279,881.32	41.780000	296,930.46	17,049.14	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001							
		9,361.000	Local 52.290302	489,489.52	26.810000	250,968.41	-238,521.11	0.04
			Base 52.290302	489,489.52	26.810000	250,968.41	-238,521.11	0.04
42222N103	HEALTHSTREAM INC COMMON STOCK							
		19,135.000	Local 27.211126	520,684.89	25.550000	488,899.25	-31,785.64	0.08
			Base 27.211126	520,684.89	25.550000	488,899.25	-31,785.64	0.08
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
		34,948.000	Local 18.297580	639,463.82	18.690000	653,178.12	13,714.30	0.11
			Base 18.297580	639,463.82	18.690000	653,178.12	13,714.30	0.11
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01							
		14,316.000	Local 22.290519	319,111.07	28.420000	406,860.72	87,749.65	0.07
			Base 22.290519	319,111.07	28.420000	406,860.72	87,749.65	0.07

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
		105,800.000	Local 6.445139	681,895.72	8.340000	882,372.00	200,476.28	0.14
			Base 6.445139	681,895.72	8.340000	882,372.00	200,476.28	0.14
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
		27,393.000	Local 33.515518	918,090.58	25.780000	706,191.54	-211,899.04	0.12
			Base 33.515518	918,090.58	25.780000	706,191.54	-211,899.04	0.12
427825500	HERSHA HOSPITALITY TRUST REIT USD.01							
		26,842.000	Local 19.169061	514,535.94	12.970000	348,140.74	-166,395.20	0.06
			Base 19.169061	514,535.94	12.970000	348,140.74	-166,395.20	0.06
42805E306	HESKA CORP COMMON STOCK USD.001							
		5,280.000	Local 103.564360	546,819.82	100.190000	529,003.20	-17,816.62	0.09
			Base 103.564360	546,819.82	100.190000	529,003.20	-17,816.62	0.09
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01							
		13,189.000	Local 39.583349	522,064.79	24.780000	326,823.42	-195,241.37	0.05
			Base 39.583349	522,064.79	24.780000	326,823.42	-195,241.37	0.05
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001							
		153,267.000	Local 8.564354	1,312,632.87	1.160000	177,789.72	-1,134,843.15	0.03
			Base 8.564354	1,312,632.87	1.160000	177,789.72	-1,134,843.15	0.03
431571108	HILLENBRAND INC COMMON STOCK							
		55,435.000	Local 25.643944	1,421,572.06	29.030000	1,609,278.05	187,705.99	0.26
			Base 25.643944	1,421,572.06	29.030000	1,609,278.05	187,705.99	0.26
43785V102	HOMESTREET INC COMMON STOCK							
		18,259.000	Local 31.201405	569,706.45	32.110000	586,296.49	16,590.04	0.10
			Base 31.201405	569,706.45	32.110000	586,296.49	16,590.04	0.10
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
		94,711.000	Local 10.306295	976,119.50	13.905000	1,316,956.46	340,836.96	0.22
			Base 10.306295	976,119.50	13.905000	1,316,956.46	340,836.96	0.22
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
		30,827.000	Local 21.725553	669,733.62	43.010000	1,325,869.27	656,135.65	0.22
			Base 21.725553	669,733.62	43.010000	1,325,869.27	656,135.65	0.22

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
		24,949.000	Local 36.874930	919,992.62	52.870000	1,319,053.63	399,061.01	0.22
			Base 36.874930	919,992.62	52.870000	1,319,053.63	399,061.01	0.22
45031U101	ISTAR INC REIT USD.001							
		44,178.000	Local 10.930460	482,885.87	14.560000	643,231.68	160,345.81	0.11
			Base 10.930460	482,885.87	14.560000	643,231.68	160,345.81	0.11
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
		67,992.000	Local 10.185522	692,534.02	14.670000	997,442.64	304,908.62	0.16
			Base 10.185522	692,534.02	14.670000	997,442.64	304,908.62	0.16
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
		25,713.000	Local 45.267188	1,163,955.20	72.200000	1,856,478.60	692,523.40	0.30
			Base 45.267188	1,163,955.20	72.200000	1,856,478.60	692,523.40	0.30
456237106	INDUSTRIAL LOGISTICS PROPERT REIT USD.01							
		48,767.000	Local 21.300253	1,038,749.43	22.890000	1,116,276.63	77,527.20	0.18
			Base 21.300253	1,038,749.43	22.890000	1,116,276.63	77,527.20	0.18
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
		26,753.000	Local 22.713249	607,647.56	65.870000	1,762,220.11	1,154,572.55	0.29
			Base 22.713249	607,647.56	65.870000	1,762,220.11	1,154,572.55	0.29
45768S105	INNOSPEC INC COMMON STOCK USD.01							
		18,311.000	Local 51.411054	941,387.81	100.730000	1,844,467.03	903,079.22	0.30
			Base 51.411054	941,387.81	100.730000	1,844,467.03	903,079.22	0.30
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001							
		14,720.000	Local 48.370467	712,013.28	31.960000	470,451.20	-241,562.08	0.08
			Base 48.370467	712,013.28	31.960000	470,451.20	-241,562.08	0.08
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK							
		13,701.000	Local 38.702949	530,269.10	22.370000	306,491.37	-223,777.73	0.05
			Base 38.702949	530,269.10	22.370000	306,491.37	-223,777.73	0.05
45780L104	INOGEN INC COMMON STOCK USD.001							
		13,663.000	Local 50.182531	685,643.92	44.270000	604,861.01	-80,782.91	0.10
			Base 50.182531	685,643.92	44.270000	604,861.01	-80,782.91	0.10

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
		15,950.000	Local 30.326533	483,708.20	74.130000	1,182,373.50	698,665.30	0.19
			Base 30.326533	483,708.20	74.130000	1,182,373.50	698,665.30	0.19
45781M101	INNOVIVA INC COMMON STOCK							
		50,003.000	Local 10.873366	543,700.92	13.805000	690,291.42	146,590.50	0.11
			Base 10.873366	543,700.92	13.805000	690,291.42	146,590.50	0.11
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
		11,067.000	Local 82.678571	915,003.75	89.500000	990,496.50	75,492.75	0.16
			Base 82.678571	915,003.75	89.500000	990,496.50	75,492.75	0.16
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
		24,429.000	Local 36.544861	892,754.42	85.400000	2,086,236.60	1,193,482.18	0.34
			Base 36.544861	892,754.42	85.400000	2,086,236.60	1,193,482.18	0.34
458334109	INTER PARFUMS INC COMMON STOCK USD.001							
		13,172.000	Local 26.279437	346,152.75	69.110000	910,316.92	564,164.17	0.15
			Base 26.279437	346,152.75	69.110000	910,316.92	564,164.17	0.15
458665304	INTERFACE INC COMMON STOCK USD.1							
		43,670.000	Local 16.277627	710,843.95	16.080000	702,213.60	-8,630.35	0.12
			Base 16.277627	710,843.95	16.080000	702,213.60	-8,630.35	0.12
46116V105	INTL FCSTONE INC COMMON STOCK USD.01							
		12,170.000	Local 31.332975	381,322.30	47.660000	580,022.20	198,699.90	0.10
			Base 31.332975	381,322.30	47.660000	580,022.20	198,699.90	0.10
461203101	INVACARE CORP COMMON STOCK USD.25							
		25,202.000	Local 21.378764	538,787.60	7.690000	193,803.38	-344,984.22	0.03
			Base 21.378764	538,787.60	7.690000	193,803.38	-344,984.22	0.03
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01							
		106,749.000	Local 17.152601	1,831,023.00	17.490000	1,867,040.01	36,017.01	0.31
			Base 17.152601	1,831,023.00	17.490000	1,867,040.01	36,017.01	0.31
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
		72,518.000	Local 11.991448	869,595.85	25.550000	1,852,834.90	983,239.05	0.30
			Base 11.991448	869,595.85	25.550000	1,852,834.90	983,239.05	0.30

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
462726100	IROBOT CORP COMMON STOCK USD.01							
		21,133.000	Local 33.842524	715,194.05	47.050000	994,307.65	279,113.60	0.16
			Base 33.842524	715,194.05	47.050000	994,307.65	279,113.60	0.16
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		317,203.000	Local 79.813188	25,316,982.83	80.480000	25,528,497.44	211,514.61	4.18
			Base 79.813188	25,316,982.83	80.480000	25,528,497.44	211,514.61	4.18
465741106	ITRON INC COMMON STOCK							
		26,319.000	Local 39.578713	1,041,672.16	81.750000	2,151,578.25	1,109,906.09	0.35
			Base 39.578713	1,041,672.16	81.750000	2,151,578.25	1,109,906.09	0.35
466032109	J + J SNACK FOODS CORP COMMON STOCK							
		11,157.000	Local 74.759276	834,089.24	165.840000	1,850,276.88	1,016,187.64	0.30
			Base 74.759276	834,089.24	165.840000	1,850,276.88	1,016,187.64	0.30
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01							
		23,672.000	Local 33.920846	802,974.26	112.990000	2,674,699.28	1,871,725.02	0.44
			Base 33.920846	802,974.26	112.990000	2,674,699.28	1,871,725.02	0.44
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01							
		18,057.000	Local 20.055851	362,148.51	21.050000	380,099.85	17,951.34	0.06
			Base 20.055851	362,148.51	21.050000	380,099.85	17,951.34	0.06
48253L106	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01							
		15,739.000	Local 26.615222	418,896.98	4.040000	63,585.56	-355,311.42	0.01
			Base 26.615222	418,896.98	4.040000	63,585.56	-355,311.42	0.01
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
		11,882.000	Local 62.608954	743,919.59	100.150000	1,189,982.30	446,062.71	0.19
			Base 62.608954	743,919.59	100.150000	1,189,982.30	446,062.71	0.19
483548103	KAMAN CORP COMMON STOCK USD1.0							
		20,817.000	Local 37.951995	790,046.68	61.720000	1,284,825.24	494,778.56	0.21
			Base 37.951995	790,046.68	61.720000	1,284,825.24	494,778.56	0.21
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0							
		24,814.000	Local 17.864437	443,288.14	17.760000	440,696.64	-2,591.50	0.07
			Base 17.864437	443,288.14	17.760000	440,696.64	-2,591.50	0.07

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
488360207	KEMET CORP COMMON STOCK USD.01							
		43,426.000	Local 24.887534	1,080,766.03	26.040000	1,130,813.04	50,047.01	0.19
			Base 24.887534	1,080,766.03	26.040000	1,130,813.04	50,047.01	0.19
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
		15,396.000	Local 100.671989	1,549,945.94	114.220000	1,758,531.12	208,585.18	0.29
			Base 100.671989	1,549,945.94	114.220000	1,758,531.12	208,585.18	0.29
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
		62,776.000	Local 23.701142	1,487,862.92	17.200000	1,079,747.20	-408,115.72	0.18
			Base 23.701142	1,487,862.92	17.200000	1,079,747.20	-408,115.72	0.18
49926D109	KNOWLES CORP COMMON STOCK USD.01							
		64,327.000	Local 13.969852	898,638.69	19.730000	1,269,171.71	370,533.02	0.21
			Base 13.969852	898,638.69	19.730000	1,269,171.71	370,533.02	0.21
50050N103	KONTOOR BRANDS INC COMMON STOCK							
		34,914.000	Local 37.420852	1,306,511.64	38.140000	1,331,619.96	25,108.32	0.22
			Base 37.420852	1,306,511.64	38.140000	1,331,619.96	25,108.32	0.22
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
		15,472.000	Local 34.480805	533,487.01	31.380000	485,511.36	-47,975.65	0.08
			Base 34.480805	533,487.01	31.380000	485,511.36	-47,975.65	0.08
500643200	KORN FERRY COMMON STOCK USD.01							
		41,388.000	Local 21.766176	900,858.48	40.980000	1,696,080.24	795,221.76	0.28
			Base 21.766176	900,858.48	40.980000	1,696,080.24	795,221.76	0.28
50077C106	KRATON CORP COMMON STOCK USD.01							
		23,700.000	Local 28.434873	673,906.50	16.450000	389,865.00	-284,041.50	0.06
			Base 28.434873	673,906.50	16.450000	389,865.00	-284,041.50	0.06
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
		47,433.000	Local 11.867856	562,927.99	25.890000	1,228,040.37	665,112.38	0.20
			Base 11.867856	562,927.99	25.890000	1,228,040.37	665,112.38	0.20
50187A107	LHC GROUP INC COMMON STOCK USD.01							
		22,136.000	Local 42.805981	947,553.19	145.750000	3,226,322.00	2,278,768.81	0.53
			Base 42.805981	947,553.19	145.750000	3,226,322.00	2,278,768.81	0.53

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
50187T106	LGI HOMES INC COMMON STOCK USD.01							
		14,931.000	Local 43.024643	642,400.94	79.740000	1,190,597.94	548,197.00	0.20
			Base 43.024643	642,400.94	79.740000	1,190,597.94	548,197.00	0.20
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
		18,709.000	Local 41.047093	767,950.07	107.970000	2,020,010.73	1,252,060.66	0.33
			Base 41.047093	767,950.07	107.970000	2,020,010.73	1,252,060.66	0.33
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1							
		16,396.000	Local 30.332987	497,339.65	3.020000	49,515.92	-447,823.73	0.01
			Base 30.332987	497,339.65	3.020000	49,515.92	-447,823.73	0.01
502175102	LTC PROPERTIES INC REIT USD.01							
		29,722.000	Local 36.042153	1,071,244.86	46.160000	1,371,967.52	300,722.66	0.22
			Base 36.042153	1,071,244.86	46.160000	1,371,967.52	300,722.66	0.22
505336107	LA Z BOY INC COMMON STOCK USD1.0							
		34,683.000	Local 15.414189	534,610.31	30.640000	1,062,687.12	528,076.81	0.17
			Base 15.414189	534,610.31	30.640000	1,062,687.12	528,076.81	0.17
516012101	LANNETT CO INC COMMON STOCK USD.001							
		25,054.000	Local 33.072427	828,596.58	8.140000	203,939.56	-624,657.02	0.03
			Base 33.072427	828,596.58	8.140000	203,939.56	-624,657.02	0.03
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
		29,339.000	Local 16.748292	491,378.14	17.510000	513,725.89	22,347.75	0.08
			Base 16.748292	491,378.14	17.510000	513,725.89	22,347.75	0.08
516806106	LAREDO PETROLEUM INC COMMON STOCK USD.01							
		135,402.000	Local 5.664078	766,927.52	1.720000	232,891.44	-534,036.08	0.04
			Base 5.664078	766,927.52	1.720000	232,891.44	-534,036.08	0.04
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
		12,271.000	Local 31.970209	392,306.43	35.985000	441,571.94	49,265.51	0.07
			Base 31.970209	392,306.43	35.985000	441,571.94	49,265.51	0.07
529043101	LEXINGTON REALTY TRUST REIT USD.0001							
		185,292.000	Local 9.774391	1,811,116.51	11.070000	2,051,182.44	240,065.93	0.34
			Base 9.774391	1,811,116.51	11.070000	2,051,182.44	240,065.93	0.34

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
53555106	LINDSAY CORP COMMON STOCK USD1.0							
		8,090.000	Local 72.042464	582,823.53	100.030000	809,242.70	226,419.17	0.13
			Base 72.042464	582,823.53	100.030000	809,242.70	226,419.17	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
		20,124.000	Local 22.188623	446,523.85	5.320000	107,059.68	-339,464.17	0.02
			Base 22.188623	446,523.85	5.320000	107,059.68	-339,464.17	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK							
		16,928.000	Local 49.376788	835,850.26	135.640000	2,296,113.92	1,460,263.66	0.38
			Base 49.376788	835,850.26	135.640000	2,296,113.92	1,460,263.66	0.38
538146101	LIVEPERSON INC COMMON STOCK USD.001							
		46,021.000	Local 14.706576	676,811.34	41.010000	1,887,321.21	1,210,509.87	0.31
			Base 14.706576	676,811.34	41.010000	1,887,321.21	1,210,509.87	0.31
53814L108	LIVENT CORP COMMON STOCK USD.001							
		109,125.000	Local 11.928469	1,301,694.14	9.410000	1,026,866.25	-274,827.89	0.17
			Base 11.928469	1,301,694.14	9.410000	1,026,866.25	-274,827.89	0.17
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001							
		21,489.000	Local 26.467781	568,766.14	7.610000	163,531.29	-405,234.85	0.03
			Base 26.467781	568,766.14	7.610000	163,531.29	-405,234.85	0.03
55027E102	LUMINEX CORP COMMON STOCK USD.001							
		31,320.000	Local 22.123527	692,908.85	22.685000	710,494.20	17,585.35	0.12
			Base 22.123527	692,908.85	22.685000	710,494.20	17,585.35	0.12
550819106	LYDALL INC COMMON STOCK USD.1							
		13,116.000	Local 15.954990	209,265.65	20.440000	268,091.04	58,825.39	0.04
			Base 15.954990	209,265.65	20.440000	268,091.04	58,825.39	0.04
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01							
		24,711.000	Local 19.604540	484,447.79	23.190000	573,048.09	88,600.30	0.09
			Base 19.604540	484,447.79	23.190000	573,048.09	88,600.30	0.09
552676108	MDC HOLDINGS INC COMMON STOCK USD.01							
		37,445.000	Local 21.565048	807,503.23	42.140000	1,577,932.30	770,429.07	0.26
			Base 21.565048	807,503.23	42.140000	1,577,932.30	770,429.07	0.26

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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							
		9,931.000	Local 84.992709	844,062.59	34.060000	338,249.86	-505,812.73	0.06
			Base 84.992709	844,062.59	34.060000	338,249.86	-505,812.73	0.06
55305B101	M/I HOMES INC COMMON STOCK USD.01							
		21,042.000	Local 20.222891	425,530.08	44.390000	934,054.38	508,524.30	0.15
			Base 20.222891	425,530.08	44.390000	934,054.38	508,524.30	0.15
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25							
		13,309.000	Local 46.651750	620,888.14	50.690000	674,633.21	53,745.07	0.11
			Base 46.651750	620,888.14	50.690000	674,633.21	53,745.07	0.11
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
		12,476.000	Local 30.685641	382,834.06	28.720000	358,310.72	-24,523.34	0.06
			Base 30.685641	382,834.06	28.720000	358,310.72	-24,523.34	0.06
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		57,850.000	Local 19.374080	1,120,790.55	38.560000	2,230,696.00	1,109,905.45	0.37
			Base 19.374080	1,120,790.55	38.560000	2,230,696.00	1,109,905.45	0.37
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01							
		16,279.000	Local 55.523543	903,867.75	73.210000	1,191,785.59	287,917.84	0.20
			Base 55.523543	903,867.75	73.210000	1,191,785.59	287,917.84	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01							
		20,119.000	Local 33.580387	675,603.81	80.280000	1,615,153.32	939,549.51	0.26
			Base 33.580387	675,603.81	80.280000	1,615,153.32	939,549.51	0.26
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
		17,556.000	Local 36.273690	636,820.91	35.400000	621,482.40	-15,338.51	0.10
			Base 36.273690	636,820.91	35.400000	621,482.40	-15,338.51	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0							
		17,184.000	Local 17.855125	306,822.47	29.150000	500,913.60	194,091.13	0.08
			Base 17.855125	306,822.47	29.150000	500,913.60	194,091.13	0.08
567908108	MARINEMAX INC COMMON STOCK USD.001							
		16,046.000	Local 12.040897	193,208.23	19.930000	319,796.78	126,588.55	0.05
			Base 12.040897	193,208.23	19.930000	319,796.78	126,588.55	0.05

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
		29,026.000	Local 13.677631	397,006.92	20.760000	602,579.76	205,572.84	0.10
			Base 13.677631	397,006.92	20.760000	602,579.76	205,572.84	0.10
576690101	MATERION CORP COMMON STOCK							
		15,252.000	Local 35.247525	537,595.25	54.300000	828,183.60	290,588.35	0.14
			Base 35.247525	537,595.25	54.300000	828,183.60	290,588.35	0.14
576853105	MATRIX SERVICE CO COMMON STOCK USD.01							
		20,295.000	Local 15.481195	314,190.85	20.120000	408,335.40	94,144.55	0.07
			Base 15.481195	314,190.85	20.120000	408,335.40	94,144.55	0.07
57686G105	MATSON INC COMMON STOCK							
		32,069.000	Local 27.179357	871,614.79	36.010000	1,154,804.69	283,189.90	0.19
			Base 27.179357	871,614.79	36.010000	1,154,804.69	283,189.90	0.19
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
		23,421.000	Local 42.678047	999,562.54	37.320000	874,071.72	-125,490.82	0.14
			Base 42.678047	999,562.54	37.320000	874,071.72	-125,490.82	0.14
57776J100	MAXLINEAR INC COMMON STOCK							
		48,706.000	Local 29.483851	1,436,040.44	19.490000	949,279.94	-486,760.50	0.16
			Base 29.483851	1,436,040.44	19.490000	949,279.94	-486,760.50	0.16
58470H101	MEDIFAST INC COMMON STOCK USD.001							
		8,687.000	Local 50.244351	436,472.68	96.630000	839,424.81	402,952.13	0.14
			Base 50.244351	436,472.68	96.630000	839,424.81	402,952.13	0.14
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
		20,488.000	Local 55.854993	1,144,357.09	85.550000	1,752,748.40	608,391.31	0.29
			Base 55.854993	1,144,357.09	85.550000	1,752,748.40	608,391.31	0.29
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0							
		29,927.000	Local 14.101392	422,012.35	11.010000	329,496.27	-92,516.08	0.05
			Base 14.101392	422,012.35	11.010000	329,496.27	-92,516.08	0.05
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK							
		32,018.000	Local 19.415029	621,630.39	9.840000	315,057.12	-306,573.27	0.05
			Base 19.415029	621,630.39	9.840000	315,057.12	-306,573.27	0.05

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK							
		41,304.000	Local 21.657492	894,541.07	36.420000	1,504,291.68	609,750.61	0.25
			Base 21.657492	894,541.07	36.420000	1,504,291.68	609,750.61	0.25
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01							
		26,916.000	Local 33.382900	898,534.13	70.960000	1,909,959.36	1,011,425.23	0.31
			Base 33.382900	898,534.13	70.960000	1,909,959.36	1,011,425.23	0.31
59001K100	MERITOR INC COMMON STOCK USD1.0							
		58,399.000	Local 26.070711	1,522,503.46	21.910000	1,279,522.09	-242,981.37	0.21
			Base 26.070711	1,522,503.46	21.910000	1,279,522.09	-242,981.37	0.21
59064R109	MESA LABORATORIES INC COMMON STOCK							
		3,014.000	Local 238.350504	718,388.42	262.440000	790,994.16	72,605.74	0.13
			Base 238.350504	718,388.42	262.440000	790,994.16	72,605.74	0.13
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01							
		25,854.000	Local 26.562390	686,744.02	37.220000	962,285.88	275,541.86	0.16
			Base 26.562390	686,744.02	37.220000	962,285.88	275,541.86	0.16
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5							
		27,727.000	Local 18.461726	511,888.28	32.750000	908,059.25	396,170.97	0.15
			Base 18.461726	511,888.28	32.750000	908,059.25	396,170.97	0.15
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775							
		57,058.000	Local 9.398735	536,273.02	4.930000	281,295.94	-254,977.08	0.05
			Base 9.398735	536,273.02	4.930000	281,295.94	-254,977.08	0.05
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001							
		6,162.000	Local 140.091099	863,241.35	152.030000	936,808.86	73,567.51	0.15
			Base 140.091099	863,241.35	152.030000	936,808.86	73,567.51	0.15
60740F105	MOBILE MINI INC COMMON STOCK USD.01							
		32,999.000	Local 27.502760	907,563.58	41.740000	1,377,378.26	469,814.68	0.23
			Base 27.502760	907,563.58	41.740000	1,377,378.26	469,814.68	0.23
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001							
		84,874.000	Local 15.800685	1,341,067.33	29.020000	2,463,043.48	1,121,976.15	0.40
			Base 15.800685	1,341,067.33	29.020000	2,463,043.48	1,121,976.15	0.40

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
		8,928.000	Local 16.646399	148,619.05	53.680000	479,255.04	330,635.99	0.08
			Base 16.646399	148,619.05	53.680000	479,255.04	330,635.99	0.08
610236101	MONRO INC COMMON STOCK USD.01							
		24,875.000	Local 45.554651	1,133,171.94	62.700000	1,559,662.50	426,490.56	0.26
			Base 45.554651	1,133,171.94	62.700000	1,559,662.50	426,490.56	0.26
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
		24,095.000	Local 49.576930	1,194,556.14	89.610000	2,159,152.95	964,596.81	0.35
			Base 49.576930	1,194,556.14	89.610000	2,159,152.95	964,596.81	0.35
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01							
		14,172.000	Local 32.390796	459,042.36	19.860000	281,455.92	-177,586.44	0.05
			Base 32.390796	459,042.36	19.860000	281,455.92	-177,586.44	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01							
		12,276.000	Local 21.479185	263,678.47	17.220000	211,392.72	-52,285.75	0.03
			Base 21.479185	263,678.47	17.220000	211,392.72	-52,285.75	0.03
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
		42,587.000	Local 23.459392	999,065.13	29.170000	1,242,262.79	243,197.66	0.20
			Base 23.459392	999,065.13	29.170000	1,242,262.79	243,197.66	0.20
628464109	MYERS INDUSTRIES INC COMMON STOCK							
		26,552.000	Local 14.525319	385,676.27	16.180000	429,611.36	43,935.09	0.07
			Base 14.525319	385,676.27	16.180000	429,611.36	43,935.09	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01							
		55,608.000	Local 21.598301	1,201,038.30	27.650000	1,537,561.20	336,522.90	0.25
			Base 21.598301	1,201,038.30	27.650000	1,537,561.20	336,522.90	0.25
628778102	N B T BANCORP INC COMMON STOCK USD.01							
		32,777.000	Local 23.961284	785,378.99	37.790000	1,238,642.83	453,263.84	0.20
			Base 23.961284	785,378.99	37.790000	1,238,642.83	453,263.84	0.20
62914B100	NIC INC COMMON STOCK							
		50,058.000	Local 17.175950	859,793.70	19.730000	987,644.34	127,850.64	0.16
			Base 17.175950	859,793.70	19.730000	987,644.34	127,850.64	0.16

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	50,849.000	Local	16.651902	846,732.56	31.920000	1,623,100.08	776,367.52	0.27	
		Base	16.651902	846,732.56	31.920000	1,623,100.08	776,367.52	0.27	
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
	23,301.000	Local	32.273197	751,997.76	32.600000	759,612.60	7,614.84	0.12	
		Base	32.273197	751,997.76	32.600000	759,612.60	7,614.84	0.12	
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
	8,702.000	Local	41.815753	363,880.68	42.910000	373,402.82	9,522.14	0.06	
		Base	41.815753	363,880.68	42.910000	373,402.82	9,522.14	0.06	
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
	3,774.000	Local	93.606455	353,270.76	86.190000	325,281.06	-27,989.70	0.05	
		Base	93.606455	353,270.76	86.190000	325,281.06	-27,989.70	0.05	
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
	44,363.000	Local	25.462347	1,129,586.09	34.150000	1,514,996.45	385,410.36	0.25	
		Base	25.462347	1,129,586.09	34.150000	1,514,996.45	385,410.36	0.25	
63884N108	NATURA +CO HOLDING ADR ADR								
	96,191.000	Local	9.608365	924,238.23	21.880000	2,104,659.08	1,180,420.85	0.34	
		Base	9.608365	924,238.23	21.880000	2,104,659.08	1,180,420.85	0.34	
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
	25,483.000	Local	22.380412	570,320.04	31.290000	797,363.07	227,043.03	0.13	
		Base	22.380412	570,320.04	31.290000	797,363.07	227,043.03	0.13	
640079109	NEENAH INC COMMON STOCK USD.01								
	12,570.000	Local	33.743251	424,152.66	66.640000	837,664.80	413,512.14	0.14	
		Base	33.743251	424,152.66	66.640000	837,664.80	413,512.14	0.14	
640491106	NEOGEN CORP COMMON STOCK USD.16								
	39,232.000	Local	28.782009	1,129,175.77	67.270000	2,639,136.64	1,509,960.87	0.43	
		Base	28.782009	1,129,175.77	67.270000	2,639,136.64	1,509,960.87	0.43	
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
	78,072.000	Local	18.077732	1,411,364.71	32.230000	2,516,260.56	1,104,895.85	0.41	
		Base	18.077732	1,411,364.71	32.230000	2,516,260.56	1,104,895.85	0.41	

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
64111Q104	NETGEAR INC COMMON STOCK USD.001							
		22,545.000	Local 22.087167	497,955.18	25.720000	579,857.40	81,902.22	0.09
			Base 22.087167	497,955.18	25.720000	579,857.40	81,902.22	0.09
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02							
		240,615.000	Local 6.134824	1,476,130.59	6.350000	1,527,905.25	51,774.66	0.25
			Base 6.134824	1,476,130.59	6.350000	1,527,905.25	51,774.66	0.25
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01							
		67,064.000	Local 11.010609	738,415.47	5.000000	335,320.00	-403,095.47	0.05
			Base 11.010609	738,415.47	5.000000	335,320.00	-403,095.47	0.05
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
		16,849.000	Local 46.382329	781,495.86	48.800000	822,231.20	40,735.34	0.13
			Base 46.382329	781,495.86	48.800000	822,231.20	40,735.34	0.13
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01							
		36,196.000	Local 31.810543	1,151,414.41	13.860000	501,676.56	-649,737.85	0.08
			Base 31.810543	1,151,414.41	13.860000	501,676.56	-649,737.85	0.08
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01							
		32,349.000	Local 15.599465	504,627.09	15.890000	514,025.61	9,398.52	0.08
			Base 15.599465	504,627.09	15.890000	514,025.61	9,398.52	0.08
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
		74,957.000	Local 13.076309	980,160.86	15.725000	1,178,698.83	198,537.97	0.19
			Base 13.076309	980,160.86	15.725000	1,178,698.83	198,537.97	0.19
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
		22,752.000	Local 49.798175	1,133,008.07	73.380000	1,669,541.76	536,533.69	0.27
			Base 49.798175	1,133,008.07	73.380000	1,669,541.76	536,533.69	0.27
67103X102	OFG BANCORP COMMON STOCK USD1.0							
		38,402.000	Local 16.525694	634,619.72	19.710000	756,903.42	122,283.70	0.12
			Base 16.525694	634,619.72	19.710000	756,903.42	122,283.70	0.12
671044105	OSI SYSTEMS INC COMMON STOCK							
		12,762.000	Local 53.780208	686,343.02	86.540000	1,104,423.48	418,080.46	0.18
			Base 53.780208	686,343.02	86.540000	1,104,423.48	418,080.46	0.18

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01	215,274.000	Local 3.252847	700,253.41	2.250000	484,366.50	-215,886.91	0.08
			Base 3.252847	700,253.41	2.250000	484,366.50	-215,886.91	0.08
675232102	OCEANEERING INTL INC COMMON STOCK USD.25	74,009.000	Local 14.248654	1,054,528.67	12.410000	918,451.69	-136,076.98	0.15
			Base 14.248654	1,054,528.67	12.410000	918,451.69	-136,076.98	0.15
676220106	OFFICE DEPOT INC COMMON STOCK USD.01	409,795.000	Local 2.640774	1,082,176.08	2.220000	909,744.90	-172,431.18	0.15
			Base 2.640774	1,082,176.08	2.220000	909,744.90	-172,431.18	0.15
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01	36,054.000	Local 57.558090	2,075,199.38	34.030000	1,226,917.62	-848,281.76	0.20
			Base 57.558090	2,075,199.38	34.030000	1,226,917.62	-848,281.76	0.20
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	45,263.000	Local 23.919130	1,082,651.58	10.780000	487,935.14	-594,716.44	0.08
			Base 23.919130	1,082,651.58	10.780000	487,935.14	-594,716.44	0.08
680033107	OLD NATIONAL BANCORP COMMON STOCK	127,103.000	Local 13.603732	1,729,075.11	17.910000	2,276,414.73	547,339.62	0.37
			Base 13.603732	1,729,075.11	17.910000	2,276,414.73	547,339.62	0.37
68162K106	OLYMPIC STEEL INC COMMON STOCK	6,831.000	Local 22.427580	153,202.80	14.700000	100,415.70	-52,787.10	0.02
			Base 22.427580	153,202.80	14.700000	100,415.70	-52,787.10	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001	31,402.000	Local 27.975459	878,485.37	81.280000	2,552,354.56	1,673,869.19	0.42
			Base 27.975459	878,485.37	81.280000	2,552,354.56	1,673,869.19	0.42
68287N100	ONESPAN INC COMMON STOCK USD.001	24,342.000	Local 12.911483	314,291.33	16.620000	404,564.04	90,272.71	0.07
			Base 12.911483	314,291.33	16.620000	404,564.04	90,272.71	0.07
683344105	ONTO INNOVATION INC COMMON STOCK	36,732.000	Local 16.322419	599,555.10	37.940000	1,393,612.08	794,056.98	0.23
			Base 16.322419	599,555.10	37.940000	1,393,612.08	794,056.98	0.23

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
684000102	OPUS BANK COMMON STOCK							
		16,149.000	Local 30.970658	500,145.16	26.635000	430,128.62	-70,016.54	0.07
			Base 30.970658	500,145.16	26.635000	430,128.62	-70,016.54	0.07
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001							
		46,142.000	Local 12.659195	584,120.57	7.050000	325,301.10	-258,819.47	0.05
			Base 12.659195	584,120.57	7.050000	325,301.10	-258,819.47	0.05
68752M108	ORTHOPIX MEDICAL INC COMMON STOCK USD.1							
		14,254.000	Local 40.608130	578,828.28	43.260000	616,628.04	37,799.76	0.10
			Base 40.608130	578,828.28	43.260000	616,628.04	37,799.76	0.10
690732102	OWENS + MINOR INC COMMON STOCK USD2.0							
		47,059.000	Local 15.064244	708,908.27	6.260000	294,589.34	-414,318.93	0.05
			Base 15.064244	708,908.27	6.260000	294,589.34	-414,318.93	0.05
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
		12,734.000	Local 50.108672	638,083.83	69.400000	883,739.60	245,655.77	0.14
			Base 50.108672	638,083.83	69.400000	883,739.60	245,655.77	0.14
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
		8,274.000	Local 52.992525	438,460.15	49.840000	412,376.16	-26,083.99	0.07
			Base 52.992525	438,460.15	49.840000	412,376.16	-26,083.99	0.07
69327R101	PDC ENERGY INC COMMON STOCK USD.01							
		72,541.000	Local 48.840799	3,542,960.43	21.590000	1,566,160.19	-1,976,800.24	0.26
			Base 48.840799	3,542,960.43	21.590000	1,566,160.19	-1,976,800.24	0.26
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
		20,797.000	Local 17.758635	369,326.33	15.760000	327,760.72	-41,565.61	0.05
			Base 17.758635	369,326.33	15.760000	327,760.72	-41,565.61	0.05
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01							
		43,687.000	Local 11.090929	484,529.41	15.500000	677,148.50	192,619.09	0.11
			Base 11.090929	484,529.41	15.500000	677,148.50	192,619.09	0.11
69354N106	PRA GROUP INC COMMON STOCK USD.01							
		33,946.000	Local 31.119560	1,056,384.60	35.360000	1,200,330.56	143,945.96	0.20
			Base 31.119560	1,056,384.60	35.360000	1,200,330.56	143,945.96	0.20

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
		44,447.000	Local 36.649546	1,628,962.35	29.800000	1,324,520.60	-304,441.75	0.22
			Base 36.649546	1,628,962.35	29.800000	1,324,520.60	-304,441.75	0.22
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
		31,195.000	Local 37.985303	1,184,951.53	43.220000	1,348,247.90	163,296.37	0.22
			Base 37.985303	1,184,951.53	43.220000	1,348,247.90	163,296.37	0.22
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
		27,560.000	Local 20.822378	573,864.74	20.120000	554,507.20	-19,357.54	0.09
			Base 20.822378	573,864.74	20.120000	554,507.20	-19,357.54	0.09
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1							
		14,580.000	Local 25.852009	376,922.29	15.470000	225,552.60	-151,369.69	0.04
			Base 25.852009	376,922.29	15.470000	225,552.60	-151,369.69	0.04
703343103	PATRICK INDUSTRIES INC COMMON STOCK							
		16,717.000	Local 43.541178	727,877.88	51.880000	867,277.96	139,400.08	0.14
			Base 43.541178	727,877.88	51.880000	867,277.96	139,400.08	0.14
70788V102	PENN VIRGINIA CORP COMMON STOCK							
		10,057.000	Local 80.342564	808,005.17	21.370000	214,918.09	-593,087.08	0.04
			Base 80.342564	808,005.17	21.370000	214,918.09	-593,087.08	0.04
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001							
		19,567.000	Local 4.055565	79,355.24	26.400000	516,568.80	437,213.56	0.08
			Base 4.055565	79,355.24	26.400000	516,568.80	437,213.56	0.08
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5							
		226,417.000	Local 4.289775	971,278.07	0.745000	168,680.67	-802,597.40	0.03
			Base 4.289775	971,278.07	0.745000	168,680.67	-802,597.40	0.03
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0							
		44,761.000	Local 15.105850	676,152.95	3.940000	176,358.34	-499,794.61	0.03
			Base 15.105850	676,152.95	3.940000	176,358.34	-499,794.61	0.03
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
		74,921.000	Local 18.506980	1,386,561.47	23.250000	1,741,913.25	355,351.78	0.29
			Base 18.506980	1,386,561.47	23.250000	1,741,913.25	355,351.78	0.29

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01	52,638.000	Local 7.325725	385,611.49	17.780000	935,903.64	550,292.15	0.15
			Base 7.325725	385,611.49	17.780000	935,903.64	550,292.15	0.15
71375U101	PERFICIENT INC COMMON STOCK USD.001	24,397.000	Local 15.327739	373,950.86	49.700000	1,212,530.90	838,580.04	0.20
			Base 15.327739	373,950.86	49.700000	1,212,530.90	838,580.04	0.20
716382106	PETMED EXPRESS INC COMMON STOCK USD.001	15,088.000	Local 13.801459	208,236.41	25.210000	380,368.48	172,132.07	0.06
			Base 13.801459	208,236.41	25.210000	380,368.48	172,132.07	0.06
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001	15,178.000	Local 31.532808	478,604.96	23.720000	360,022.16	-118,582.80	0.06
			Base 31.532808	478,604.96	23.720000	360,022.16	-118,582.80	0.06
719405102	PHOTRONICS INC COMMON STOCK USD.01	50,267.000	Local 9.914422	498,368.27	12.780000	642,412.26	144,043.99	0.11
			Base 9.914422	498,368.27	12.780000	642,412.26	144,043.99	0.11
724078100	PIPER SANDLER COS COMMON STOCK USD.01	11,890.000	Local 44.481790	528,888.48	82.430000	980,092.70	451,204.22	0.16
			Base 44.481790	528,888.48	82.430000	980,092.70	451,204.22	0.16
724479100	PITNEY BOWES INC COMMON STOCK USD1.0	127,714.000	Local 6.681821	853,362.06	3.740000	477,650.36	-375,711.70	0.08
			Base 6.681821	853,362.06	3.740000	477,650.36	-375,711.70	0.08
727493108	PLANTRONICS INC COMMON STOCK USD.01	24,475.000	Local 26.442243	647,173.89	28.720000	702,922.00	55,748.11	0.12
			Base 26.442243	647,173.89	28.720000	702,922.00	55,748.11	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01	21,812.000	Local 36.259867	790,900.22	71.120000	1,551,269.44	760,369.22	0.25
			Base 36.259867	790,900.22	71.120000	1,551,269.44	760,369.22	0.25
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01	6,587.000	Local 38.243979	251,913.09	41.270000	271,845.49	19,932.40	0.04
			Base 38.243979	251,913.09	41.270000	271,845.49	19,932.40	0.04

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
		21,996.000	Local 45.113339	992,313.01	97.670000	2,148,349.32	1,156,036.31	0.35
			Base 45.113339	992,313.01	97.670000	2,148,349.32	1,156,036.31	0.35
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK							
		10,172.000	Local 66.226205	673,652.96	60.110000	611,438.92	-62,214.04	0.10
			Base 66.226205	673,652.96	60.110000	611,438.92	-62,214.04	0.10
741511109	PRICESMART INC COMMON STOCK USD.0001							
		16,685.000	Local 71.121422	1,186,660.92	61.260000	1,022,123.10	-164,537.82	0.17
			Base 71.121422	1,186,660.92	61.260000	1,022,123.10	-164,537.82	0.17
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
		40,223.000	Local 38.726086	1,557,679.35	30.370000	1,221,572.51	-336,106.84	0.20
			Base 38.726086	1,557,679.35	30.370000	1,221,572.51	-336,106.84	0.20
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013							
		64,603.000	Local 10.115824	653,512.55	4.460000	288,129.38	-365,383.17	0.05
			Base 10.115824	653,512.55	4.460000	288,129.38	-365,383.17	0.05
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
		33,486.000	Local 25.777178	863,174.57	45.130000	1,511,223.18	648,048.61	0.25
			Base 25.777178	863,174.57	45.130000	1,511,223.18	648,048.61	0.25
74347M108	PROPETRO HOLDING CORP COMMON STOCK							
		61,617.000	Local 16.892598	1,040,871.22	9.740000	600,149.58	-440,721.64	0.10
			Base 16.892598	1,040,871.22	9.740000	600,149.58	-440,721.64	0.10
743713109	PROTO LABS INC COMMON STOCK USD.001							
		20,011.000	Local 81.784878	1,636,597.19	103.500000	2,071,138.50	434,541.31	0.34
			Base 81.784878	1,636,597.19	103.500000	2,071,138.50	434,541.31	0.34
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001							
		8,586.000	Local 47.062977	404,082.72	64.850000	556,802.10	152,719.38	0.09
			Base 47.062977	404,082.72	64.850000	556,802.10	152,719.38	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
		44,908.000	Local 16.187608	726,953.11	22.810000	1,024,351.48	297,398.37	0.17
			Base 16.187608	726,953.11	22.810000	1,024,351.48	297,398.37	0.17

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
	9,676.000	Local	61.206512	592,234.21	166.020000	1,606,409.52	1,014,175.31	0.26	
		Base	61.206512	592,234.21	166.020000	1,606,409.52	1,014,175.31	0.26	
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
	177,757.000	Local	3.848123	684,030.88	3.170000	563,489.69	-120,541.19	0.09	
		Base	3.848123	684,030.88	3.170000	563,489.69	-120,541.19	0.09	
74758T303	QUALYS INC COMMON STOCK USD.001								
	24,934.000	Local	35.111973	875,481.94	85.740000	2,137,841.16	1,262,359.22	0.35	
		Base	35.111973	875,481.94	85.740000	2,137,841.16	1,262,359.22	0.35	
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
	24,790.000	Local	17.205869	426,533.50	17.720000	439,278.80	12,745.30	0.07	
		Base	17.205869	426,533.50	17.720000	439,278.80	12,745.30	0.07	
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
	34,487.000	Local	9.140842	315,240.21	12.955000	446,779.09	131,538.88	0.07	
		Base	9.140842	315,240.21	12.955000	446,779.09	131,538.88	0.07	
749607107	RLI CORP COMMON STOCK USD1.0								
	18,935.000	Local	40.164902	760,522.42	93.010000	1,761,144.35	1,000,621.93	0.29	
		Base	40.164902	760,522.42	93.010000	1,761,144.35	1,000,621.93	0.29	
749660106	RPC INC COMMON STOCK USD.1								
	38,483.000	Local	5.846783	225,001.76	4.530000	174,327.99	-50,673.77	0.03	
		Base	5.846783	225,001.76	4.530000	174,327.99	-50,673.77	0.03	
74967X103	RH COMMON STOCK USD.0001								
	7,764.000	Local	37.290815	289,525.89	208.750000	1,620,735.00	1,331,209.11	0.27	
		Base	37.290815	289,525.89	208.750000	1,620,735.00	1,331,209.11	0.27	
74971D101	RPT REALTY REIT USD.01								
	60,124.000	Local	13.190008	793,036.03	13.950000	838,729.80	45,693.77	0.14	
		Base	13.190008	793,036.03	13.950000	838,729.80	45,693.77	0.14	
750491102	RADNET INC COMMON STOCK USD.0001								
	31,206.000	Local	19.346210	603,717.83	22.570000	704,319.42	100,601.59	0.12	
		Base	19.346210	603,717.83	22.570000	704,319.42	100,601.59	0.12	

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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							
		83,344.000	Local 11.512458	959,494.29	15.870000	1,322,669.28	363,174.99	0.22
			Base 11.512458	959,494.29	15.870000	1,322,669.28	363,174.99	0.22
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
		155,998.000	Local 4.014549	626,261.66	3.000000	467,994.00	-158,267.66	0.08
			Base 4.014549	626,261.66	3.000000	467,994.00	-158,267.66	0.08
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0							
		26,771.000	Local 22.253033	595,735.95	31.360000	839,538.56	243,802.61	0.14
			Base 22.253033	595,735.95	31.360000	839,538.56	243,802.61	0.14
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01							
		37,430.000	Local 20.710860	775,207.50	3.080000	115,284.40	-659,923.10	0.02
			Base 20.710860	775,207.50	3.080000	115,284.40	-659,923.10	0.02
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001							
		13,333.000	Local 32.687249	435,819.09	38.280000	510,387.24	74,568.15	0.08
			Base 32.687249	435,819.09	38.280000	510,387.24	74,568.15	0.08
75574U101	READY CAPITAL CORP REIT USD.0001							
		26,373.000	Local 15.337361	404,492.23	16.320000	430,407.36	25,915.13	0.07
			Base 15.337361	404,492.23	16.320000	430,407.36	25,915.13	0.07
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01							
		85,473.000	Local 7.123819	608,894.14	10.590000	905,159.07	296,264.93	0.15
			Base 7.123819	608,894.14	10.590000	905,159.07	296,264.93	0.15
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001							
		9,679.000	Local 40.985799	396,701.55	32.870000	318,148.73	-78,552.82	0.05
			Base 40.985799	396,701.55	32.870000	318,148.73	-78,552.82	0.05
758075402	REDWOOD TRUST INC REIT USD.01							
		84,336.000	Local 16.342295	1,378,243.81	17.630000	1,486,843.68	108,599.87	0.24
			Base 16.342295	1,378,243.81	17.630000	1,486,843.68	108,599.87	0.24
758932107	REGIS CORP COMMON STOCK USD.05							
		18,080.000	Local 15.783291	285,361.91	15.520000	280,601.60	-4,760.31	0.05
			Base 15.783291	285,361.91	15.520000	280,601.60	-4,760.31	0.05

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
75901B107	REGENXBIO INC COMMON STOCK USD.0001	23,414.000	Local 68.656505	1,607,523.41	43.530000	1,019,211.42	-588,311.99	0.17
			Base 68.656505	1,607,523.41	43.530000	1,019,211.42	-588,311.99	0.17
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	29,127.000	Local 19.360460	563,912.12	26.280000	765,457.56	201,545.44	0.13
			Base 19.360460	563,912.12	26.280000	765,457.56	201,545.44	0.13
76009N100	RENT A CENTER INC COMMON STOCK USD.01	36,837.000	Local 13.988901	515,309.14	29.130000	1,073,061.81	557,752.67	0.18
			Base 13.988901	515,309.14	29.130000	1,073,061.81	557,752.67	0.18
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01	22,505.000	Local 12.114282	272,631.91	15.225000	342,638.63	70,006.72	0.06
			Base 12.114282	272,631.91	15.225000	342,638.63	70,006.72	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	86,735.000	Local 16.690831	1,447,679.27	16.570000	1,437,198.95	-10,480.32	0.24
			Base 16.690831	1,447,679.27	16.570000	1,437,198.95	-10,480.32	0.24
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	4,187.000	Local 59.179613	247,785.04	75.350000	315,490.45	67,705.41	0.05
			Base 59.179613	247,785.04	75.350000	315,490.45	67,705.41	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001	44,789.000	Local 13.209996	591,662.50	2.160000	96,744.24	-494,918.26	0.02
			Base 13.209996	591,662.50	2.160000	96,744.24	-494,918.26	0.02
775133101	ROGERS CORP COMMON STOCK USD1.0	13,884.000	Local 57.023557	791,715.06	117.750000	1,634,841.00	843,125.94	0.27
			Base 57.023557	791,715.06	117.750000	1,634,841.00	843,125.94	0.27
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01	20,299.000	Local 8.828853	179,216.89	20.500000	416,129.50	236,912.61	0.07
			Base 8.828853	179,216.89	20.500000	416,129.50	236,912.61	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5	28,843.000	Local 25.640278	739,542.54	37.590000	1,084,208.37	344,665.83	0.18
			Base 25.640278	739,542.54	37.590000	1,084,208.37	344,665.83	0.18

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78454L100	SM ENERGY CO COMMON STOCK USD.01							
		79,302.000	Local 10.885761	863,262.65	9.180000	727,992.36	-135,270.29	0.12
			Base 10.885761	863,262.65	9.180000	727,992.36	-135,270.29	0.12
784635104	SPX CORP COMMON STOCK USD.01							
		33,019.000	Local 15.242467	503,291.02	49.070000	1,620,242.33	1,116,951.31	0.27
			Base 15.242467	503,291.02	49.070000	1,620,242.33	1,116,951.31	0.27
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
		26,043.000	Local 37.990377	989,383.39	56.830000	1,480,023.69	490,640.30	0.24
			Base 37.990377	989,383.39	56.830000	1,480,023.69	490,640.30	0.24
78469X107	SPX FLOW INC COMMON STOCK USD.01							
		31,827.000	Local 34.145801	1,086,758.40	43.740000	1,392,112.98	305,354.58	0.23
			Base 34.145801	1,086,758.40	43.740000	1,392,112.98	305,354.58	0.23
78645L100	SAFEHOLD INC REIT USD.01							
		9,291.000	Local 39.777029	369,568.38	44.960000	417,723.36	48,154.98	0.07
			Base 39.777029	369,568.38	44.960000	417,723.36	48,154.98	0.07
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01							
		10,947.000	Local 53.104653	581,336.64	92.080000	1,007,999.76	426,663.12	0.17
			Base 53.104653	581,336.64	92.080000	1,007,999.76	426,663.12	0.17
78709Y105	SAIA INC COMMON STOCK USD.001							
		19,388.000	Local 39.632485	768,394.62	87.100000	1,688,694.80	920,300.18	0.28
			Base 39.632485	768,394.62	87.100000	1,688,694.80	920,300.18	0.28
790148100	ST JOE CO/THE COMMON STOCK							
		23,551.000	Local 20.026085	471,634.32	21.010000	494,806.51	23,172.19	0.08
			Base 20.026085	471,634.32	21.010000	494,806.51	23,172.19	0.08
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01							
		6,588.000	Local 74.237266	489,075.11	84.300000	555,368.40	66,293.29	0.09
			Base 74.237266	489,075.11	84.300000	555,368.40	66,293.29	0.09
801056102	SANMINA CORP COMMON STOCK USD.01							
		52,310.000	Local 18.401930	962,604.97	31.840000	1,665,550.40	702,945.43	0.27
			Base 18.401930	962,604.97	31.840000	1,665,550.40	702,945.43	0.27

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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							
		8,808.000	Local 44.323076	390,397.65	49.380000	434,939.04	44,541.39	0.07
			Base 44.323076	390,397.65	49.380000	434,939.04	44,541.39	0.07
806037107	SCANSOURCE INC COMMON STOCK							
		18,887.000	Local 35.315509	667,004.02	34.890000	658,967.43	-8,036.59	0.11
			Base 35.315509	667,004.02	34.890000	658,967.43	-8,036.59	0.11
807066105	SCHOLASTIC CORP COMMON STOCK USD.01							
		22,981.000	Local 32.489952	746,651.59	32.950000	757,223.95	10,572.36	0.12
			Base 32.489952	746,651.59	32.950000	757,223.95	10,572.36	0.12
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1							
		23,109.000	Local 32.488254	750,771.06	35.030000	809,508.27	58,737.21	0.13
			Base 32.488254	750,771.06	35.030000	809,508.27	58,737.21	0.13
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK							
		21,096.000	Local 0.433000	9,134.57	0.433000	9,134.57	0.00	0.00
			Base 0.433000	9,134.57	0.433000	9,134.57	0.00	0.00
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01							
		40,751.000	Local 15.896232	647,787.35	12.140000	494,717.14	-153,070.21	0.08
			Base 15.896232	647,787.35	12.140000	494,717.14	-153,070.21	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
		38,564.000	Local 26.811819	1,033,971.00	27.150000	1,047,012.60	13,041.60	0.17
			Base 26.811819	1,033,971.00	27.150000	1,047,012.60	13,041.60	0.17
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01							
		13,123.000	Local 46.281606	607,353.52	37.590000	493,293.57	-114,059.95	0.08
			Base 46.281606	607,353.52	37.590000	493,293.57	-114,059.95	0.08
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
		80,364.000	Local 14.051845	1,129,262.48	22.840000	1,835,513.76	706,251.28	0.30
			Base 14.051845	1,129,262.48	22.840000	1,835,513.76	706,251.28	0.30
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25							
		5,134.000	Local 28.017483	143,841.76	39.550000	203,049.70	59,207.94	0.03
			Base 28.017483	143,841.76	39.550000	203,049.70	59,207.94	0.03

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
		34,462.000	Local 23.784479	819,660.70	36.750000	1,266,478.50	446,817.80	0.21
			Base 23.784479	819,660.70	36.750000	1,266,478.50	446,817.80	0.21
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
		23,212.000	Local 51.710565	1,200,305.64	67.450000	1,565,649.40	365,343.76	0.26
			Base 51.710565	1,200,305.64	67.450000	1,565,649.40	365,343.76	0.26
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
		35,033.000	Local 36.477872	1,277,929.28	40.350000	1,413,581.55	135,652.27	0.23
			Base 36.477872	1,277,929.28	40.350000	1,413,581.55	135,652.27	0.23
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
		6,686.000	Local 30.170328	201,718.81	35.860000	239,759.96	38,041.15	0.04
			Base 30.170328	201,718.81	35.860000	239,759.96	38,041.15	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
		14,326.000	Local 45.221332	647,840.80	43.330000	620,745.58	-27,095.22	0.10
			Base 45.221332	647,840.80	43.330000	620,745.58	-27,095.22	0.10
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
		85,226.000	Local 22.880413	1,950,006.04	23.980000	2,043,719.48	93,713.44	0.33
			Base 22.880413	1,950,006.04	23.980000	2,043,719.48	93,713.44	0.33
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
		30,164.000	Local 34.368980	1,036,705.90	82.670000	2,493,657.88	1,456,951.98	0.41
			Base 34.368980	1,036,705.90	82.670000	2,493,657.88	1,456,951.98	0.41
830879102	SKYWEST INC COMMON STOCK							
		37,697.000	Local 18.606268	701,400.47	55.170000	2,079,743.49	1,378,343.02	0.34
			Base 18.606268	701,400.47	55.170000	2,079,743.49	1,378,343.02	0.34
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01							
		21,267.000	Local 21.899086	465,727.87	51.590000	1,097,164.53	631,436.66	0.18
			Base 21.899086	465,727.87	51.590000	1,097,164.53	631,436.66	0.18
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
		18,142.000	Local 17.464324	316,837.76	31.630000	573,831.46	256,993.70	0.09
			Base 17.464324	316,837.76	31.630000	573,831.46	256,993.70	0.09

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
	69,088.000	Local		28.209729	1,948,953.77	30.800000	2,127,910.40	178,956.63	0.35
		Base		28.209729	1,948,953.77	30.800000	2,127,910.40	178,956.63	0.35
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
	23,755.000	Local		27.662865	657,131.36	35.080000	833,325.40	176,194.04	0.14
		Base		27.662865	657,131.36	35.080000	833,325.40	176,194.04	0.14
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
	404,636.000	Local		2.317774	937,854.79	1.570000	635,278.52	-302,576.27	0.10
		Base		2.317774	937,854.79	1.570000	635,278.52	-302,576.27	0.10
847215100	SPARTANNASH CO COMMON STOCK								
	27,191.000	Local		21.294200	579,010.59	12.180000	331,186.38	-247,824.21	0.05
		Base		21.294200	579,010.59	12.180000	331,186.38	-247,824.21	0.05
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
	84,451.000	Local		10.627938	897,539.95	2.530000	213,661.03	-683,878.92	0.03
		Base		10.627938	897,539.95	2.530000	213,661.03	-683,878.92	0.03
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
	13,119.000	Local		14.778466	193,878.70	10.620000	139,323.78	-54,554.92	0.02
		Base		14.778466	193,878.70	10.620000	139,323.78	-54,554.92	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001								
	12,124.000	Local		50.605838	613,545.18	74.490000	903,116.76	289,571.58	0.15
		Base		50.605838	613,545.18	74.490000	903,116.76	289,571.58	0.15
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
	15,111.000	Local		23.879003	360,835.61	48.580000	734,092.38	373,256.77	0.12
		Base		23.879003	360,835.61	48.580000	734,092.38	373,256.77	0.12
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
	9,336.000	Local		47.336222	441,930.97	73.090000	682,368.24	240,437.27	0.11
		Base		47.336222	441,930.97	73.090000	682,368.24	240,437.27	0.11
858586100	STEPAN CO COMMON STOCK USD1.0								
	14,974.000	Local		49.741258	744,825.59	98.650000	1,477,185.10	732,359.51	0.24
		Base		49.741258	744,825.59	98.650000	1,477,185.10	732,359.51	0.24

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
	17,726.000	Local		22.517572	399,146.48	41.750000	740,060.50	340,914.02	0.12
		Base		22.517572	399,146.48	41.750000	740,060.50	340,914.02	0.12
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
	16,429.000	Local		59.306037	974,338.88	162.290000	2,666,262.41	1,691,923.53	0.44
		Base		59.306037	974,338.88	162.290000	2,666,262.41	1,691,923.53	0.44
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
	12,420.000	Local		36.950547	458,925.79	49.520000	615,038.40	156,112.61	0.10
		Base		36.950547	458,925.79	49.520000	615,038.40	156,112.61	0.10
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	78,614.000	Local		13.720478	1,078,621.65	11.090000	871,829.26	-206,792.39	0.14
		Base		13.720478	1,078,621.65	11.090000	871,829.26	-206,792.39	0.14
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
	64,965.000	Local		11.669886	758,134.12	5.880000	381,994.20	-376,139.92	0.06
		Base		11.669886	758,134.12	5.880000	381,994.20	-376,139.92	0.06
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
	39,218.000	Local		20.177124	791,306.46	22.870000	896,915.66	105,609.20	0.15
		Base		20.177124	791,306.46	22.870000	896,915.66	105,609.20	0.15
868873100	SURMODICS INC COMMON STOCK USD.05								
	10,148.000	Local		19.400307	196,874.32	39.390000	399,729.72	202,855.40	0.07
		Base		19.400307	196,874.32	39.390000	399,729.72	202,855.40	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
	28,838.000	Local		20.272572	584,620.43	33.590000	968,668.42	384,047.99	0.16
		Base		20.272572	584,620.43	33.590000	968,668.42	384,047.99	0.16
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
	73,364.000	Local		12.223760	896,783.94	14.390000	1,055,707.96	158,924.02	0.17
		Base		12.223760	896,783.94	14.390000	1,055,707.96	158,924.02	0.17
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
	14,690.000	Local		46.899583	688,954.87	58.070000	853,048.30	164,093.43	0.14
		Base		46.899583	688,954.87	58.070000	853,048.30	164,093.43	0.14

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
	14,224.000	Local	36.160562	514,347.83	56.190000	799,246.56	284,898.73	0.13	
		Base	36.160562	514,347.83	56.190000	799,246.56	284,898.73	0.13	
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
	37,857.000	Local	31.232549	1,182,370.61	3.980000	150,670.86	-1,031,699.75	0.02	
		Base	31.232549	1,182,370.61	3.980000	150,670.86	-1,031,699.75	0.02	
87484T108	TALOS ENERGY INC COMMON STOCK								
	14,990.000	Local	23.756934	356,116.44	21.940000	328,880.60	-27,235.84	0.05	
		Base	23.756934	356,116.44	21.940000	328,880.60	-27,235.84	0.05	
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
	22,927.000	Local	15.329000	351,447.98	14.630000	335,422.01	-16,025.97	0.05	
		Base	15.329000	351,447.98	14.630000	335,422.01	-16,025.97	0.05	
878155100	TEAM INC COMMON STOCK USD.3								
	22,698.000	Local	27.889422	633,034.11	13.600000	308,692.80	-324,341.31	0.05	
		Base	27.889422	633,034.11	13.600000	308,692.80	-324,341.31	0.05	
87874R100	TECHTARGET COMMON STOCK USD.001								
	17,163.000	Local	20.432688	350,686.23	25.390000	435,768.57	85,082.34	0.07	
		Base	20.432688	350,686.23	25.390000	435,768.57	85,082.34	0.07	
880345103	TENNANT CO COMMON STOCK USD.375								
	13,625.000	Local	46.745127	636,902.36	77.220000	1,052,122.50	415,220.14	0.17	
		Base	46.745127	636,902.36	77.220000	1,052,122.50	415,220.14	0.17	
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
	94,463.000	Local	8.042057	759,676.85	1.530000	144,528.39	-615,148.46	0.02	
		Base	8.042057	759,676.85	1.530000	144,528.39	-615,148.46	0.02	
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
	88,601.000	Local	11.927559	1,056,793.68	10.890000	964,864.89	-91,928.79	0.16	
		Base	11.927559	1,056,793.68	10.890000	964,864.89	-91,928.79	0.16	
887399103	TIMKENSTEEL CORP COMMON STOCK								
	29,865.000	Local	16.984974	507,256.25	6.380000	190,538.70	-316,717.55	0.03	
		Base	16.984974	507,256.25	6.380000	190,538.70	-316,717.55	0.03	

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88830M102	TITAN INTERNATIONAL INC COMMON STOCK		37,406.000	19.777626	739,801.87	2.860000	106,981.16	-632,820.71	0.02
		Local		19.777626	739,801.87	2.860000	106,981.16	-632,820.71	0.02
88870P106	TIVO CORP COMMON STOCK USD.001		94,669.000	13.433378	1,271,724.50	7.280000	689,190.32	-582,534.18	0.11
		Local		13.433378	1,271,724.50	7.280000	689,190.32	-582,534.18	0.11
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001		32,329.000	17.710087	572,549.40	21.645000	699,761.21	127,211.81	0.11
		Local		17.710087	572,549.40	21.645000	699,761.21	127,211.81	0.11
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1		9,220.000	48.674012	448,774.39	86.090000	793,749.80	344,975.41	0.13
		Local		48.674012	448,774.39	86.090000	793,749.80	344,975.41	0.13
89055F103	TOPBUILD CORP COMMON STOCK		25,377.000	34.801441	883,156.16	114.510000	2,905,920.27	2,022,764.11	0.48
		Local		34.801441	883,156.16	114.510000	2,905,920.27	2,022,764.11	0.48
894650100	TREDEGAR CORP COMMON STOCK		18,457.000	19.579811	361,384.57	20.350000	375,599.95	14,215.38	0.06
		Local		19.579811	361,384.57	20.350000	375,599.95	14,215.38	0.06
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01		17,448.000	41.181565	718,535.94	38.980000	680,123.04	-38,412.90	0.11
		Local		41.181565	718,535.94	38.980000	680,123.04	-38,412.90	0.11
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001		37,457.000	26.855142	1,005,913.06	20.430000	765,246.51	-240,666.55	0.13
		Local		26.855142	1,005,913.06	20.430000	765,246.51	-240,666.55	0.13
89785X101	TRUEBLUE INC COMMON STOCK		29,133.000	18.669803	543,907.37	21.910000	638,304.03	94,396.66	0.10
		Local		18.669803	543,907.37	21.910000	638,304.03	94,396.66	0.10
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0		72,538.000	5.792444	420,172.29	7.930000	575,226.34	155,054.05	0.09
		Local		5.792444	420,172.29	7.930000	575,226.34	155,054.05	0.09

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01							
		13,202.000	Local 24.779311	327,136.47	39.720000	524,383.44	197,246.97	0.09
			Base 24.779311	327,136.47	39.720000	524,383.44	197,246.97	0.09
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01							
		36,601.000	Local 15.505973	567,534.12	6.260000	229,122.26	-338,411.86	0.04
			Base 15.505973	567,534.12	6.260000	229,122.26	-338,411.86	0.04
902104108	II VI INC COMMON STOCK							
		18,997.000	Local 27.483606	522,106.07	33.650000	639,249.05	117,142.98	0.10
			Base 27.483606	522,106.07	33.650000	639,249.05	117,142.98	0.10
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
		9,394.000	Local 62.421700	586,389.45	61.700000	579,609.80	-6,779.65	0.09
			Base 62.421700	586,389.45	61.700000	579,609.80	-6,779.65	0.09
90333L201	US CONCRETE INC COMMON STOCK USD.001							
		11,862.000	Local 45.735690	542,516.75	35.590000	422,168.58	-120,348.17	0.07
			Base 45.735690	542,516.75	35.590000	422,168.58	-120,348.17	0.07
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
		9,543.000	Local 56.448519	538,688.22	117.140000	1,117,867.02	579,178.80	0.18
			Base 56.448519	538,688.22	117.140000	1,117,867.02	579,178.80	0.18
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01							
		55,111.000	Local 31.003517	1,708,634.80	5.140000	283,270.54	-1,425,364.26	0.05
			Base 31.003517	1,708,634.80	5.140000	283,270.54	-1,425,364.26	0.05
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
		29,762.000	Local 21.869417	650,877.58	23.010000	684,823.62	33,946.04	0.11
			Base 21.869417	650,877.58	23.010000	684,823.62	33,946.04	0.11
904677200	UNIFI INC COMMON STOCK USD.1							
		10,936.000	Local 29.822652	326,140.52	21.520000	235,342.72	-90,797.80	0.04
			Base 29.822652	326,140.52	21.520000	235,342.72	-90,797.80	0.04
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
		11,425.000	Local 79.594941	909,372.20	203.930000	2,329,900.25	1,420,528.05	0.38
			Base 79.594941	909,372.20	203.930000	2,329,900.25	1,420,528.05	0.38

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
909214306	UNISYS CORP COMMON STOCK USD.01								
	38,750.000	Local	17.630515	683,182.47	9.710000	376,262.50	-306,919.97	0.06	
		Base	17.630515	683,182.47	9.710000	376,262.50	-306,919.97	0.06	
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
	59,062.000	Local	16.994591	1,003,734.53	27.920000	1,649,011.04	645,276.51	0.27	
		Base	16.994591	1,003,734.53	27.920000	1,649,011.04	645,276.51	0.27	
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
	15,912.000	Local	25.186092	400,761.10	44.260000	704,265.12	303,504.02	0.12	
		Base	25.186092	400,761.10	44.260000	704,265.12	303,504.02	0.12	
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
	15,513.000	Local	21.472579	333,104.12	10.140000	157,301.82	-175,802.30	0.03	
		Base	21.472579	333,104.12	10.140000	157,301.82	-175,802.30	0.03	
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
	39,913.000	Local	21.084424	841,542.60	7.200000	287,373.60	-554,169.00	0.05	
		Base	21.084424	841,542.60	7.200000	287,373.60	-554,169.00	0.05	
91325V108	UNITI GROUP INC REIT USD.0001								
	144,591.000	Local	8.077193	1,167,889.36	6.330000	915,261.03	-252,628.33	0.15	
		Base	8.077193	1,167,889.36	6.330000	915,261.03	-252,628.33	0.15	
913456109	UNIVERSAL CORP/VA COMMON STOCK								
	18,549.000	Local	48.509661	899,805.70	53.150000	985,879.35	86,073.65	0.16	
		Base	48.509661	899,805.70	53.150000	985,879.35	86,073.65	0.16	
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
	10,418.000	Local	31.185346	324,888.93	49.530000	516,003.54	191,114.61	0.08	
		Base	31.185346	324,888.93	49.530000	516,003.54	191,114.61	0.08	
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
	45,900.000	Local	15.242451	699,628.51	47.900000	2,198,610.00	1,498,981.49	0.36	
		Base	15.242451	699,628.51	47.900000	2,198,610.00	1,498,981.49	0.36	
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
	9,449.000	Local	48.216691	455,599.51	123.350000	1,165,534.15	709,934.64	0.19	
		Base	48.216691	455,599.51	123.350000	1,165,534.15	709,934.64	0.19	

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01							
		22,893.000	Local 17.636247	403,746.60	24.340000	557,215.62	153,469.02	0.09
			Base 17.636247	403,746.60	24.340000	557,215.62	153,469.02	0.09
917286205	URSTADT BIDDLE CLASS A REIT USD.01							
		22,354.000	Local 19.861268	443,978.78	22.670000	506,765.18	62,786.40	0.08
			Base 19.861268	443,978.78	22.670000	506,765.18	62,786.40	0.08
91734M103	US ECOLOGY INC COMMON STOCK USD.01							
		19,025.000	Local 49.095842	934,048.39	54.010000	1,027,540.25	93,491.86	0.17
			Base 49.095842	934,048.39	54.010000	1,027,540.25	93,491.86	0.17
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001							
		39,871.000	Local 19.290877	769,146.54	12.750000	508,355.25	-260,791.29	0.08
			Base 19.290877	769,146.54	12.750000	508,355.25	-260,791.29	0.08
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01							
		28,693.000	Local 28.650320	822,063.62	27.650000	793,361.45	-28,702.17	0.13
			Base 28.650320	822,063.62	27.650000	793,361.45	-28,702.17	0.13
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1							
		86,172.000	Local 11.121390	958,352.43	13.140000	1,132,300.08	173,947.65	0.19
			Base 11.121390	958,352.43	13.140000	1,132,300.08	173,947.65	0.19
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
		36,581.000	Local 33.206331	1,214,720.78	12.750000	466,407.75	-748,313.03	0.08
			Base 33.206331	1,214,720.78	12.750000	466,407.75	-748,313.03	0.08
92335C106	VERA BRADLEY INC COMMON STOCK							
		17,548.000	Local 15.522160	272,382.86	9.580000	168,109.84	-104,273.02	0.03
			Base 15.522160	272,382.86	9.580000	168,109.84	-104,273.02	0.03
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
		35,289.000	Local 24.988963	881,835.50	28.320000	999,384.48	117,548.98	0.16
			Base 24.988963	881,835.50	28.320000	999,384.48	117,548.98	0.16
923454102	VERITIV CORP COMMON STOCK USD.01							
		9,526.000	Local 39.876083	379,859.57	14.080000	134,126.08	-245,733.49	0.02
			Base 39.876083	379,859.57	14.080000	134,126.08	-245,733.49	0.02

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92552R406	VIAD CORP COMMON STOCK USD1.5								
	15,194.000	Local	26.494322	402,554.73	65.000000	987,610.00	585,055.27	0.16	
		Base	26.494322	402,554.73	65.000000	987,610.00	585,055.27	0.16	
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
	171,884.000	Local	7.001832	1,203,502.95	14.100000	2,423,564.40	1,220,061.45	0.40	
		Base	7.001832	1,203,502.95	14.100000	2,423,564.40	1,220,061.45	0.40	
925815102	VICOR CORP COMMON STOCK USD.01								
	13,718.000	Local	16.179825	221,954.84	50.050000	686,585.90	464,631.06	0.11	
		Base	16.179825	221,954.84	50.050000	686,585.90	464,631.06	0.11	
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
	22,336.000	Local	26.493393	591,756.43	41.640000	930,071.04	338,314.61	0.15	
		Base	26.493393	591,756.43	41.640000	930,071.04	338,314.61	0.15	
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
	4,851.000	Local	108.247454	525,108.40	123.030000	596,818.53	71,710.13	0.10	
		Base	108.247454	525,108.40	123.030000	596,818.53	71,710.13	0.10	
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
	43,287.000	Local	19.126208	827,916.16	7.430000	321,622.41	-506,293.75	0.05	
		Base	19.126208	827,916.16	7.430000	321,622.41	-506,293.75	0.05	
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
	170,489.000	Local	8.602969	1,466,711.63	8.870000	1,512,237.43	45,525.80	0.25	
		Base	8.602969	1,466,711.63	8.870000	1,512,237.43	45,525.80	0.25	
929236107	WD 40 CO COMMON STOCK USD.001								
	10,244.000	Local	67.254391	688,953.98	186.820000	1,913,784.08	1,224,830.10	0.31	
		Base	67.254391	688,953.98	186.820000	1,913,784.08	1,224,830.10	0.31	
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
	40,469.000	Local	13.951632	564,608.59	11.600000	469,440.40	-95,168.19	0.08	
		Base	13.951632	564,608.59	11.600000	469,440.40	-95,168.19	0.08	
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
	52,569.000	Local	17.600216	925,225.75	15.980000	840,052.62	-85,173.13	0.14	
		Base	17.600216	925,225.75	15.980000	840,052.62	-85,173.13	0.14	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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							
		21,447.000	Local 23.967595	514,033.02	66.370000	1,423,437.39	909,404.37	0.23
			Base 23.967595	514,033.02	66.370000	1,423,437.39	909,404.37	0.23
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
		38,197.000	Local 19.374257	740,038.50	18.860000	720,395.42	-19,643.08	0.12
			Base 19.374257	740,038.50	18.860000	720,395.42	-19,643.08	0.12
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001							
		139,905.000	Local 6.797546	951,010.67	3.010000	421,114.05	-529,896.62	0.07
			Base 6.797546	951,010.67	3.010000	421,114.05	-529,896.62	0.07
939653101	WASHINGTON REIT REIT USD.01							
		60,267.000	Local 27.329534	1,647,069.05	30.440000	1,834,527.48	187,458.43	0.30
			Base 27.329534	1,647,069.05	30.440000	1,834,527.48	187,458.43	0.30
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
		20,664.000	Local 44.516124	919,881.19	99.710000	2,060,407.44	1,140,526.25	0.34
			Base 44.516124	919,881.19	99.710000	2,060,407.44	1,140,526.25	0.34
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
		20,258.000	Local 48.540243	983,328.25	63.360000	1,283,546.88	300,218.63	0.21
			Base 48.540243	983,328.25	63.360000	1,283,546.88	300,218.63	0.21
966084204	WHITESTONE REIT REIT USD.001							
		30,397.000	Local 12.984915	394,702.45	13.100000	398,200.70	3,498.25	0.07
			Base 12.984915	394,702.45	13.100000	398,200.70	3,498.25	0.07
966387409	WHITING PETROLEUM CORP COMMON STOCK USD.001							
		68,526.000	Local 24.562507	1,683,170.38	4.540000	311,108.04	-1,372,062.34	0.05
			Base 24.562507	1,683,170.38	4.540000	311,108.04	-1,372,062.34	0.05
974155103	WINGSTOP INC COMMON STOCK USD.01							
		22,026.000	Local 36.151407	796,270.89	92.770000	2,043,352.02	1,247,081.13	0.33
			Base 36.151407	796,270.89	92.770000	2,043,352.02	1,247,081.13	0.33
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
		25,185.000	Local 20.787001	523,520.61	54.760000	1,379,130.60	855,609.99	0.23
			Base 20.787001	523,520.61	54.760000	1,379,130.60	855,609.99	0.23

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01							
		87,950.000	Local 8.396661	738,486.35	4.210000	370,269.50	-368,216.85	0.06
			Base 8.396661	738,486.35	4.210000	370,269.50	-368,216.85	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
		60,530.000	Local 21.807363	1,319,999.69	31.570000	1,910,932.10	590,932.41	0.31
			Base 21.807363	1,319,999.69	31.570000	1,910,932.10	590,932.41	0.31
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
		4,145.000	Local 73.058314	302,826.71	86.470000	358,418.15	55,591.44	0.06
			Base 73.058314	302,826.71	86.470000	358,418.15	55,591.44	0.06
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
		84,246.000	Local 21.521899	1,813,133.87	18.690000	1,574,557.74	-238,576.13	0.26
			Base 21.521899	1,813,133.87	18.690000	1,574,557.74	-238,576.13	0.26
98401F105	XENCOR INC COMMON STOCK USD.01							
		36,889.000	Local 43.725476	1,612,989.07	33.940000	1,252,012.66	-360,976.41	0.21
			Base 43.725476	1,612,989.07	33.940000	1,252,012.66	-360,976.41	0.21
98421B100	XPERI CORP COMMON STOCK USD.001							
		37,055.000	Local 20.582265	762,675.82	16.090000	596,214.95	-166,460.87	0.10
			Base 20.582265	762,675.82	16.090000	596,214.95	-166,460.87	0.10
989817101	ZUMIEZ INC COMMON STOCK							
		15,239.000	Local 25.827869	393,590.90	31.170000	474,999.63	81,408.73	0.08
			Base 25.827869	393,590.90	31.170000	474,999.63	81,408.73	0.08
G1991C105	CARDTRONICS PLC A COMMON STOCK							
		27,025.000	Local 27.851122	752,676.58	45.000000	1,216,125.00	463,448.42	0.20
			Base 27.851122	752,676.58	45.000000	1,216,125.00	463,448.42	0.20
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001							
		150,874.000	Local 8.976071	1,354,255.80	5.670000	855,455.58	-498,800.22	0.14
			Base 8.976071	1,354,255.80	5.670000	855,455.58	-498,800.22	0.14
G3323L100	FABRINET COMMON STOCK USD.01							
		27,653.000	Local 27.906017	771,685.10	63.040000	1,743,245.12	971,560.02	0.29
			Base 27.906017	771,685.10	63.040000	1,743,245.12	971,560.02	0.29

& 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 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G3402M102	FGL HOLDINGS COMMON STOCK USD.0001							
		97,762.000	Local 9.132382	892,799.90	9.650000	943,403.30	50,603.40	0.15
			Base 9.132382	892,799.90	9.650000	943,403.30	50,603.40	0.15
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01							
		22,644.000	Local 34.406097	779,091.65	31.380000	710,568.72	-68,522.93	0.12
			Base 34.406097	779,091.65	31.380000	710,568.72	-68,522.93	0.12
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
		16,834.000	Local 26.092152	439,235.28	33.390000	562,087.26	122,851.98	0.09
			Base 26.092152	439,235.28	33.390000	562,087.26	122,851.98	0.09
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002							
		22,739.000	Local 35.541509	808,178.38	42.940000	976,412.66	168,234.28	0.16
			Base 35.541509	808,178.38	42.940000	976,412.66	168,234.28	0.16
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
		253,667.000	Local 2.530614	641,933.28	2.070000	525,090.69	-116,842.59	0.09
			Base 2.530614	641,933.28	2.070000	525,090.69	-116,842.59	0.09
G65431101	NOBLE CORP PLC COMMON STOCK USD.01							
		186,091.000	Local 4.356973	810,793.52	0.807800	150,324.31	-660,469.21	0.02
			Base 4.356973	810,793.52	0.807800	150,324.31	-660,469.21	0.02
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
		39,146.000	Local 17.173323	672,266.91	24.310000	951,639.26	279,372.35	0.16
			Base 17.173323	672,266.91	24.310000	951,639.26	279,372.35	0.16
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01							
		9,823.000	Local 29.640556	291,159.18	30.160000	296,261.68	5,102.50	0.05
			Base 29.640556	291,159.18	30.160000	296,261.68	5,102.50	0.05
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1							
		59,868.000	Local 15.684231	938,983.57	10.890000	651,962.52	-287,021.05	0.11
			Base 15.684231	938,983.57	10.890000	651,962.52	-287,021.05	0.11
G9402V109	VALARIS PLC COMMON STOCK USD.1							
		148,564.000	Local 5.170207	768,106.61	5.110000	759,162.04	-8,944.57	0.12
			Base 5.170207	768,106.61	5.110000	759,162.04	-8,944.57	0.12

& 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 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
L9340P101	TRINSEO SA COMMON STOCK USD.01								
		29,297.000	Local	35.068317	1,027,396.48	28.720000	841,409.84	-185,986.64	0.14
			Base	35.068317	1,027,396.48	28.720000	841,409.84	-185,986.64	0.14
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		21,615.000	Local	14.828251	320,512.65	13.120000	283,588.80	-36,923.85	0.05
			Base	14.828251	320,512.65	13.120000	283,588.80	-36,923.85	0.05
US DOLLAR Total		24,647,070.000	Local		486,105,999.86		589,691,452.35	103,585,452.49	96.59
			Base		486,105,999.86		589,691,452.35	103,585,452.49	96.59
EQUITY Total		24,647,070.000	Base		486,105,999.86		589,691,452.35	103,585,452.49	96.59

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		45,438,348.610	Base	506,909,346.38		610,495,205.73	103,585,859.35	100.00

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR							Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				1.698899	31 Dec 2030		
	33,883,306.710	Local	100.059858	33,903,588.57	100.060000	33,903,636.69	48.12	1.47
		Base	100.059858	33,903,588.57	100.060000	33,903,636.69	48.12	1.47
13738JEL0	CAN AST + CAN LTD JT				1.900000	20 May 2020		
	5,000,000.000	Local	99.424722	4,971,236.11	99.492047	4,974,602.35	3,366.24	0.22
		Base	99.424722	4,971,236.11	99.492047	4,974,602.35	3,366.24	0.22
13738JF88	CAN AST + CAN LTD JT				1.770000	08 Jun 2020		
	15,000,000.000	Local	99.370667	14,905,600.00	99.370667	14,905,600.00	0.00	0.64
		Base	99.370667	14,905,600.00	99.370667	14,905,600.00	0.00	0.64
40588LF12	HALKIN FINANCE LLC USC				1.830000	01 Jun 2020		
	5,000,000.000	Local	99.384917	4,969,245.83	99.384917	4,969,245.83	0.00	0.21
		Base	99.384917	4,969,245.83	99.384917	4,969,245.83	0.00	0.21
41282JBM2	HARLEY-DAVIDSON FND CP				1.790000	21 Feb 2020		
	10,000,000.000	Local	99.900556	9,990,055.56	99.900556	9,990,055.56	0.00	0.43
		Base	99.900556	9,990,055.56	99.900556	9,990,055.56	0.00	0.43
45779PB64	INSTITUTIONAL SECURED				1.720000	06 Feb 2020		
	5,000,000.000	Local	99.976111	4,998,805.56	99.976111	4,998,805.56	0.00	0.22
		Base	99.976111	4,998,805.56	99.976111	4,998,805.56	0.00	0.22
62455ADU8	MOUNTCLIFF				1.930000	28 Apr 2020		
	5,000,000.000	Local	99.533583	4,976,679.17	99.372750	4,968,637.50	-8,041.67	0.21
		Base	99.533583	4,976,679.17	99.372750	4,968,637.50	-8,041.67	0.21
66844CCH5	NORTHWESTERN UNIVERS				1.600000	17 Mar 2020		
	6,000,000.000	Local	99.800000	5,988,000.00	99.800000	5,988,000.00	0.00	0.26
		Base	99.800000	5,988,000.00	99.800000	5,988,000.00	0.00	0.26
85520PBF2	STARBIRD FDG. CORP				1.879000	17 Mar 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.43
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.43

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
	94,883,306.710	Local		94,703,210.80		94,698,583.49	-4,627.31	4.09
		Base		94,703,210.80		94,698,583.49	-4,627.31	4.09
CASH EQUIVALENT Total								
	94,883,306.710	Base		94,703,210.80		94,698,583.49	-4,627.31	4.09
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	100.242478	10,229,744.83	110.704652	11,297,409.74	1,067,664.91	0.49
		Base	100.242478	10,229,744.83	110.704652	11,297,409.74	1,067,664.91	0.49
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	121.875356	12,263,098.32	2,214,416.38	0.53
		Base	99.867640	10,048,681.94	121.875356	12,263,098.32	2,214,416.38	0.53
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				2.390500	29 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.314856	5,015,742.80	15,742.80	0.22
		Base	100.000000	5,000,000.00	100.314856	5,015,742.80	15,742.80	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375				3.375000	25 Feb 2024		
	5,000,000.000	Local	104.243569	5,212,178.47	107.183657	5,359,182.85	147,004.38	0.23
		Base	104.243569	5,212,178.47	107.183657	5,359,182.85	147,004.38	0.23
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.778196	4,988,909.82	166.965269	8,348,263.45	3,359,353.63	0.36
		Base	99.778196	4,988,909.82	166.965269	8,348,263.45	3,359,353.63	0.36
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR				2.568630	27 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	100.745654	10,074,565.40	74,565.40	0.44
		Base	100.000000	10,000,000.00	100.745654	10,074,565.40	74,565.40	0.44
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				1.996250	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.002360	4,000,094.40	94.40	0.17
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.002360	4,000,094.40	94.40	0.17

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029			
		3,000,000.000	Local 99.945122	2,998,353.65	128.006687	3,840,200.61	841,846.96		0.17
			Base 99.945122	2,998,353.65	128.006687	3,840,200.61	841,846.96		0.17
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR				2.495000	09 Sep 2021			
		10,000,000.000	Local 100.000000	10,000,000.00	100.730659	10,073,065.90	73,065.90		0.44
			Base 100.000000	10,000,000.00	100.730659	10,073,065.90	73,065.90		0.44
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875				4.875000	01 Jun 2022			
		5,000,000.000	Local 103.300734	5,165,036.68	106.773217	5,338,660.85	173,624.17		0.23
			Base 103.300734	5,165,036.68	106.773217	5,338,660.85	173,624.17		0.23
037833BE9	APPLE INC SR UNSECURED 05/20 VAR				2.204630	06 May 2020			
		10,000,000.000	Local 100.000000	10,000,000.00	100.072471	10,007,247.10	7,247.10		0.43
			Base 100.000000	10,000,000.00	100.072471	10,007,247.10	7,247.10		0.43
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027			
		10,000,000.000	Local 99.996311	9,999,631.08	108.587018	10,858,701.80	859,070.72		0.47
			Base 99.996311	9,999,631.08	108.587018	10,858,701.80	859,070.72		0.47
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4				2.190000	22 Mar 2021			
		2,750,000.000	Local 99.991833	2,749,775.40	100.049680	2,751,366.20	1,590.80		0.12
Original Face:		2,750,000.000	Base 99.991833	2,749,775.40	100.049680	2,751,366.20	1,590.80		0.12
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023			
		5,000,000.000	Local 102.202140	5,110,106.98	103.003272	5,150,163.60	40,056.62		0.22
			Base 102.202140	5,110,106.98	103.003272	5,150,163.60	40,056.62		0.22
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				2.596630	25 Jun 2022			
		10,000,000.000	Local 100.198032	10,019,803.19	100.620905	10,062,090.50	42,287.31		0.43
			Base 100.198032	10,019,803.19	100.620905	10,062,090.50	42,287.31		0.43
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR				3.559000	23 Apr 2027			
		5,000,000.000	Local 102.242198	5,112,109.91	107.676441	5,383,822.05	271,712.14		0.23
			Base 102.242198	5,112,109.91	107.676441	5,383,822.05	271,712.14		0.23
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2				2.200000	16 Aug 2023			
		15,000,000.000	Local 99.909244	14,986,386.56	101.620218	15,243,032.70	256,646.14		0.66
			Base 99.909244	14,986,386.56	101.620218	15,243,032.70	256,646.14		0.66

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR				2.774130	17 Aug 2020			
		3,000,000.000	Local	100.000000	3,000,000.00	100.474803	3,014,244.09	14,244.09	0.13
			Base	100.000000	3,000,000.00	100.474803	3,014,244.09	14,244.09	0.13
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022			
		15,000,000.000	Local	99.971998	14,995,799.73	100.741116	15,111,167.40	115,367.67	0.65
			Base	99.971998	14,995,799.73	100.741116	15,111,167.40	115,367.67	0.65
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125				3.125000	15 Mar 2026			
		3,000,000.000	Local	99.943421	2,998,302.62	107.249556	3,217,486.68	219,184.06	0.14
			Base	99.943421	2,998,302.62	107.249556	3,217,486.68	219,184.06	0.14
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030			
		10,000,000.000	Local	99.920109	9,992,010.94	101.708150	10,170,815.00	178,804.06	0.44
			Base	99.920109	9,992,010.94	101.708150	10,170,815.00	178,804.06	0.44
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A				4.961300	15 Apr 2044			
		2,804,394.160	Local	109.108959	3,059,845.28	102.237710	2,867,148.37	-192,696.91	0.12
		Original Face: 4,153,000.000	Base	109.108959	3,059,845.28	102.237710	2,867,148.37	-192,696.91	0.12
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4				4.051000	10 Apr 2047			
		5,000,000.000	Local	102.435982	5,121,799.09	108.459600	5,422,980.00	301,180.91	0.23
		Original Face: 5,000,000.000	Base	102.435982	5,121,799.09	108.459600	5,422,980.00	301,180.91	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4				3.590000	10 Nov 2047			
		3,300,000.000	Local	102.262170	3,374,651.61	107.283950	3,540,370.35	165,718.74	0.15
		Original Face: 3,300,000.000	Base	102.262170	3,374,651.61	107.283950	3,540,370.35	165,718.74	0.15
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB				3.834000	10 Jul 2045			
		3,592,012.140	Local	104.205119	3,743,060.54	103.351620	3,712,402.74	-30,657.80	0.16
		Original Face: 5,000,000.000	Base	104.205119	3,743,060.54	103.351620	3,712,402.74	-30,657.80	0.16
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM				4.158000	10 Oct 2048			
		6,258,000.000	Local	102.877169	6,438,053.21	108.950810	6,818,141.69	380,088.48	0.29
		Original Face: 6,258,000.000	Base	102.877169	6,438,053.21	108.950810	6,818,141.69	380,088.48	0.29
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125				2.125000	01 Jun 2021			
		8,000,000.000	Local	99.929553	7,994,364.25	100.469855	8,037,588.40	43,224.15	0.35
			Base	99.929553	7,994,364.25	100.469855	8,037,588.40	43,224.15	0.35

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR				2.515000	09 Mar 2020		
		10,000,000.000	Local 100.000000	10,000,000.00	100.053098	10,005,309.80	5,309.80	0.43
			Base 100.000000	10,000,000.00	100.053098	10,005,309.80	5,309.80	0.43
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1				2.250000	17 Jul 2023		
		4,500,000.000	Local 99.982826	4,499,227.19	100.236560	4,510,645.20	11,418.01	0.19
Original Face:		4,500,000.000	Base 99.982826	4,499,227.19	100.236560	4,510,645.20	11,418.01	0.19
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				2.346250	17 Jul 2023		
		7,000,000.000	Local 100.000000	7,000,000.00	100.258460	7,018,092.20	18,092.20	0.30
Original Face:		7,000,000.000	Base 100.000000	7,000,000.00	100.258460	7,018,092.20	18,092.20	0.30
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR				2.919500	30 Jan 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	101.203027	10,120,302.70	120,302.70	0.44
			Base 100.000000	10,000,000.00	101.203027	10,120,302.70	120,302.70	0.44
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8				2.800000	15 May 2022		
		3,000,000.000	Local 99.952952	2,998,588.56	102.277301	3,068,319.03	69,730.47	0.13
			Base 99.952952	2,998,588.56	102.277301	3,068,319.03	69,730.47	0.13
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR				2.435500	03 Mar 2022		
		4,000,000.000	Local 100.000000	4,000,000.00	100.825365	4,033,014.60	33,014.60	0.17
			Base 100.000000	4,000,000.00	100.825365	4,033,014.60	33,014.60	0.17
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	106.102274	10,610,227.40	610,227.40	0.46
			Base 100.000000	10,000,000.00	106.102274	10,610,227.40	610,227.40	0.46
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.050000	30 Jul 2022		
		2,000,000.000	Local 100.000000	2,000,000.00	105.073518	2,101,470.36	101,470.36	0.09
			Base 100.000000	2,000,000.00	105.073518	2,101,470.36	101,470.36	0.09
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4				3.183000	10 Feb 2048		
		5,000,000.000	Local 102.541433	5,127,071.65	105.852420	5,292,621.00	165,549.35	0.23
Original Face:		5,000,000.000	Base 102.541433	5,127,071.65	105.852420	5,292,621.00	165,549.35	0.23
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
		10,000,000.000	Local 99.769784	9,976,978.43	138.033395	13,803,339.50	3,826,361.07	0.60
			Base 99.769784	9,976,978.43	138.033395	13,803,339.50	3,826,361.07	0.60

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537000	10 Jul 2044		
	4,995,523.060	Local	110.341226	5,512,121.40	102.194900	5,105,169.80	-406,951.60	0.22	
Original Face:	5,000,000.000	Base	110.341226	5,512,121.40	102.194900	5,105,169.80	-406,951.60	0.22	
24422EUX5	JOHN DEERE CAPITAL CORP SR UNSECURED 03/24 2.6					2.600000	07 Mar 2024		
	8,393,000.000	Local	102.216791	8,579,055.30	103.398654	8,678,249.03	99,193.73	0.38	
		Base	102.216791	8,579,055.30	103.398654	8,678,249.03	99,193.73	0.38	
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
	5,000,000.000	Local	99.997350	4,999,867.50	102.551684	5,127,584.20	127,716.70	0.22	
		Base	99.997350	4,999,867.50	102.551684	5,127,584.20	127,716.70	0.22	
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					2.639500	30 Jan 2023		
	15,000,000.000	Local	100.000000	15,000,000.00	101.043460	15,156,519.00	156,519.00	0.66	
		Base	100.000000	15,000,000.00	101.043460	15,156,519.00	156,519.00	0.66	
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	101.971997	5,098,599.85	98,599.85	0.22	
		Base	100.000000	5,000,000.00	101.971997	5,098,599.85	98,599.85	0.22	
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
	61,768.850	Local	100.145721	61,858.86	109.937892	67,907.37	6,048.51	0.00	
Original Face:	5,000,000.000	Base	100.145721	61,858.86	109.937892	67,907.37	6,048.51	0.00	
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
	3,807,823.900	Local	92.090165	3,506,631.33	103.038788	3,923,535.60	416,904.27	0.17	
Original Face:	10,000,000.000	Base	92.090165	3,506,631.33	103.038788	3,923,535.60	416,904.27	0.17	
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
	594,159.620	Local	102.176153	607,089.44	106.141755	630,651.45	23,562.01	0.03	
Original Face:	5,085,000.000	Base	102.176153	607,089.44	106.141755	630,651.45	23,562.01	0.03	
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.500000	01 Jul 2029		
	3,643,532.700	Local	101.188034	3,686,819.12	102.063577	3,718,719.80	31,900.68	0.16	
Original Face:	10,000,000.000	Base	101.188034	3,686,819.12	102.063577	3,718,719.80	31,900.68	0.16	
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.000000	01 Dec 2026		
	2,124,251.690	Local	101.958932	2,165,864.33	103.534131	2,199,325.53	33,461.20	0.10	
Original Face:	11,186,424.000	Base	101.958932	2,165,864.33	103.534131	2,199,325.53	33,461.20	0.10	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
		6,247,761.000	Local 101.059876	6,313,979.50	104.367214	6,520,614.09	206,634.59	0.28
Original Face:		10,000,000.000	Base 101.059876	6,313,979.50	104.367214	6,520,614.09	206,634.59	0.28
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
		3,753,248.250	Local 102.852744	3,860,318.82	104.858498	3,935,599.74	75,280.92	0.17
Original Face:		5,000,000.000	Base 102.852744	3,860,318.82	104.858498	3,935,599.74	75,280.92	0.17
3128MJU3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
		3,119,920.100	Local 107.009616	3,338,614.53	106.476308	3,321,975.74	-16,638.79	0.14
Original Face:		5,000,000.000	Base 107.009616	3,338,614.53	106.476308	3,321,975.74	-16,638.79	0.14
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5				2.500000	01 Dec 2029		
		2,054,531.700	Local 101.658666	2,088,609.51	102.060343	2,096,862.10	8,252.59	0.09
Original Face:		5,300,000.000	Base 101.658666	2,088,609.51	102.060343	2,096,862.10	8,252.59	0.09
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
		3,062,780.630	Local 103.124679	3,158,482.68	103.925750	3,183,017.74	24,535.06	0.14
Original Face:		7,000,000.000	Base 103.124679	3,158,482.68	103.925750	3,183,017.74	24,535.06	0.14
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3				3.000000	01 Sep 2036		
		2,434,429.110	Local 100.881994	2,455,900.64	103.557777	2,521,040.67	65,140.03	0.11
Original Face:		3,550,000.000	Base 100.881994	2,455,900.64	103.557777	2,521,040.67	65,140.03	0.11
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5				3.500000	01 May 2037		
		3,411,599.250	Local 103.103637	3,517,482.90	104.458632	3,563,709.91	46,227.01	0.15
Original Face:		5,000,000.000	Base 103.103637	3,517,482.90	104.458632	3,563,709.91	46,227.01	0.15
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5				5.500000	01 Sep 2039		
		1,122,172.850	Local 104.390953	1,171,446.93	112.393508	1,261,249.43	89,802.50	0.05
Original Face:		10,300,000.000	Base 104.390953	1,171,446.93	112.393508	1,261,249.43	89,802.50	0.05
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5				5.000000	01 Sep 2033		
		656,645.620	Local 99.645801	654,319.79	111.010057	728,942.68	74,622.89	0.03
Original Face:		14,598,876.000	Base 99.645801	654,319.79	111.010057	728,942.68	74,622.89	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5				5.000000	01 Oct 2033		
		520,281.830	Local 99.637225	518,394.38	111.007694	577,552.86	59,158.48	0.02
Original Face:		11,774,977.000	Base 99.637225	518,394.38	111.007694	577,552.86	59,158.48	0.02

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		230,859.690	Local 99.582526	229,895.91	109.656294	253,152.18	23,256.27	0.01
Original Face:		3,598,890.000	Base 99.582526	229,895.91	109.656294	253,152.18	23,256.27	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5				5.000000	01 Dec 2033		
		180,152.550	Local 99.665361	179,549.69	110.955239	199,888.69	20,339.00	0.01
Original Face:		6,241,535.000	Base 99.665361	179,549.69	110.955239	199,888.69	20,339.00	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
		191,096.850	Local 100.211427	191,500.88	110.558772	211,274.33	19,773.45	0.01
Original Face:		5,000,000.000	Base 100.211427	191,500.88	110.558772	211,274.33	19,773.45	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
		211,795.300	Local 100.805636	213,501.60	112.117352	237,459.28	23,957.68	0.01
Original Face:		5,000,000.000	Base 100.805636	213,501.60	112.117352	237,459.28	23,957.68	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
		231,897.200	Local 100.547204	233,166.15	110.567277	256,402.42	23,236.27	0.01
Original Face:		5,000,000.000	Base 100.547204	233,166.15	110.567277	256,402.42	23,236.27	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				4.361000	01 Jan 2037		
		769,810.980	Local 103.446812	796,344.92	105.724916	813,882.01	17,537.09	0.04
Original Face:		6,000,000.000	Base 103.446812	796,344.92	105.724916	813,882.01	17,537.09	0.04
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				3.730000	01 Oct 2036		
		690,346.200	Local 103.395108	713,784.20	104.982768	724,744.55	10,960.35	0.03
Original Face:		5,000,000.000	Base 103.395108	713,784.20	104.982768	724,744.55	10,960.35	0.03
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5				2.500000	01 Sep 2027		
		2,598,618.600	Local 102.784658	2,670,981.24	102.503069	2,663,663.82	-7,317.42	0.12
Original Face:		10,000,000.000	Base 102.784658	2,670,981.24	102.503069	2,663,663.82	-7,317.42	0.12
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5				2.500000	01 Sep 2027		
		2,765,574.200	Local 102.736921	2,841,265.78	102.399751	2,831,941.09	-9,324.69	0.12
Original Face:		10,000,000.000	Base 102.736921	2,841,265.78	102.399751	2,831,941.09	-9,324.69	0.12
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3				3.000000	01 Sep 2024		
		1,603,663.040	Local 101.720043	1,631,246.73	103.033259	1,652,306.29	21,059.56	0.07
Original Face:		5,920,907.000	Base 101.720043	1,631,246.73	103.033259	1,652,306.29	21,059.56	0.07

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3				3.000000	01 Oct 2024		
		2,743,219.100	Local 102.204595	2,803,695.96	103.036566	2,826,518.76	22,822.80	0.12
Original Face:		10,000,000.000	Base 102.204595	2,803,695.96	103.036566	2,826,518.76	22,822.80	0.12
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
		3,441,384.030	Local 99.932287	3,439,053.75	103.274841	3,554,083.89	115,030.14	0.15
Original Face:		8,208,821.000	Base 99.932287	3,439,053.75	103.274841	3,554,083.89	115,030.14	0.15
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
		2,729,965.000	Local 103.729710	2,831,784.78	105.307731	2,874,864.20	43,079.42	0.12
Original Face:		5,000,000.000	Base 103.729710	2,831,784.78	105.307731	2,874,864.20	43,079.42	0.12
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
		2,661,387.540	Local 110.315400	2,935,920.32	108.237462	2,880,618.33	-55,301.99	0.12
Original Face:		7,231,153.000	Base 110.315400	2,935,920.32	108.237462	2,880,618.33	-55,301.99	0.12
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
		4,070,623.520	Local 100.051058	4,072,701.88	104.014755	4,234,049.08	161,347.20	0.18
Original Face:		8,000,000.000	Base 100.051058	4,072,701.88	104.014755	4,234,049.08	161,347.20	0.18
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4				4.000000	01 Jan 2033		
		3,402,833.880	Local 103.436390	3,519,768.53	104.786146	3,565,698.48	45,929.95	0.15
Original Face:		6,000,000.000	Base 103.436390	3,519,768.53	104.786146	3,565,698.48	45,929.95	0.15
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3				3.000000	01 Jan 2037		
		3,332,072.350	Local 100.465318	3,347,577.08	103.557323	3,450,604.93	103,027.85	0.15
Original Face:		5,000,000.000	Base 100.465318	3,347,577.08	103.557323	3,450,604.93	103,027.85	0.15
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03				5.030000	06 Oct 2025		
		5,000,000.000	Local 109.188698	5,459,434.92	119.063298	5,953,164.90	493,729.98	0.26
			Base 109.188698	5,459,434.92	119.063298	5,953,164.90	493,729.98	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43				5.430000	07 Jun 2024		
		5,000,000.000	Local 109.312178	5,465,608.90	116.644613	5,832,230.65	366,621.75	0.25
			Base 109.312178	5,465,608.90	116.644613	5,832,230.65	366,621.75	0.25
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

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030			
		5,000,000.000	Local	140.341988	7,017,099.40	146.974113	7,348,705.65	331,606.25	0.32
			Base	140.341988	7,017,099.40	146.974113	7,348,705.65	331,606.25	0.32
3136A2TP8	FANNIE MAE FNR 2011 127 VU				3.500000	25 Dec 2024			
		1,268,715.570	Local	102.963123	1,306,309.17	101.655220	1,289,715.60	-16,593.57	0.06
		Original Face: 3,000,000.000	Base	102.963123	1,306,309.17	101.655220	1,289,715.60	-16,593.57	0.06
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.613575	25 Mar 2052			
		413,305.620	Local	108.910498	450,133.21	113.818380	470,417.76	20,284.55	0.02
		Original Face: 4,261,779.000	Base	108.910498	450,133.21	113.818380	470,417.76	20,284.55	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV				4.000000	25 Apr 2023			
		1,953,844.500	Local	102.919173	2,010,880.60	101.723000	1,987,509.24	-23,371.36	0.09
		Original Face: 6,000,000.000	Base	102.919173	2,010,880.60	101.723000	1,987,509.24	-23,371.36	0.09
3136A4GU7	FANNIE MAE FNR 2012 20 VK				3.500000	25 Mar 2025			
		553,951.410	Local	102.717388	569,004.42	101.630670	562,984.53	-6,019.89	0.02
		Original Face: 1,250,000.000	Base	102.717388	569,004.42	101.630670	562,984.53	-6,019.89	0.02
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2				2.976000	25 Apr 2022			
		2,041,817.180	Local	100.848539	2,059,142.79	101.753700	2,077,624.53	18,481.74	0.09
		Original Face: 5,000,000.000	Base	100.848539	2,059,142.79	101.753700	2,077,624.53	18,481.74	0.09
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031			
		1,325,295.450	Local	103.907831	1,377,085.75	104.313070	1,382,456.37	5,370.62	0.06
		Original Face: 5,000,000.000	Base	103.907831	1,377,085.75	104.313070	1,382,456.37	5,370.62	0.06
3136A6P99	FANNIE MAE FNR 2012 76 VG				4.000000	25 Mar 2029			
		3,414,885.430	Local	107.838988	3,682,577.89	104.295540	3,561,573.20	-121,004.69	0.15
		Original Face: 5,469,245.000	Base	107.838988	3,682,577.89	104.295540	3,561,573.20	-121,004.69	0.15
3136A8HK9	FANNIE MAE FNR 2012 93 MC				2.500000	25 Sep 2042			
		12,432.500	Local	100.496280	12,494.20	102.849970	12,786.82	292.62	0.00
		Original Face: 10,000,000.000	Base	100.496280	12,494.20	102.849970	12,786.82	292.62	0.00
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042			
		9,994,696.200	Local	98.294722	9,824,258.84	104.451200	10,439,580.12	615,321.28	0.45
		Original Face: 30,000,000.000	Base	98.294722	9,824,258.84	104.451200	10,439,580.12	615,321.28	0.45

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136AA6K6	FANNIE MAE FNR 2012 151 YA				2.000000	25 Jan 2028			
		1,557,108.350	Local	101.654145	1,582,865.18	100.571290	1,566,003.95	-16,861.23	0.07
Original Face:		5,000,000.000	Base	101.654145	1,582,865.18	100.571290	1,566,003.95	-16,861.23	0.07
3136AAF42	FANNIE MAE FNR 2012 133 JP				2.500000	25 Jul 2042			
		1,961,424.300	Local	99.924871	1,959,950.71	102.225120	2,005,068.34	45,117.63	0.09
Original Face:		6,000,000.000	Base	99.924871	1,959,950.71	102.225120	2,005,068.34	45,117.63	0.09
3136ACH53	FANNIE MAE FNR 2013 13 PH				2.500000	25 Apr 2042			
		1,771,271.820	Local	99.305491	1,758,970.17	102.874840	1,822,193.05	63,222.88	0.08
Original Face:		5,000,000.000	Base	99.305491	1,758,970.17	102.874840	1,822,193.05	63,222.88	0.08
3136AE2K2	FANNIE MAE FNR 2013 70 KC				3.500000	25 Jul 2043			
		3,256,183.620	Local	99.380437	3,236,009.52	105.866550	3,447,209.26	211,199.74	0.15
Original Face:		20,312,000.000	Base	99.380437	3,236,009.52	105.866550	3,447,209.26	211,199.74	0.15
3136AFYS7	FANNIE MAE FNR 2013 87 GD				3.000000	25 Jun 2043			
		1,732,782.120	Local	100.830601	1,747,174.63	105.018150	1,819,735.73	72,561.10	0.08
Original Face:		6,000,000.000	Base	100.830601	1,747,174.63	105.018150	1,819,735.73	72,561.10	0.08
3136AGC34	FANNIE MAE FNR 2013 101 HA				3.000000	25 Oct 2030			
		683,429.780	Local	102.242422	698,755.16	101.308810	692,374.58	-6,380.58	0.03
Original Face:		2,500,000.000	Base	102.242422	698,755.16	101.308810	692,374.58	-6,380.58	0.03
3136AGDC3	FANNIE MAE FNR 2013 97 JF				2.010880	25 Apr 2038			
		1,744,420.400	Local	99.858939	1,741,959.70	99.647310	1,738,268.00	-3,691.70	0.08
Original Face:		5,000,000.000	Base	99.858939	1,741,959.70	99.647310	1,738,268.00	-3,691.70	0.08
3136AGNN8	FANNIE MAE FNR 2013 103 VG				3.000000	25 Mar 2030			
		1,500,000.000	Local	102.608246	1,539,123.69	102.423210	1,536,348.15	-2,775.54	0.07
Original Face:		1,500,000.000	Base	102.608246	1,539,123.69	102.423210	1,536,348.15	-2,775.54	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA				4.000000	25 Feb 2043			
		1,684,394.850	Local	105.878145	1,783,406.02	105.285260	1,773,419.50	-9,986.52	0.08
Original Face:		5,000,000.000	Base	105.878145	1,783,406.02	105.285260	1,773,419.50	-9,986.52	0.08
3136AH5F3	FANNIE MAE FNR 2014 5 KV				3.500000	25 Feb 2027			
		1,036,820.070	Local	102.847633	1,066,344.90	104.278800	1,081,183.53	14,838.63	0.05
Original Face:		1,750,000.000	Base	102.847633	1,066,344.90	104.278800	1,081,183.53	14,838.63	0.05

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136AHBT6	FANNIE MAE FNR 2013 123 PN				2.700000	25 Mar 2043		
		3,651,802.000	Local 94.228811	3,441,049.62	100.985910	3,687,805.48	246,755.86	0.16
Original Face:		3,651,802.000	Base 94.228811	3,441,049.62	100.985910	3,687,805.48	246,755.86	0.16
3136AHDP2	FANNIE MAE FNR 2013 118 YA				3.000000	25 Jul 2028		
		2,107,671.220	Local 101.989413	2,149,601.51	102.260010	2,155,304.80	5,703.29	0.09
Original Face:		8,500,000.000	Base 101.989413	2,149,601.51	102.260010	2,155,304.80	5,703.29	0.09
3136AHRY8	FANNIE MAE FNR 2013 131 KH				3.000000	25 Aug 2041		
		1,970,677.250	Local 102.716707	2,024,214.78	102.754500	2,024,959.55	744.77	0.09
Original Face:		5,000,000.000	Base 102.716707	2,024,214.78	102.754500	2,024,959.55	744.77	0.09
3136AJDJ2	FANNIE MAE FNR 2014 9 A				4.000000	25 May 2037		
		1,439,074.150	Local 105.168385	1,513,451.04	102.377020	1,473,281.23	-40,169.81	0.06
Original Face:		5,000,000.000	Base 105.168385	1,513,451.04	102.377020	1,473,281.23	-40,169.81	0.06
3136AJJ80	FANNIE MAE FNR 2014 30 KC				3.000000	25 May 2033		
		1,589,876.710	Local 102.334221	1,626,987.94	103.021620	1,637,916.74	10,928.80	0.07
Original Face:		5,000,000.000	Base 102.334221	1,626,987.94	103.021620	1,637,916.74	10,928.80	0.07
3136AJMT0	FANNIE MAE FNR 2014 21 GV				3.000000	25 May 2027		
		3,006,450.100	Local 100.874058	3,032,728.22	102.896820	3,093,541.55	60,813.33	0.13
Original Face:		5,000,000.000	Base 100.874058	3,032,728.22	102.896820	3,093,541.55	60,813.33	0.13
3136AJPN0	FANNIE MAE FNR 2014 19 VJ				4.500000	25 May 2025		
		4,445,273.650	Local 104.940871	4,664,908.87	103.398020	4,596,324.94	-68,583.93	0.20
Original Face:		8,346,000.000	Base 104.940871	4,664,908.87	103.398020	4,596,324.94	-68,583.93	0.20
3136AJSJ6	FANNIE MAE FNR 2014 14 KD				3.000000	25 Jan 2033		
		1,782,561.450	Local 101.889358	1,816,240.42	102.712390	1,830,911.47	14,671.05	0.08
Original Face:		5,000,000.000	Base 101.889358	1,816,240.42	102.712390	1,830,911.47	14,671.05	0.08
3136AJVF0	FANNIE MAE FNR 2014 18 TA				3.000000	25 Jan 2033		
		2,227,899.060	Local 102.206625	2,277,060.43	102.230390	2,277,589.90	529.47	0.10
Original Face:		6,000,000.000	Base 102.206625	2,277,060.43	102.230390	2,277,589.90	529.47	0.10
3136AJVK9	FANNIE MAE FNR 2014 18 WV				3.500000	25 Jan 2029		
		6,153,204.620	Local 103.114312	6,344,834.59	104.942210	6,457,308.91	112,474.32	0.28
Original Face:		9,284,523.000	Base 103.114312	6,344,834.59	104.942210	6,457,308.91	112,474.32	0.28

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.000000	25 Jan 2029		
	312,264.500	Local	101.140975	315,827.36	99.871560	311,863.43	-3,963.93	0.01	
Original Face:	5,000,000.000	Base	101.140975	315,827.36	99.871560	311,863.43	-3,963.93	0.01	
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
	5,748,878.100	Local	83.327650	4,790,405.05	102.888770	5,914,949.97	1,124,544.92	0.26	
Original Face:	6,000,000.000	Base	83.327650	4,790,405.05	102.888770	5,914,949.97	1,124,544.92	0.26	
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
	10,692,273.000	Local	102.159088	10,923,128.61	104.238800	11,145,497.07	222,368.46	0.48	
Original Face:	10,692,273.000	Base	102.159088	10,923,128.61	104.238800	11,145,497.07	222,368.46	0.48	
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
	2,522,110.950	Local	102.103792	2,575,170.93	102.909630	2,595,495.05	20,324.12	0.11	
Original Face:	15,000,000.000	Base	102.103792	2,575,170.93	102.909630	2,595,495.05	20,324.12	0.11	
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
	4,728,171.250	Local	104.925480	4,961,056.37	104.693560	4,950,090.80	-10,965.57	0.21	
Original Face:	11,000,000.000	Base	104.925480	4,961,056.37	104.693560	4,950,090.80	-10,965.57	0.21	
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
	1,396,309.500	Local	103.063448	1,439,084.72	103.212830	1,441,170.55	2,085.83	0.06	
Original Face:	2,304,044.000	Base	103.063448	1,439,084.72	103.212830	1,441,170.55	2,085.83	0.06	
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
	4,866,572.840	Local	103.574611	5,040,533.89	103.760070	5,049,559.39	9,025.50	0.22	
Original Face:	6,976,000.000	Base	103.574611	5,040,533.89	103.760070	5,049,559.39	9,025.50	0.22	
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
	2,201,179.440	Local	101.293271	2,229,646.65	101.794190	2,240,672.78	11,026.13	0.10	
Original Face:	3,479,000.000	Base	101.293271	2,229,646.65	101.794190	2,240,672.78	11,026.13	0.10	
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
	3,332,007.150	Local	101.548310	3,383,596.96	101.462090	3,380,724.09	-2,872.87	0.15	
Original Face:	5,000,000.000	Base	101.548310	3,383,596.96	101.462090	3,380,724.09	-2,872.87	0.15	
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.000000	25 May 2041		
	1,460,400.250	Local	101.785731	1,486,479.07	101.856540	1,487,513.16	1,034.09	0.06	
Original Face:	3,000,000.000	Base	101.785731	1,486,479.07	101.856540	1,487,513.16	1,034.09	0.06	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136AVT74	FANNIE MAE FNR 2017 22 JL				3.000000	25 Jan 2039			
		1,336,394.790	Local	100.722611	1,346,051.72	100.855680	1,347,830.05	1,778.33	0.06
Original Face:		2,645,000.000	Base	100.722611	1,346,051.72	100.855680	1,347,830.05	1,778.33	0.06
3136AYUG6	FANNIE MAE FNR 2017 86 MA				3.000000	25 Apr 2046			
		4,459,390.140	Local	100.942135	4,501,403.61	103.726000	4,625,547.02	124,143.41	0.20
Original Face:		6,000,000.000	Base	100.942135	4,501,403.61	103.726000	4,625,547.02	124,143.41	0.20
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029			
		5,047,881.410	Local	101.728710	5,135,144.63	103.826220	5,241,024.46	105,879.83	0.23
Original Face:		5,729,287.000	Base	101.728710	5,135,144.63	103.826220	5,241,024.46	105,879.83	0.23
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		5,389,640.520	Local	101.315012	5,460,514.95	103.671270	5,587,508.78	126,993.83	0.24
Original Face:		6,000,000.000	Base	101.315012	5,460,514.95	103.671270	5,587,508.78	126,993.83	0.24
3136B32D1	FANNIE MAE FNR 2019 7 LA				3.000000	25 Aug 2048			
		8,982,734.200	Local	99.061650	8,898,444.70	102.761400	9,230,783.42	332,338.72	0.40
Original Face:		10,000,000.000	Base	99.061650	8,898,444.70	102.761400	9,230,783.42	332,338.72	0.40
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		4,491,367.100	Local	99.863012	4,485,214.48	102.761400	4,615,391.71	130,177.23	0.20
Original Face:		5,000,000.000	Base	99.863012	4,485,214.48	102.761400	4,615,391.71	130,177.23	0.20
3136B6TM5	FANNIE MAE FNR 2019 60 VA				3.000000	25 Feb 2031			
		9,750,803.900	Local	103.171540	10,060,054.54	103.982320	10,139,112.11	79,057.57	0.44
Original Face:		10,000,000.000	Base	103.171540	10,060,054.54	103.982320	10,139,112.11	79,057.57	0.44
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043			
		4,966,181.850	Local	101.571945	5,044,247.50	101.765960	5,053,882.63	9,635.13	0.22
Original Face:		5,000,000.000	Base	101.571945	5,044,247.50	101.765960	5,053,882.63	9,635.13	0.22
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043			
		4,966,181.850	Local	101.808622	5,056,001.29	102.753110	5,102,906.30	46,905.01	0.22
Original Face:		5,000,000.000	Base	101.808622	5,056,001.29	102.753110	5,102,906.30	46,905.01	0.22
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		4,968,968.200	Local	102.937472	5,114,930.25	104.235240	5,179,415.93	64,485.68	0.22
Original Face:		5,000,000.000	Base	102.937472	5,114,930.25	104.235240	5,179,415.93	64,485.68	0.22

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044		
	5,000,000.000	Local	101.754406	5,087,720.32	101.754406	5,087,720.30	-0.02	0.22
Original Face:	5,000,000.000	Base	101.754406	5,087,720.32	101.754406	5,087,720.30	-0.02	0.22
3136B8JV2	FANNIE MAE FNR 2020 2 DA				3.000000	25 Nov 2042		
	5,000,000.000	Local	101.991161	5,099,558.05	101.991161	5,099,558.05	0.00	0.22
Original Face:	5,000,000.000	Base	101.991161	5,099,558.05	101.991161	5,099,558.05	0.00	0.22
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5				5.000000	01 Nov 2033		
	235,957.130	Local	99.871002	235,652.75	110.934723	261,758.39	26,105.64	0.01
Original Face:	6,625,000.000	Base	99.871002	235,652.75	110.934723	261,758.39	26,105.64	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5				5.500000	01 Feb 2034		
	237,333.420	Local	99.938888	237,188.38	112.771399	267,644.22	30,455.84	0.01
Original Face:	6,000,000.000	Base	99.938888	237,188.38	112.771399	267,644.22	30,455.84	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV				4.500000	15 Dec 2021		
	1,044,119.850	Local	101.020379	1,054,773.83	102.337980	1,068,531.16	13,757.33	0.05
Original Face:	5,000,000.000	Base	101.020379	1,054,773.83	102.337980	1,068,531.16	13,757.33	0.05
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020		
	4,911,595.650	Local	100.916372	4,956,604.13	101.085110	4,964,891.87	8,287.74	0.21
Original Face:	5,000,000.000	Base	100.916372	4,956,604.13	101.085110	4,964,891.87	8,287.74	0.21
3137A6EC2	FREDDIE MAC FHR 3815 TA				4.500000	15 Oct 2040		
	644,002.000	Local	104.048737	670,075.95	105.368050	678,572.35	8,496.40	0.03
Original Face:	7,703,000.000	Base	104.048737	670,075.95	105.368050	678,572.35	8,496.40	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH				4.000000	15 Apr 2041		
	1,068,286.500	Local	103.041138	1,100,774.57	108.842440	1,162,749.09	61,974.52	0.05
Original Face:	10,000,000.000	Base	103.041138	1,100,774.57	108.842440	1,162,749.09	61,974.52	0.05
3137A9VR4	FREDDIE MAC FHR 3835 BA				4.000000	15 Aug 2038		
	670,610.700	Local	102.810315	689,456.97	101.073210	677,807.76	-11,649.21	0.03
Original Face:	10,000,000.000	Base	102.810315	689,456.97	101.073210	677,807.76	-11,649.21	0.03
3137AF2R2	FREDDIE MAC FHR 3920 AC				2.500000	15 Sep 2041		
	2,817,366.890	Local	102.534145	2,888,763.04	102.618850	2,891,149.50	2,386.46	0.12
Original Face:	13,000,000.000	Base	102.534145	2,888,763.04	102.618850	2,891,149.50	2,386.46	0.12

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: 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		
	533,064.420	Local	100.727145	536,940.57	536,940.57	101.335000	540,180.83	3,240.26	0.02
Original Face:	3,000,000.000	Base	100.727145	536,940.57	536,940.57	101.335000	540,180.83	3,240.26	0.02
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
	1,869,668.870	Local	103.052128	1,926,733.55	1,926,733.55	103.273960	1,930,881.08	4,147.53	0.08
Original Face:	12,500,000.000	Base	103.052128	1,926,733.55	1,926,733.55	103.273960	1,930,881.08	4,147.53	0.08
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
	1,525,767.300	Local	106.550618	1,625,714.49	1,625,714.49	106.792090	1,629,398.79	3,684.30	0.07
Original Face:	5,000,000.000	Base	106.550618	1,625,714.49	1,625,714.49	106.792090	1,629,398.79	3,684.30	0.07
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
	3,988,372.800	Local	103.329560	4,121,168.06	4,121,168.06	104.121050	4,152,735.64	31,567.58	0.18
Original Face:	8,000,000.000	Base	103.329560	4,121,168.06	4,121,168.06	104.121050	4,152,735.64	31,567.58	0.18
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
	2,268,892.950	Local	102.192951	2,318,648.66	2,318,648.66	102.149120	2,317,654.18	-994.48	0.10
Original Face:	5,000,000.000	Base	102.192951	2,318,648.66	2,318,648.66	102.149120	2,317,654.18	-994.48	0.10
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
	922,936.350	Local	103.749266	957,539.69	957,539.69	101.293800	934,877.30	-22,662.39	0.04
Original Face:	5,000,000.000	Base	103.749266	957,539.69	957,539.69	101.293800	934,877.30	-22,662.39	0.04
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
	1,698,507.200	Local	100.771560	1,711,612.21	1,711,612.21	101.968720	1,731,946.05	20,333.84	0.07
Original Face:	5,000,000.000	Base	100.771560	1,711,612.21	1,711,612.21	101.968720	1,731,946.05	20,333.84	0.07
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
	1,957,416.850	Local	103.577765	2,027,448.62	2,027,448.62	104.051680	2,036,725.12	9,276.50	0.09
Original Face:	5,000,000.000	Base	103.577765	2,027,448.62	2,027,448.62	104.051680	2,036,725.12	9,276.50	0.09
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
	6,280,000.000	Local	100.548811	6,314,465.32	6,314,465.32	103.339310	6,489,708.67	175,243.35	0.28
Original Face:	6,280,000.000	Base	100.548811	6,314,465.32	6,314,465.32	103.339310	6,489,708.67	175,243.35	0.28
3137B12M3	FREDDIE MAC FHR 4182 VB					3.500000	15 Mar 2026		
	4,291,788.520	Local	103.839781	4,456,583.80	4,456,583.80	102.179310	4,385,319.90	-71,263.90	0.19
Original Face:	8,090,000.000	Base	103.839781	4,456,583.80	4,456,583.80	102.179310	4,385,319.90	-71,263.90	0.19

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137B2BC3	FREDDIE MAC FHR 4199 YV				3.500000	15 May 2026		
	1,631,290.470	Local	103.626123	1,690,443.07	102.603860	1,673,766.99	-16,676.08	0.07
Original Face:	3,000,000.000	Base	103.626123	1,690,443.07	102.603860	1,673,766.99	-16,676.08	0.07
3137B3GL6	FREDDIE MAC FHR 4229 MA				3.500000	15 May 2041		
	1,875,739.850	Local	104.618208	1,962,365.42	103.450220	1,940,457.00	-21,908.42	0.08
Original Face:	5,000,000.000	Base	104.618208	1,962,365.42	103.450220	1,940,457.00	-21,908.42	0.08
3137B3KZ0	FREDDIE MAC FHR 4223 DG				3.000000	15 Dec 2038		
	1,291,180.800	Local	101.737280	1,313,612.22	101.783690	1,314,211.46	599.24	0.06
Original Face:	5,000,000.000	Base	101.737280	1,313,612.22	101.783690	1,314,211.46	599.24	0.06
3137B4JB3	FREDDIE MAC FHR 4252 GA				2.500000	15 Apr 2031		
	342,844.120	Local	100.887360	345,886.38	100.699690	345,242.97	-643.41	0.01
Original Face:	1,000,000.000	Base	100.887360	345,886.38	100.699690	345,242.97	-643.41	0.01
3137B56H1	FREDDIE MAC FHR 4257 A				2.500000	15 Oct 2027		
	1,254,253.950	Local	101.174745	1,268,988.23	101.085130	1,267,864.24	-1,123.99	0.05
Original Face:	5,000,000.000	Base	101.174745	1,268,988.23	101.085130	1,267,864.24	-1,123.99	0.05
3137B6ES6	FREDDIE MAC FHR 4288 AG				3.000000	15 Sep 2037		
	2,607,776.780	Local	102.028140	2,660,666.15	102.273950	2,667,076.32	6,410.17	0.12
Original Face:	7,500,000.000	Base	102.028140	2,660,666.15	102.273950	2,667,076.32	6,410.17	0.12
3137B6G54	FREDDIE MAC FHR 4279 PA				3.000000	15 Dec 2043		
	3,961,302.900	Local	102.581068	4,063,546.83	103.792390	4,111,530.96	47,984.13	0.18
Original Face:	10,000,000.000	Base	102.581068	4,063,546.83	103.792390	4,111,530.96	47,984.13	0.18
3137B73L1	FREDDIE MAC FHR 4289 WE				3.000000	15 Aug 2031		
	1,915,345.950	Local	101.730151	1,948,484.32	102.837140	1,969,687.00	21,202.68	0.09
Original Face:	5,000,000.000	Base	101.730151	1,948,484.32	102.837140	1,969,687.00	21,202.68	0.09
3137B8Z34	FREDDIE MAC FHR 4316 DA				3.000000	15 Feb 2039		
	1,376,822.450	Local	102.007228	1,404,458.41	101.586430	1,398,664.77	-5,793.64	0.06
Original Face:	5,000,000.000	Base	102.007228	1,404,458.41	101.586430	1,398,664.77	-5,793.64	0.06
3137BAHY1	FREDDIE MAC FHR 4345 AC				3.000000	15 Mar 2037		
	1,660,629.540	Local	102.780739	1,706,807.32	101.090170	1,678,733.23	-28,074.09	0.07
Original Face:	6,000,000.000	Base	102.780739	1,706,807.32	101.090170	1,678,733.23	-28,074.09	0.07

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137BAVW9	FREDDIE MAC FHR 4340 TB				3.500000	15 Jul 2039		
	1,784,977.000	Local	98.884909	1,765,072.88	109.047880	1,946,479.58	181,406.70	0.08
Original Face:	1,784,977.000	Base	98.884909	1,765,072.88	109.047880	1,946,479.58	181,406.70	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA				3.000000	15 Oct 2042		
	3,116,135.000	Local	101.443209	3,161,107.33	102.187100	3,184,287.99	23,180.66	0.14
Original Face:	10,000,000.000	Base	101.443209	3,161,107.33	102.187100	3,184,287.99	23,180.66	0.14
3137BBPZ7	FREDDIE MAC FHR 4351 EV				3.000000	15 Nov 2025		
	2,850,772.680	Local	101.812545	2,902,444.23	102.932260	2,934,364.75	31,920.52	0.13
Original Face:	5,183,921.000	Base	101.812545	2,902,444.23	102.932260	2,934,364.75	31,920.52	0.13
3137BCGR3	FREDDIE MAC FHR 4360 DA				3.000000	15 May 2037		
	1,160,065.100	Local	102.571174	1,189,892.39	100.931610	1,170,872.38	-19,020.01	0.05
Original Face:	5,000,000.000	Base	102.571174	1,189,892.39	100.931610	1,170,872.38	-19,020.01	0.05
3137BDAM8	FREDDIE MAC FHR 4372 TC				2.500000	15 Aug 2029		
	1,447,783.400	Local	101.172586	1,464,759.90	101.362240	1,467,505.68	2,745.78	0.06
Original Face:	5,000,000.000	Base	101.172586	1,464,759.90	101.362240	1,467,505.68	2,745.78	0.06
3137BDCR5	FREDDIE MAC FHR 4377 LA				3.000000	15 Jun 2040		
	5,801,929.340	Local	102.437455	5,943,348.78	102.555730	5,950,210.99	6,862.21	0.26
Original Face:	14,550,000.000	Base	102.437455	5,943,348.78	102.555730	5,950,210.99	6,862.21	0.26
3137BDVQ6	FREDDIE MAC FHR 4385 TA				3.000000	15 Apr 2039		
	3,111,751.800	Local	102.633234	3,193,691.51	101.448800	3,156,834.86	-36,856.65	0.14
Original Face:	10,000,000.000	Base	102.633234	3,193,691.51	101.448800	3,156,834.86	-36,856.65	0.14
3137BDY75	FREDDIE MAC FHR 4387 CB				4.000000	15 Sep 2039		
	5,000,000.000	Local	104.900782	5,245,039.12	102.513060	5,125,653.00	-119,386.12	0.22
Original Face:	5,000,000.000	Base	104.900782	5,245,039.12	102.513060	5,125,653.00	-119,386.12	0.22
3137BFYM7	FREDDIE MAC FHR 4432 JV				3.000000	15 Mar 2028		
	1,993,412.100	Local	103.555587	2,064,289.60	103.935410	2,071,861.04	7,571.44	0.09
Original Face:	3,000,000.000	Base	103.555587	2,064,289.60	103.935410	2,071,861.04	7,571.44	0.09
3137BHYX9	FREDDIE MAC FHR 4472 AB				3.000000	15 Mar 2033		
	2,139,546.550	Local	103.129226	2,206,497.79	102.957290	2,202,819.15	-3,678.64	0.10
Original Face:	5,000,000.000	Base	103.129226	2,206,497.79	102.957290	2,202,819.15	-3,678.64	0.10

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
	1,622,956.460	Local	103.176356	1,674,507.33	103.434410	1,678,695.44	4,188.11	0.07	
Original Face:	2,579,263.000	Base	103.176356	1,674,507.33	103.434410	1,678,695.44	4,188.11	0.07	
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
	2,205,785.300	Local	102.365875	2,257,971.43	102.271060	2,255,880.01	-2,091.42	0.10	
Original Face:	5,000,000.000	Base	102.365875	2,257,971.43	102.271060	2,255,880.01	-2,091.42	0.10	
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
	2,354,244.000	Local	102.907259	2,422,687.97	102.926740	2,423,146.60	458.63	0.10	
Original Face:	5,000,000.000	Base	102.907259	2,422,687.97	102.926740	2,423,146.60	458.63	0.10	
3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
	3,314,372.500	Local	101.913293	3,377,786.15	102.538830	3,398,518.78	20,732.63	0.15	
Original Face:	5,000,000.000	Base	101.913293	3,377,786.15	102.538830	3,398,518.78	20,732.63	0.15	
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.500000	15 Jan 2042		
	2,885,297.260	Local	103.768328	2,994,024.72	102.535730	2,958,460.61	-35,564.11	0.13	
Original Face:	6,000,000.000	Base	103.768328	2,994,024.72	102.535730	2,958,460.61	-35,564.11	0.13	
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
	2,429,854.420	Local	99.837992	2,425,917.87	104.387910	2,536,474.25	110,556.38	0.11	
Original Face:	3,650,000.000	Base	99.837992	2,425,917.87	104.387910	2,536,474.25	110,556.38	0.11	
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
	2,628,468.200	Local	103.100928	2,709,975.10	102.154620	2,685,101.70	-24,873.40	0.12	
Original Face:	5,000,000.000	Base	103.100928	2,709,975.10	102.154620	2,685,101.70	-24,873.40	0.12	
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
	2,000,000.000	Local	99.886602	1,997,732.03	101.902293	2,038,045.86	40,313.83	0.09	
		Base	99.886602	1,997,732.03	101.902293	2,038,045.86	40,313.83	0.09	
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
	884,428.500	Local	102.127108	903,241.25	104.690430	925,912.00	22,670.75	0.04	
Original Face:	1,104,000.000	Base	102.127108	903,241.25	104.690430	925,912.00	22,670.75	0.04	
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
	4,291,263.800	Local	103.721580	4,450,966.62	104.950410	4,503,698.95	52,732.33	0.19	
Original Face:	5,000,000.000	Base	103.721580	4,450,966.62	104.950410	4,503,698.95	52,732.33	0.19	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137F4CM2	FREDDIE MAC FHR 4773 KV				4.000000	15 May 2029		
	5,187,430.620	Local	103.128326	5,349,710.36	105.927260	5,494,903.12	145,192.76	0.24
Original Face:	6,000,000.000	Base	103.128326	5,349,710.36	105.927260	5,494,903.12	145,192.76	0.24
3137FBBJ4	FREDDIE MAC FHR 4726 VA				3.500000	15 Jan 2029		
	7,992,804.020	Local	104.325696	8,338,548.40	106.883170	8,542,962.31	204,413.91	0.37
Original Face:	9,629,000.000	Base	104.325696	8,338,548.40	106.883170	8,542,962.31	204,413.91	0.37
3137FCA20	FREDDIE MAC FHR 4735 CT				3.000000	15 Dec 2047		
	3,985,957.500	Local	100.637811	4,011,380.37	103.333840	4,118,842.95	107,462.58	0.18
Original Face:	5,000,000.000	Base	100.637811	4,011,380.37	103.333840	4,118,842.95	107,462.58	0.18
3137FCV27	FREDDIE MAC FHR 4749 PV				3.000000	15 Mar 2031		
	5,197,299.540	Local	99.375981	5,164,867.41	104.811500	5,447,367.61	282,500.20	0.24
Original Face:	6,000,000.000	Base	99.375981	5,164,867.41	104.811500	5,447,367.61	282,500.20	0.24
3137DFE7	FREDDIE MAC FHR 4757 PT				6.000000	15 Oct 2047		
	7,080,532.100	Local	113.034829	8,003,467.35	118.898350	8,418,635.84	415,168.49	0.36
Original Face:	10,000,000.000	Base	113.034829	8,003,467.35	118.898350	8,418,635.84	415,168.49	0.36
3137DFH0	FREDDIE MAC FHR 4757 VA				4.000000	15 Mar 2029		
	9,999,694.820	Local	104.913556	10,491,035.40	108.951530	10,894,820.50	403,785.10	0.47
Original Face:	11,739,000.000	Base	104.913556	10,491,035.40	108.951530	10,894,820.50	403,785.10	0.47
3137FDSL7	FREDDIE MAC FHR 4761 NA				3.500000	15 May 2043		
	10,574,075.100	Local	100.543259	10,631,519.72	103.729530	10,968,438.40	336,918.68	0.47
Original Face:	15,000,000.000	Base	100.543259	10,631,519.72	103.729530	10,968,438.40	336,918.68	0.47
3137FGAD7	FREDDIE MAC FHR 4806 AL				4.500000	15 Jun 2042		
	2,637,815.090	Local	103.617316	2,733,233.20	101.870300	2,687,150.15	-46,083.05	0.12
Original Face:	5,000,000.000	Base	103.617316	2,733,233.20	101.870300	2,687,150.15	-46,083.05	0.12
3137FGYW9	FREDDIE MAC FHR 4819 LV				4.000000	15 Sep 2029		
	3,912,432.440	Local	102.762919	4,020,529.79	104.211760	4,077,214.70	56,684.91	0.18
Original Face:	4,396,000.000	Base	102.762919	4,020,529.79	104.211760	4,077,214.70	56,684.91	0.18
3137FH2F9	FREDDIE MAC FHR 4822 BA				4.000000	15 Jul 2042		
	2,421,094.010	Local	102.094026	2,471,792.35	101.275800	2,451,982.33	-19,810.02	0.11
Original Face:	5,000,000.000	Base	102.094026	2,471,792.35	101.275800	2,451,982.33	-19,810.02	0.11

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137FHDQ3	FREDDIE MAC FHR 4821 EA				4.500000	15 Apr 2043			
	2,159,375.100	Local	103.320094	2,231,068.39	101.963090	2,201,765.58	-29,302.81		0.10
Original Face:	5,000,000.000	Base	103.320094	2,231,068.39	101.963090	2,201,765.58	-29,302.81		0.10
3137FJGN3	FREDDIE MAC FHR 4842 VA				4.500000	15 Nov 2029			
	4,346,185.490	Local	104.552845	4,544,060.59	107.857290	4,687,677.89	143,617.30		0.20
Original Face:	4,774,000.000	Base	104.552845	4,544,060.59	107.857290	4,687,677.89	143,617.30		0.20
3137FNN30	FREDDIE MAC FHR 4914 MV				3.000000	25 Dec 2030			
	4,844,055.800	Local	103.190463	4,998,603.60	104.859580	5,079,456.57	80,852.97		0.22
Original Face:	5,000,000.000	Base	103.190463	4,998,603.60	104.859580	5,079,456.57	80,852.97		0.22
3137FQKZ5	FREDDIE MAC FHR 4945 CA				3.000000	25 Mar 2043			
	4,966,096.400	Local	101.871016	5,059,012.85	102.479400	5,089,225.79	30,212.94		0.22
Original Face:	5,000,000.000	Base	101.871016	5,059,012.85	102.479400	5,089,225.79	30,212.94		0.22
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041			
	2,559,330.200	Local	104.104303	2,664,372.87	107.744780	2,757,544.69	93,171.82		0.12
Original Face:	10,000,000.000	Base	104.104303	2,664,372.87	107.744780	2,757,544.69	93,171.82		0.12
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026			
	1,180,134.970	Local	102.337450	1,207,720.03	104.940503	1,238,439.57	30,719.54		0.05
Original Face:	7,000,000.000	Base	102.337450	1,207,720.03	104.940503	1,238,439.57	30,719.54		0.05
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				4.313000	01 Nov 2035			
	682,630.800	Local	103.290197	705,090.70	104.808311	715,453.81	10,363.11		0.03
Original Face:	5,000,000.000	Base	103.290197	705,090.70	104.808311	715,453.81	10,363.11		0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041			
	3,936,750.000	Local	105.718902	4,161,888.89	109.007108	4,291,337.32	129,448.43		0.19
Original Face:	20,000,000.000	Base	105.718902	4,161,888.89	109.007108	4,291,337.32	129,448.43		0.19
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				4.347000	01 May 2036			
	782,185.750	Local	103.436012	809,061.75	104.726461	819,155.45	10,093.70		0.04
Original Face:	5,000,000.000	Base	103.436012	809,061.75	104.726461	819,155.45	10,093.70		0.04
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				4.167000	01 Oct 2037			
	365,960.880	Local	106.474091	389,653.52	104.849022	383,706.40	-5,947.12		0.02
Original Face:	4,000,000.000	Base	106.474091	389,653.52	104.849022	383,706.40	-5,947.12		0.02

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
		2,088,443.840	Local 104.286547	2,177,965.96	106.015362	2,214,071.30	36,105.34	0.10
Original Face:		8,000,000.000	Base 104.286547	2,177,965.96	106.015362	2,214,071.30	36,105.34	0.10
3138EJRP5	FNMA POOL AL2293 FN 06/21 VARIABLE				4.381000	01 Jun 2021		
		2,106,747.940	Local 102.680831	2,163,226.30	102.830169	2,166,372.47	3,146.17	0.09
Original Face:		5,000,000.000	Base 102.680831	2,163,226.30	102.830169	2,166,372.47	3,146.17	0.09
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				4.107000	01 Aug 2037		
		162,716.050	Local 106.734566	173,674.27	102.188925	166,277.78	-7,396.49	0.01
Original Face:		5,000,000.000	Base 106.734566	173,674.27	102.188925	166,277.78	-7,396.49	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 VARIABLE				2.705000	01 Apr 2023		
		4,181,508.890	Local 102.741667	4,296,151.94	102.688343	4,293,922.19	-2,229.75	0.19
Original Face:		4,950,000.000	Base 102.741667	4,296,151.94	102.688343	4,293,922.19	-2,229.75	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 VARIABLE				2.436000	01 Feb 2023		
		5,002,150.820	Local 101.841933	5,094,287.10	101.679374	5,086,155.64	-8,131.46	0.22
Original Face:		6,575,000.000	Base 101.841933	5,094,287.10	101.679374	5,086,155.64	-8,131.46	0.22
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
		1,568,361.720	Local 102.284286	1,604,187.59	103.168551	1,618,056.06	13,868.47	0.07
Original Face:		6,000,000.000	Base 102.284286	1,604,187.59	103.168551	1,618,056.06	13,868.47	0.07
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR				3.500000	01 Apr 2026		
		2,038,451.000	Local 103.730350	2,114,492.35	104.347200	2,127,066.54	12,574.19	0.09
Original Face:		10,000,000.000	Base 103.730350	2,114,492.35	104.347200	2,127,066.54	12,574.19	0.09
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR				2.500000	01 Nov 2027		
		1,495,778.650	Local 100.581003	1,504,469.17	102.008600	1,525,822.86	21,353.69	0.07
Original Face:		5,000,000.000	Base 100.581003	1,504,469.17	102.008600	1,525,822.86	21,353.69	0.07
3138EMJG7	FNMA POOL AL4762 FN 01/21 VARIABLE				3.563000	01 Jan 2021		
		3,515,929.090	Local 100.912473	3,548,011.00	101.423995	3,565,995.74	17,984.74	0.15
Original Face:		10,000,000.000	Base 100.912473	3,548,011.00	101.423995	3,565,995.74	17,984.74	0.15
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR				3.500000	01 Dec 2034		
		2,422,094.940	Local 104.451492	2,529,914.30	104.955732	2,542,127.47	12,213.17	0.11
Original Face:		6,000,000.000	Base 104.451492	2,529,914.30	104.955732	2,542,127.47	12,213.17	0.11

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR				3.500000	01 May 2045		
		3,463,152.370	Local 105.010823	3,636,684.79	106.634780	3,692,924.91	56,240.12	0.16
Original Face:		6,750,000.000	Base 105.010823	3,636,684.79	106.634780	3,692,924.91	56,240.12	0.16
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
		2,958,331.800	Local 100.451101	2,971,676.86	102.012990	3,017,882.72	46,205.86	0.13
Original Face:		5,000,000.000	Base 100.451101	2,971,676.86	102.012990	3,017,882.72	46,205.86	0.13
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR				4.000000	01 Dec 2044		
		3,538,487.050	Local 102.787910	3,637,136.89	106.891387	3,782,337.89	145,201.00	0.16
Original Face:		7,000,000.000	Base 102.787910	3,637,136.89	106.891387	3,782,337.89	145,201.00	0.16
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR				2.500000	01 Sep 2030		
		2,913,189.550	Local 101.164730	2,947,120.34	102.206493	2,977,468.87	30,348.53	0.13
Original Face:		5,000,000.000	Base 101.164730	2,947,120.34	102.206493	2,977,468.87	30,348.53	0.13
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76				2.760000	01 May 2025		
		4,620,440.660	Local 99.368259	4,591,251.43	104.608809	4,833,387.94	242,136.51	0.21
Original Face:		4,920,000.000	Base 99.368259	4,591,251.43	104.608809	4,833,387.94	242,136.51	0.21
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15				2.150000	01 Sep 2023		
		8,447,220.140	Local 99.486311	8,403,827.66	101.169640	8,546,022.21	142,194.55	0.37
Original Face:		8,500,000.000	Base 99.486311	8,403,827.66	101.169640	8,546,022.21	142,194.55	0.37
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93				2.930000	01 Nov 2026		
		5,617,000.000	Local 99.748107	5,602,851.17	106.311679	5,971,527.01	368,675.84	0.26
Original Face:		5,617,000.000	Base 99.748107	5,602,851.17	106.311679	5,971,527.01	368,675.84	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
		2,333,545.180	Local 101.181495	2,361,115.89	102.349643	2,388,375.16	27,259.27	0.10
Original Face:		8,125,000.000	Base 101.181495	2,361,115.89	102.349643	2,388,375.16	27,259.27	0.10
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5				2.500000	01 Oct 2032		
		2,266,543.300	Local 101.252498	2,294,931.71	101.781873	2,306,930.22	11,998.51	0.10
Original Face:		5,948,304.000	Base 101.252498	2,294,931.71	101.781873	2,306,930.22	11,998.51	0.10
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5				2.500000	01 Jan 2030		
		2,705,620.920	Local 101.174143	2,737,388.79	102.356212	2,769,371.08	31,982.29	0.12
Original Face:		6,000,000.000	Base 101.174143	2,737,388.79	102.356212	2,769,371.08	31,982.29	0.12

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3				3.000000	01 Dec 2035		
		4,648,701.520	Local 102.247424	4,753,177.56	103.500124	4,811,411.84	58,234.28	0.21
Original Face:		7,922,201.000	Base 102.247424	4,753,177.56	103.500124	4,811,411.84	58,234.28	0.21
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5				2.500000	01 Jul 2031		
		3,664,195.380	Local 100.666337	3,688,611.27	102.018900	3,738,171.82	49,560.55	0.16
Original Face:		6,000,000.000	Base 100.666337	3,688,611.27	102.018900	3,738,171.82	49,560.55	0.16
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5				3.500000	01 Sep 2033		
		2,488,584.000	Local 102.260057	2,544,827.42	106.151439	2,641,667.73	96,840.31	0.11
Original Face:		6,000,000.000	Base 102.260057	2,544,827.42	106.151439	2,641,667.73	96,840.31	0.11
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4				4.000000	01 Jan 2034		
		5,034,793.720	Local 104.515589	5,262,144.29	107.227028	5,398,659.67	136,515.38	0.23
Original Face:		11,523,254.000	Base 104.515589	5,262,144.29	107.227028	5,398,659.67	136,515.38	0.23
31394GJC8	FREDDIE MAC FHR 2649 PJ				3.500000	15 Jun 2033		
		34,691.650	Local 99.887495	34,652.62	102.044510	35,400.92	748.30	0.00
Original Face:		5,000,000.000	Base 99.887495	34,652.62	102.044510	35,400.92	748.30	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPP T 60 1A2				7.000000	25 Mar 2044		
		4,090,574.510	Local 117.361911	4,800,776.40	129.904700	5,313,848.55	513,072.15	0.23
Original Face:		41,000,000.000	Base 117.361911	4,800,776.40	129.904700	5,313,848.55	513,072.15	0.23
31395UEG2	FREDDIE MAC FHR 2980 QA				6.000000	15 May 2035		
		207,789.500	Local 101.493088	210,891.98	115.688440	240,388.43	29,496.45	0.01
Original Face:		5,000,000.000	Base 101.493088	210,891.98	115.688440	240,388.43	29,496.45	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A				5.271000	25 Oct 2032		
		1,571,619.120	Local 108.913939	1,711,712.29	113.764490	1,787,944.48	76,232.19	0.08
Original Face:		5,855,000.000	Base 108.913939	1,711,712.29	113.764490	1,787,944.48	76,232.19	0.08
31396Q5U9	FANNIE MAE FNR 2009 69 WA				6.025250	25 Sep 2039		
		600,861.900	Local 104.944251	630,570.02	113.353690	681,099.14	50,529.12	0.03
Original Face:		5,000,000.000	Base 104.944251	630,570.02	113.353690	681,099.14	50,529.12	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ				4.000000	25 Jul 2024		
		6,935.520	Local 101.376970	7,031.02	101.637960	7,049.12	18.10	0.00
Original Face:		6,000,000.000	Base 101.376970	7,031.02	101.637960	7,049.12	18.10	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 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31396QTR0	FANNIE MAE FNR 2009 62 WA				5.570930	25 Aug 2039		
	1,670,674.800	Local	102.653444	1,715,005.22	111.927430	1,869,943.37	154,938.15	0.08
Original Face:	10,000,000.000	Base	102.653444	1,715,005.22	111.927430	1,869,943.37	154,938.15	0.08
31397MD46	FANNIE MAE FNR 2008 92 AY				4.000000	25 Dec 2023		
	3,640.500	Local	101.663508	3,701.06	100.196740	3,647.66	-53.40	0.00
Original Face:	6,000,000.000	Base	101.663508	3,701.06	100.196740	3,647.66	-53.40	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL				4.000000	25 Jan 2031		
	5,126,672.900	Local	102.514445	5,255,580.28	107.044530	5,487,822.91	232,242.63	0.24
Original Face:	8,609,641.000	Base	102.514445	5,255,580.28	107.044530	5,487,822.91	232,242.63	0.24
31397SFE9	FANNIE MAE FNR 2011 26 EB				3.000000	25 Apr 2026		
	4,189,905.600	Local	99.566599	4,171,746.51	102.249130	4,284,142.02	112,395.51	0.19
Original Face:	5,000,000.000	Base	99.566599	4,171,746.51	102.249130	4,284,142.02	112,395.51	0.19
31397SGM0	FANNIE MAE FNR 2011 27 JQ				4.000000	25 Sep 2039		
	60,820.650	Local	102.798836	62,522.92	100.211470	60,949.27	-1,573.65	0.00
Original Face:	5,000,000.000	Base	102.798836	62,522.92	100.211470	60,949.27	-1,573.65	0.00
31398NWN0	FANNIE MAE FNR 2010 111 WA				6.038899	25 Oct 2040		
	982,093.250	Local	108.212820	1,062,750.80	114.263740	1,122,176.48	59,425.68	0.05
Original Face:	5,000,000.000	Base	108.212820	1,062,750.80	114.263740	1,122,176.48	59,425.68	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR				5.000000	01 Apr 2034		
	1,120,929.760	Local	99.647031	1,116,973.22	111.494836	1,249,778.80	132,805.58	0.05
Original Face:	11,959,998.000	Base	99.647031	1,116,973.22	111.494836	1,249,778.80	132,805.58	0.05
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR				4.500000	01 Nov 2020		
	408.590	Local	100.460119	410.47	103.482024	422.82	12.35	0.00
Original Face:	3,640,000.000	Base	100.460119	410.47	103.482024	422.82	12.35	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR				4.000000	01 Dec 2020		
	2,181.050	Local	100.104078	2,183.32	104.474217	2,278.63	95.31	0.00
Original Face:	4,300,000.000	Base	100.104078	2,183.32	104.474217	2,278.63	95.31	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5				5.000000	01 Feb 2035		
	185,130.750	Local	99.376884	183,977.17	110.816422	205,155.27	21,178.10	0.01
Original Face:	5,000,000.000	Base	99.376884	183,977.17	110.816422	205,155.27	21,178.10	0.01

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
	206,842.350	Local	100.595014	208,073.09	112.772378	233,261.04	25,187.95	0.01	
Original Face:	6,500,000.000	Base	100.595014	208,073.09	112.772378	233,261.04	25,187.95	0.01	
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
	444,133.520	Local	100.141239	444,760.81	112.746936	500,746.94	55,986.13	0.02	
Original Face:	8,000,000.000	Base	100.141239	444,760.81	112.746936	500,746.94	55,986.13	0.02	
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
	292,822.670	Local	100.464783	294,183.66	109.003063	319,185.68	25,002.02	0.01	
Original Face:	5,457,127.000	Base	100.464783	294,183.66	109.003063	319,185.68	25,002.02	0.01	
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
	273,739.000	Local	100.522786	275,170.07	108.165210	296,090.36	20,920.29	0.01	
Original Face:	5,000,000.000	Base	100.522786	275,170.07	108.165210	296,090.36	20,920.29	0.01	
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
	887,826.140	Local	100.960034	896,349.57	112.620887	999,877.67	103,528.10	0.04	
Original Face:	10,547,657.000	Base	100.960034	896,349.57	112.620887	999,877.67	103,528.10	0.04	
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
	568,817.730	Local	100.537849	571,877.11	112.653925	640,795.50	68,918.39	0.03	
Original Face:	17,500,000.000	Base	100.537849	571,877.11	112.653925	640,795.50	68,918.39	0.03	
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
	252,970.020	Local	103.371522	261,498.96	112.725464	285,161.63	23,662.67	0.01	
Original Face:	9,397,749.000	Base	103.371522	261,498.96	112.725464	285,161.63	23,662.67	0.01	
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
	8,821,851.950	Local	105.474118	9,304,770.51	106.504636	9,395,681.31	90,910.80	0.41	
Original Face:	15,243,777.000	Base	105.474118	9,304,770.51	106.504636	9,395,681.31	90,910.80	0.41	
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
	3,655,665.140	Local	100.631764	3,678,760.32	101.594613	3,713,958.85	35,198.53	0.16	
Original Face:	4,744,826.000	Base	100.631764	3,678,760.32	101.594613	3,713,958.85	35,198.53	0.16	
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
	3,547,599.160	Local	100.658594	3,570,963.43	101.594947	3,604,181.49	33,218.06	0.16	
Original Face:	4,166,154.000	Base	100.658594	3,570,963.43	101.594947	3,604,181.49	33,218.06	0.16	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	7,540,469.100	Local	102.570104	7,734,267.03	104.170775	7,854,965.10	120,698.07	0.34
Original Face:	10,000,000.000	Base	102.570104	7,734,267.03	104.170775	7,854,965.10	120,698.07	0.34
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	8,338,646.660	Local	108.277114	9,028,845.97	106.745095	8,901,096.30	-127,749.67	0.38
Original Face:	9,938,165.000	Base	108.277114	9,028,845.97	106.745095	8,901,096.30	-127,749.67	0.38
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5				4.500000	01 Apr 2047		
	6,377,880.510	Local	108.274907	6,905,644.16	106.744994	6,808,068.17	-97,575.99	0.29
Original Face:	6,864,195.000	Base	108.274907	6,905,644.16	106.744994	6,808,068.17	-97,575.99	0.29
3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5				5.000000	01 Mar 2048		
	2,390,306.290	Local	107.081978	2,559,587.26	107.871761	2,578,465.49	18,878.23	0.11
Original Face:	3,075,747.000	Base	107.081978	2,559,587.26	107.871761	2,578,465.49	18,878.23	0.11
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5				5.000000	01 Mar 2048		
	5,889,326.180	Local	107.081978	6,306,406.97	108.117047	6,367,365.55	60,958.58	0.28
Original Face:	8,825,385.000	Base	107.081978	6,306,406.97	108.117047	6,367,365.55	60,958.58	0.28
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5				4.500000	01 Apr 2048		
	8,857,214.380	Local	105.432696	9,338,399.87	106.143737	9,401,378.34	62,978.47	0.41
Original Face:	11,668,342.000	Base	105.432696	9,338,399.87	106.143737	9,401,378.34	62,978.47	0.41
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR				3.000000	01 Nov 2031		
	6,213,497.000	Local	99.824943	6,202,619.83	103.666913	6,441,340.53	238,720.70	0.28
Original Face:	10,000,000.000	Base	99.824943	6,202,619.83	103.666913	6,441,340.53	238,720.70	0.28
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	3,617,261.100	Local	100.722541	3,643,397.30	102.012716	3,690,066.29	46,668.99	0.16
Original Face:	6,000,000.000	Base	100.722541	3,643,397.30	102.012716	3,690,066.29	46,668.99	0.16
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	1,046,195.150	Local	105.133126	1,099,897.67	112.298304	1,174,859.41	74,961.74	0.05
Original Face:	9,100,000.000	Base	105.133126	1,099,897.67	112.298304	1,174,859.41	74,961.74	0.05
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4				4.000000	01 Mar 2026		
	690,188.780	Local	101.169796	698,262.58	104.840974	723,600.64	25,338.06	0.03
Original Face:	7,060,000.000	Base	101.169796	698,262.58	104.840974	723,600.64	25,338.06	0.03

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
	638,466.780	Local		102.702996	655,724.51	104.845223	669,401.92	13,677.41	0.03
Original Face:	6,000,000.000	Base		102.702996	655,724.51	104.845223	669,401.92	13,677.41	0.03
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
	1,599,677.450	Local		104.202492	1,666,903.76	107.694731	1,722,768.33	55,864.57	0.07
Original Face:	5,000,000.000	Base		104.202492	1,666,903.76	107.694731	1,722,768.33	55,864.57	0.07
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
	3,419,726.940	Local		103.547926	3,541,056.31	103.822177	3,550,434.96	9,378.65	0.15
Original Face:	7,000,000.000	Base		103.547926	3,541,056.31	103.822177	3,550,434.96	9,378.65	0.15
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.500000	01 Jun 2028		
	1,718,222.100	Local		101.141280	1,737,831.82	102.353258	1,758,656.30	20,824.48	0.08
Original Face:	5,000,000.000	Base		101.141280	1,737,831.82	102.353258	1,758,656.30	20,824.48	0.08
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	313,758.970	Local		101.041373	317,026.37	104.570134	328,098.18	11,071.81	0.01
Original Face:	7,000,000.000	Base		101.041373	317,026.37	104.570134	328,098.18	11,071.81	0.01
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
	1,164,338.350	Local		105.711017	1,230,833.91	106.971042	1,245,504.87	14,670.96	0.05
Original Face:	6,100,000.000	Base		105.711017	1,230,833.91	106.971042	1,245,504.87	14,670.96	0.05
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
	3,567,662.870	Local		101.860458	3,634,037.75	103.003255	3,674,808.88	40,771.13	0.16
Original Face:	9,500,000.000	Base		101.860458	3,634,037.75	103.003255	3,674,808.88	40,771.13	0.16
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
	1,758,040.500	Local		102.846207	1,808,077.98	104.985074	1,845,680.12	37,602.14	0.08
Original Face:	5,000,000.000	Base		102.846207	1,808,077.98	104.985074	1,845,680.12	37,602.14	0.08
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	2,744,746.450	Local		104.025742	2,855,242.86	106.975075	2,936,194.57	80,951.71	0.13
Original Face:	7,899,440.000	Base		104.025742	2,855,242.86	106.975075	2,936,194.57	80,951.71	0.13
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
	3,046,191.200	Local		106.119971	3,232,617.23	107.982237	3,289,345.40	56,728.17	0.14
Original Face:	8,000,000.000	Base		106.119971	3,232,617.23	107.982237	3,289,345.40	56,728.17	0.14

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
		3,509,951.280	Local 102.337589	3,591,999.50	103.504909	3,632,971.88	40,972.38	0.16
Original Face:		6,000,000.000	Base 102.337589	3,591,999.50	103.504909	3,632,971.88	40,972.38	0.16
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
		3,137,393.400	Local 102.452890	3,214,350.20	103.314471	3,241,381.39	27,031.19	0.14
Original Face:		5,000,000.000	Base 102.452890	3,214,350.20	103.314471	3,241,381.39	27,031.19	0.14
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
		3,431,001.100	Local 103.359853	3,546,277.70	104.960261	3,601,187.71	54,910.01	0.16
Original Face:		5,000,000.000	Base 103.359853	3,546,277.70	104.960261	3,601,187.71	54,910.01	0.16
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				4.350000	01 Feb 2037		
		531,054.300	Local 103.070778	547,361.80	105.309397	559,250.08	11,888.28	0.02
Original Face:		5,000,000.000	Base 103.070778	547,361.80	105.309397	559,250.08	11,888.28	0.02
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
		504,722.900	Local 105.963534	534,822.22	106.589940	537,983.84	3,161.62	0.02
Original Face:		3,262,241.000	Base 105.963534	534,822.22	106.589940	537,983.84	3,161.62	0.02
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				4.420000	01 Jan 2037		
		704,664.180	Local 103.062596	726,245.20	105.307570	742,064.72	15,819.52	0.03
Original Face:		6,271,091.000	Base 103.062596	726,245.20	105.307570	742,064.72	15,819.52	0.03
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR				3.500000	01 Dec 2025		
		1,013,398.080	Local 102.783158	1,041,602.55	104.337755	1,057,356.81	15,754.26	0.05
Original Face:		12,000,000.000	Base 102.783158	1,041,602.55	104.337755	1,057,356.81	15,754.26	0.05
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
		5,000,000.000	Local 99.674087	4,983,704.37	144.831580	7,241,579.00	2,257,874.63	0.31
			Base 99.674087	4,983,704.37	144.831580	7,241,579.00	2,257,874.63	0.31
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	100.263740	5,715,033.18	85,392.55	0.25
Original Face:		5,700,000.000	Base 98.765625	5,629,640.63	100.263740	5,715,033.18	85,392.55	0.25
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	100.651350	6,441,686.40	253,686.40	0.28
Original Face:		6,400,000.000	Base 96.687500	6,188,000.00	100.651350	6,441,686.40	253,686.40	0.28

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A				3.190000	15 Jul 2031		
		6,090,000.000	Local 103.773698	6,319,818.22	106.231930	6,469,524.54	149,706.32	0.28
Original Face:		6,090,000.000	Base 103.773698	6,319,818.22	106.231930	6,469,524.54	149,706.32	0.28
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR				2.710250	05 Apr 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	99.835024	4,991,751.20	-8,248.80	0.22
			Base 100.000000	5,000,000.00	99.835024	4,991,751.20	-8,248.80	0.22
35671DAU9	FREEMPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.550000	01 Mar 2022		
		5,000,000.000	Local 99.952774	4,997,638.71	101.125000	5,056,250.00	58,611.29	0.22
			Base 99.952774	4,997,638.71	101.125000	5,056,250.00	58,611.29	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A				3.508749	25 Jul 2022		
		5,000,000.000	Local 99.515777	4,975,788.84	102.576620	5,128,831.00	153,042.16	0.22
Original Face:		5,000,000.000	Base 99.515777	4,975,788.84	102.576620	5,128,831.00	153,042.16	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
		3,112,986.040	Local 110.900605	3,452,320.34	114.096217	3,551,799.31	99,478.97	0.15
Original Face:		8,707,929.000	Base 110.900605	3,452,320.34	114.096217	3,551,799.31	99,478.97	0.15
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4				4.000000	20 Sep 2047		
		10,554,018.210	Local 105.806776	11,166,866.41	105.246520	11,107,736.89	-59,129.52	0.48
Original Face:		11,805,572.000	Base 105.806776	11,166,866.41	105.246520	11,107,736.89	-59,129.52	0.48
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5				3.500000	20 Feb 2048		
		6,704,324.800	Local 100.000000	6,704,324.80	103.592182	6,945,156.35	240,831.55	0.30
Original Face:		10,000,000.000	Base 100.000000	6,704,324.80	103.592182	6,945,156.35	240,831.55	0.30
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5				5.500000	20 Jun 2040		
		1,847,578.140	Local 109.253083	2,018,536.08	110.858698	2,048,201.07	29,664.99	0.09
Original Face:		6,000,000.000	Base 109.253083	2,018,536.08	110.858698	2,048,201.07	29,664.99	0.09
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
		4,092,608.490	Local 105.794871	4,329,769.88	104.988760	4,296,778.91	-32,990.97	0.19
Original Face:		5,682,660.000	Base 105.794871	4,329,769.88	104.988760	4,296,778.91	-32,990.97	0.19
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
		3,412,965.480	Local 106.015135	3,618,259.95	106.272250	3,627,035.21	8,775.26	0.16
Original Face:		5,271,946.000	Base 106.015135	3,618,259.95	106.272250	3,627,035.21	8,775.26	0.16

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
		7,472,217.880	Local 105.796465	7,905,342.36	104.730093	7,825,660.73	-79,681.63	0.34
Original Face:		8,934,236.000	Base 105.796465	7,905,342.36	104.730093	7,825,660.73	-79,681.63	0.34
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
		202,179.460	Local 100.922393	204,044.35	112.268174	226,983.19	22,938.84	0.01
Original Face:		7,000,000.000	Base 100.922393	204,044.35	112.268174	226,983.19	22,938.84	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
		2,228,613.440	Local 104.176858	2,321,699.46	104.904089	2,337,906.63	16,207.17	0.10
Original Face:		22,821,698.000	Base 104.176858	2,321,699.46	104.904089	2,337,906.63	16,207.17	0.10
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
		665,249.850	Local 102.716497	683,321.34	102.953492	684,897.95	1,576.61	0.03
Original Face:		5,000,000.000	Base 102.716497	683,321.34	102.953492	684,897.95	1,576.61	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		4,706,549.770	Local 101.130662	4,759,764.95	100.523520	4,731,189.50	-28,575.45	0.20
Original Face:		13,640,889.000	Base 101.130662	4,759,764.95	100.523520	4,731,189.50	-28,575.45	0.20
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
		1,397,166.000	Local 108.246762	1,512,386.96	106.414924	1,486,793.14	-25,593.82	0.06
Original Face:		5,000,000.000	Base 108.246762	1,512,386.96	106.414924	1,486,793.14	-25,593.82	0.06
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
		4,204,471.100	Local 106.403968	4,473,724.09	107.788383	4,531,931.41	58,207.32	0.20
Original Face:		10,000,000.000	Base 106.403968	4,473,724.09	107.788383	4,531,931.41	58,207.32	0.20
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5				5.500000	15 Mar 2034		
		174,058.190	Local 100.869801	175,572.15	112.271997	195,418.61	19,846.46	0.01
Original Face:		7,322,535.000	Base 100.869801	175,572.15	112.271997	195,418.61	19,846.46	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5				5.000000	15 Jul 2039		
		1,052,604.700	Local 105.236767	1,107,727.16	111.717216	1,175,940.67	68,213.51	0.05
Original Face:		8,800,000.000	Base 105.236767	1,107,727.16	111.717216	1,175,940.67	68,213.51	0.05
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR				2.893630	15 Mar 2023		
		10,000,000.000	Local 100.000000	10,000,000.00	100.823972	10,082,397.20	82,397.20	0.44
			Base 100.000000	10,000,000.00	100.823972	10,082,397.20	82,397.20	0.44

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR				2.728000	09 Apr 2021		
		10,000,000.000	Local 100.000000	10,000,000.00	100.475023	10,047,502.30	47,502.30	0.43
			Base 100.000000	10,000,000.00	100.475023	10,047,502.30	47,502.30	0.43
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA				3.500000	16 Apr 2042		
		740,396.200	Local 106.509242	788,590.38	106.676170	789,826.31	1,235.93	0.03
Original Face:		2,500,000.000	Base 106.509242	788,590.38	106.676170	789,826.31	1,235.93	0.03
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP				3.000000	20 Jul 2039		
		1,591,628.500	Local 102.431388	1,630,327.16	101.621450	1,617,435.96	-12,891.20	0.07
Original Face:		10,000,000.000	Base 102.431388	1,630,327.16	101.621450	1,617,435.96	-12,891.20	0.07
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM				3.500000	20 Apr 2042		
		3,424,687.840	Local 106.302028	3,640,512.61	107.961910	3,697,358.40	56,845.79	0.16
Original Face:		8,000,000.000	Base 106.302028	3,640,512.61	107.961910	3,697,358.40	56,845.79	0.16
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD				1.893750	20 Aug 2067		
		351,745.900	Local 100.000000	351,745.90	99.962040	351,612.38	-133.52	0.02
Original Face:		10,000,000.000	Base 100.000000	351,745.90	99.962040	351,612.38	-133.52	0.02
38375UY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA				3.629000	20 Apr 2067		
		9,107,225.000	Local 103.590764	9,434,243.96	101.704800	9,262,484.97	-171,758.99	0.40
Original Face:		10,000,000.000	Base 103.590764	9,434,243.96	101.704800	9,262,484.97	-171,758.99	0.40
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
		491,130.100	Local 103.573910	508,682.65	104.799080	514,699.83	6,017.18	0.02
Original Face:		10,000,000.000	Base 103.573910	508,682.65	104.799080	514,699.83	6,017.18	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B				3.000000	16 Feb 2041		
		1,226,762.550	Local 102.348062	1,255,567.69	100.092220	1,227,893.87	-27,673.82	0.05
Original Face:		6,500,000.000	Base 102.348062	1,255,567.69	100.092220	1,227,893.87	-27,673.82	0.05
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.893750	20 Jun 2063		
		688,347.820	Local 100.000000	688,347.82	99.838390	687,235.38	-1,112.44	0.03
Original Face:		9,934,605.000	Base 100.000000	688,347.82	99.838390	687,235.38	-1,112.44	0.03
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				2.325250	20 Dec 2066		
		9,210,687.600	Local 101.042731	9,306,730.25	99.797010	9,191,990.83	-114,739.42	0.40
Original Face:		10,000,000.000	Base 101.042731	9,306,730.25	99.797010	9,191,990.83	-114,739.42	0.40

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.711070	20 Aug 2034		
	877,436.600	Local		107.219976	940,787.31	112.478740	986,929.63	46,142.32	0.04
Original Face:	5,000,000.000	Base		107.219976	940,787.31	112.478740	986,929.63	46,142.32	0.04
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.972850	20 Apr 2037		
	1,773,400.090	Local		108.337916	1,921,264.70	112.383180	1,993,003.42	71,738.72	0.09
Original Face:	10,000,000.000	Base		108.337916	1,921,264.70	112.383180	1,993,003.42	71,738.72	0.09
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.686920	16 Aug 2041		
	3,250,000.000	Local		103.150075	3,352,377.43	100.215460	3,257,002.45	-95,374.98	0.14
Original Face:	3,250,000.000	Base		103.150075	3,352,377.43	100.215460	3,257,002.45	-95,374.98	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.676310	16 Oct 2047		
	4,489,876.100	Local		103.939767	4,666,766.76	100.077960	4,493,376.41	-173,390.35	0.19
Original Face:	5,000,000.000	Base		103.939767	4,666,766.76	100.077960	4,493,376.41	-173,390.35	0.19
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
	754,055.380	Local		102.360089	771,851.76	103.234690	778,446.73	6,594.97	0.03
Original Face:	6,500,000.000	Base		102.360089	771,851.76	103.234690	778,446.73	6,594.97	0.03
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
	2,000,000.000	Local		99.687406	1,993,748.11	103.525540	2,070,510.80	76,762.69	0.09
Original Face:	2,000,000.000	Base		99.687406	1,993,748.11	103.525540	2,070,510.80	76,762.69	0.09
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
	5,000,000.000	Local		103.365639	5,168,281.97	101.820630	5,091,031.50	-77,250.47	0.22
Original Face:	5,000,000.000	Base		103.365639	5,168,281.97	101.820630	5,091,031.50	-77,250.47	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.250000	16 Dec 2047		
	901,345.200	Local		100.249334	903,592.56	99.919620	900,620.70	-2,971.86	0.04
Original Face:	3,000,000.000	Base		100.249334	903,592.56	99.919620	900,620.70	-2,971.86	0.04
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
	3,864,858.720	Local		100.286470	3,875,930.39	102.366880	3,956,335.29	80,404.90	0.17
Original Face:	12,000,000.000	Base		100.286470	3,875,930.39	102.366880	3,956,335.29	80,404.90	0.17
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
	5,429,000.000	Local		96.374930	5,232,194.94	109.261610	5,931,812.81	699,617.87	0.26
Original Face:	5,429,000.000	Base		96.374930	5,232,194.94	109.261610	5,931,812.81	699,617.87	0.26

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE				2.050000	16 Jan 2041		
		1,270,264.600	Local 99.886921	1,268,828.20	99.715970	1,266,656.67	-2,171.53	0.05
Original Face:		5,000,000.000	Base 99.886921	1,268,828.20	99.715970	1,266,656.67	-2,171.53	0.05
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ				3.000000	20 Nov 2043		
		700,145.500	Local 102.510093	717,719.80	101.432730	710,176.69	-7,543.11	0.03
Original Face:		5,000,000.000	Base 102.510093	717,719.80	101.432730	710,176.69	-7,543.11	0.03
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
		2,131,514.640	Local 102.498667	2,184,774.10	103.303740	2,201,934.34	17,160.24	0.10
Original Face:		3,000,000.000	Base 102.498667	2,184,774.10	103.303740	2,201,934.34	17,160.24	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		6,466,996.100	Local 99.888915	6,459,812.26	100.024450	6,468,577.28	8,765.02	0.28
Original Face:		10,000,000.000	Base 99.888915	6,459,812.26	100.024450	6,468,577.28	8,765.02	0.28
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA				3.000000	20 Dec 2030		
		4,761,373.400	Local 101.936003	4,853,553.72	103.489850	4,927,538.19	73,984.47	0.21
Original Face:		5,879,850.000	Base 101.936003	4,853,553.72	103.489850	4,927,538.19	73,984.47	0.21
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.075100	20 Nov 2042		
		2,719,492.320	Local 113.896048	3,097,394.28	116.117530	3,157,807.31	60,413.03	0.14
Original Face:		5,010,613.000	Base 113.896048	3,097,394.28	116.117530	3,157,807.31	60,413.03	0.14
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA				3.000000	20 Jul 2045		
		4,445,148.720	Local 99.564408	4,425,785.99	102.360700	4,550,085.35	124,299.36	0.20
Original Face:		6,000,000.000	Base 99.564408	4,425,785.99	102.360700	4,550,085.35	124,299.36	0.20
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA				3.000000	20 Mar 2045		
		10,003,268.450	Local 102.170969	10,220,436.33	102.385540	10,241,900.42	21,464.09	0.44
Original Face:		13,484,830.000	Base 102.170969	10,220,436.33	102.385540	10,241,900.42	21,464.09	0.44
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC				2.500000	20 Nov 2042		
		3,310,540.460	Local 100.456529	3,325,654.03	100.599770	3,330,396.09	4,742.06	0.14
Original Face:		5,000,000.000	Base 100.456529	3,325,654.03	100.599770	3,330,396.09	4,742.06	0.14
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP				3.000000	20 Apr 2043		
		5,979,924.600	Local 101.343133	6,060,242.96	101.038820	6,042,045.25	-18,197.71	0.26
Original Face:		10,000,000.000	Base 101.343133	6,060,242.96	101.038820	6,042,045.25	-18,197.71	0.26

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					2.693750	20 Aug 2069		
	10,010,273.120	Local		102.825320	10,293,095.32	102.467870	10,257,313.65	-35,781.67	0.44
Original Face:	10,000,000.000	Base		102.825320	10,293,095.32	102.467870	10,257,313.65	-35,781.67	0.44
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.000000	20 Nov 2044		
	6,820,733.200	Local		100.440979	6,850,811.17	102.246400	6,973,954.15	123,142.98	0.30
Original Face:	10,000,000.000	Base		100.440979	6,850,811.17	102.246400	6,973,954.15	123,142.98	0.30
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.500000	20 Jul 2044		
	7,453,349.930	Local		98.066196	7,309,216.73	100.711080	7,506,349.21	197,132.48	0.32
Original Face:	10,000,000.000	Base		98.066196	7,309,216.73	100.711080	7,506,349.21	197,132.48	0.32
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.524430	20 Jun 2048		
	7,622,035.500	Local		106.602420	8,125,274.31	112.286660	8,558,529.09	433,254.78	0.37
Original Face:	10,000,000.000	Base		106.602420	8,125,274.31	112.286660	8,558,529.09	433,254.78	0.37
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.637450	20 Feb 2049		
	7,996,998.100	Local		104.737066	8,375,821.20	109.782550	8,779,308.44	403,487.24	0.38
Original Face:	10,000,000.000	Base		104.737066	8,375,821.20	109.782550	8,779,308.44	403,487.24	0.38
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
	9,737,074.100	Local		101.890815	9,921,184.13	102.281250	9,959,201.10	38,016.97	0.43
Original Face:	10,000,000.000	Base		101.890815	9,921,184.13	102.281250	9,959,201.10	38,016.97	0.43
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					4.833800	20 Jun 2034		
	5,386,606.160	Local		104.890275	5,650,025.99	106.600240	5,742,135.09	92,109.10	0.25
Original Face:	6,317,173.000	Base		104.890275	5,650,025.99	106.600240	5,742,135.09	92,109.10	0.25
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.649420	20 Dec 2041		
	10,251,612.830	Local		105.065429	10,770,901.00	107.093000	10,978,759.73	207,858.73	0.47
Original Face:	11,457,930.000	Base		105.065429	10,770,901.00	107.093000	10,978,759.73	207,858.73	0.47
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
	5,000,000.000	Local		99.831285	4,991,564.25	107.747059	5,387,352.95	395,788.70	0.23
		Base		99.831285	4,991,564.25	107.747059	5,387,352.95	395,788.70	0.23
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	4,000,000.000	Local		99.918416	3,996,736.65	101.917989	4,076,719.56	79,982.91	0.18
		Base		99.918416	3,996,736.65	101.917989	4,076,719.56	79,982.91	0.18

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
459200AS0	IBM CORP SR UNSECURED 01/28 6.5				6.500000	15 Jan 2028		
		10,000,000.000	Local 116.783451	11,678,345.07	130.119069	13,011,906.90	1,333,561.83	0.56
			Base 116.783451	11,678,345.07	130.119069	13,011,906.90	1,333,561.83	0.56
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5				3.598200	15 Nov 2048		
		5,740,000.000	Local 103.165863	5,921,720.54	108.300500	6,216,448.70	294,728.16	0.27
Original Face:		5,740,000.000	Base 103.165863	5,921,720.54	108.300500	6,216,448.70	294,728.16	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4				6.400000	15 May 2038		
		5,000,000.000	Local 99.296227	4,964,811.35	148.178336	7,408,916.80	2,444,105.45	0.32
			Base 99.296227	4,964,811.35	148.178336	7,408,916.80	2,444,105.45	0.32
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023		
		10,000,000.000	Local 99.878354	9,987,835.43	102.784921	10,278,492.10	290,656.67	0.44
			Base 99.878354	9,987,835.43	102.784921	10,278,492.10	290,656.67	0.44
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A				4.717100	15 Feb 2046		
		8,593,697.450	Local 108.711232	9,342,314.36	101.728120	8,742,206.85	-600,107.51	0.38
Original Face:		10,000,000.000	Base 108.711232	9,342,314.36	101.728120	8,742,206.85	-600,107.51	0.38
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB				2.379100	15 Oct 2045		
		6,116,577.450	Local 100.266563	6,132,881.98	100.312150	6,135,670.35	2,788.37	0.27
Original Face:		10,000,000.000	Base 100.266563	6,132,881.98	100.312150	6,135,670.35	2,788.37	0.27
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4				2.694200	15 Apr 2046		
		2,193,002.850	Local 100.682057	2,207,960.38	102.516780	2,248,195.91	40,235.53	0.10
Original Face:		4,840,000.000	Base 100.682057	2,207,960.38	102.516780	2,248,195.91	40,235.53	0.10
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4				3.494300	15 Jan 2048		
		9,680,152.000	Local 103.123888	9,982,549.06	106.887660	10,346,887.96	364,338.90	0.45
Original Face:		9,680,152.000	Base 103.123888	9,982,549.06	106.887660	10,346,887.96	364,338.90	0.45
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95				4.950000	15 May 2033		
		5,000,000.000	Local 98.381997	4,919,099.86	128.621275	6,431,063.75	1,511,963.89	0.28
			Base 98.381997	4,919,099.86	128.621275	6,431,063.75	1,511,963.89	0.28
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR				2.877750	21 Jun 2023		
		5,000,000.000	Local 100.000000	5,000,000.00	100.013836	5,000,691.80	691.80	0.22
			Base 100.000000	5,000,000.00	100.013836	5,000,691.80	691.80	0.22

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
	5,000,000.000	Local	99.936333	4,996,816.63	106.385492	5,319,274.60	322,457.97	0.23	
		Base	99.936333	4,996,816.63	106.385492	5,319,274.60	322,457.97	0.23	
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
	4,000,000.000	Local	99.680000	3,987,200.00	99.939059	3,997,562.36	10,362.36	0.17	
		Base	99.680000	3,987,200.00	99.939059	3,997,562.36	10,362.36	0.17	
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					2.720630	10 Aug 2022		
	15,000,000.000	Local	100.000000	15,000,000.00	100.454339	15,068,150.85	68,150.85	0.65	
		Base	100.000000	15,000,000.00	100.454339	15,068,150.85	68,150.85	0.65	
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875000	15 Jan 2022		
	1,115,000.000	Local	99.858543	1,113,422.75	101.738034	1,134,379.08	20,956.33	0.05	
		Base	99.858543	1,113,422.75	101.738034	1,134,379.08	20,956.33	0.05	
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
	5,000,000.000	Local	99.718052	4,985,902.59	143.238534	7,161,926.70	2,176,024.11	0.31	
		Base	99.718052	4,985,902.59	143.238534	7,161,926.70	2,176,024.11	0.31	
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
	10,000,000.000	Local	117.783516	11,778,351.58	128.843574	12,884,357.40	1,106,005.82	0.56	
		Base	117.783516	11,778,351.58	128.843574	12,884,357.40	1,106,005.82	0.56	
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
	10,000,000.000	Local	99.848997	9,984,899.68	106.545350	10,654,535.00	669,635.32	0.46	
		Base	99.848997	9,984,899.68	106.545350	10,654,535.00	669,635.32	0.46	
651639AN6	NEWMONT CORP COMPANY GUAR 03/22 3.5					3.500000	15 Mar 2022		
	8,000,000.000	Local	99.854488	7,988,359.07	103.136778	8,250,942.24	262,583.17	0.36	
		Base	99.854488	7,988,359.07	103.136778	8,250,942.24	262,583.17	0.36	
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
	10,000,000.000	Local	100.080511	10,008,051.07	100.828189	10,082,818.90	74,767.83	0.44	
		Base	100.080511	10,008,051.07	100.828189	10,082,818.90	74,767.83	0.44	
65339KAY6	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/21 VAR					2.382250	04 May 2021		
	19,900,000.000	Local	100.181455	19,936,109.59	100.198655	19,939,532.35	3,422.76	0.86	
		Base	100.181455	19,936,109.59	100.198655	19,939,532.35	3,422.76	0.86	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local		99.610583	4,980,529.15	102.137182	5,106,859.10	126,329.95	0.22
		Base		99.610583	4,980,529.15	102.137182	5,106,859.10	126,329.95	0.22
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
	5,000,000.000	Local		99.885775	4,994,288.73	107.074929	5,353,746.45	359,457.72	0.23
		Base		99.885775	4,994,288.73	107.074929	5,353,746.45	359,457.72	0.23
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
	8,000,000.000	Local		99.988057	7,999,044.56	100.056368	8,004,509.44	5,464.88	0.35
		Base		99.988057	7,999,044.56	100.056368	8,004,509.44	5,464.88	0.35
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.262630	19 May 2020		
	20,000,000.000	Local		100.000000	20,000,000.00	100.095109	20,019,021.80	19,021.80	0.87
		Base		100.000000	20,000,000.00	100.095109	20,019,021.80	19,021.80	0.87
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
	5,000,000.000	Local		99.931344	4,996,567.21	107.647654	5,382,382.70	385,815.49	0.23
		Base		99.931344	4,996,567.21	107.647654	5,382,382.70	385,815.49	0.23
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.267250	02 May 2022		
	20,000,000.000	Local		100.000000	20,000,000.00	100.516993	20,103,398.60	103,398.60	0.87
		Base		100.000000	20,000,000.00	100.516993	20,103,398.60	103,398.60	0.87
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
	5,000,000.000	Local		99.966404	4,998,320.18	101.285387	5,064,269.35	65,949.17	0.22
		Base		99.966404	4,998,320.18	101.285387	5,064,269.35	65,949.17	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
	3,000,000.000	Local		116.631562	3,498,946.87	131.657572	3,949,727.16	450,780.29	0.17
		Base		116.631562	3,498,946.87	131.657572	3,949,727.16	450,780.29	0.17
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.500000	26 Mar 2020		
	5,000,000.000	Local		99.981051	4,999,052.54	100.414577	5,020,728.85	21,676.31	0.22
		Base		99.981051	4,999,052.54	100.414577	5,020,728.85	21,676.31	0.22
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
	3,000,000.000	Local		99.937336	2,998,120.07	102.189175	3,065,675.25	67,555.18	0.13
		Base		99.937336	2,998,120.07	102.189175	3,065,675.25	67,555.18	0.13

& 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 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625				5.625000	01 Oct 2038			
		9,800,000.000	Local	99.952514	9,795,346.37	142.207713	13,936,355.87	4,141,009.50	0.60
			Base	99.952514	9,795,346.37	142.207713	13,936,355.87	4,141,009.50	0.60
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3				2.300000	15 Sep 2020			
		10,000,000.000	Local	100.157827	10,015,782.73	100.428319	10,042,831.90	27,049.17	0.43
			Base	100.157827	10,015,782.73	100.428319	10,042,831.90	27,049.17	0.43
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2				3.200000	08 Feb 2021			
		3,000,000.000	Local	100.255143	3,007,654.29	101.284443	3,038,533.29	30,879.00	0.13
			Base	100.255143	3,007,654.29	101.284443	3,038,533.29	30,879.00	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35				3.350000	30 Sep 2024			
		5,000,000.000	Local	100.448545	5,022,427.27	107.085811	5,354,290.55	331,863.28	0.23
			Base	100.448545	5,022,427.27	107.085811	5,354,290.55	331,863.28	0.23
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875				4.875000	01 Jun 2022			
		4,000,000.000	Local	99.858430	3,994,337.21	74.000000	2,960,000.00	-1,034,337.21	0.13
			Base	99.858430	3,994,337.21	74.000000	2,960,000.00	-1,034,337.21	0.13
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028			
		10,000,000.000	Local	99.879787	9,987,978.65	107.330871	10,733,087.10	745,108.45	0.46
			Base	99.879787	9,987,978.65	107.330871	10,733,087.10	745,108.45	0.46
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR				2.350630	11 May 2020			
		10,000,000.000	Local	100.000000	10,000,000.00	100.115241	10,011,524.10	11,524.10	0.43
			Base	100.000000	10,000,000.00	100.115241	10,011,524.10	11,524.10	0.43
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95				2.950000	01 Jul 2023			
		5,000,000.000	Local	99.960235	4,998,011.74	103.478086	5,173,904.30	175,892.56	0.22
			Base	99.960235	4,998,011.74	103.478086	5,173,904.30	175,892.56	0.22
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875				3.875000	01 Apr 2022			
		4,000,000.000	Local	99.993341	3,999,733.62	103.527187	4,141,087.48	141,353.86	0.18
			Base	99.993341	3,999,733.62	103.527187	4,141,087.48	141,353.86	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7				2.700000	15 Jun 2022			
		5,000,000.000	Local	99.993892	4,999,694.59	102.102850	5,105,142.50	105,447.91	0.22
			Base	99.993892	4,999,694.59	102.102850	5,105,142.50	105,447.91	0.22

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: 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	99.946900	4,997,345.01	104.244473	5,212,223.65	214,878.64	0.23
			Base	99.946900	4,997,345.01	104.244473	5,212,223.65	214,878.64	0.23
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022			
		5,000,000.000	Local	99.961439	4,998,071.95	102.259529	5,112,976.45	114,904.50	0.22
			Base	99.961439	4,998,071.95	102.259529	5,112,976.45	114,904.50	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032			
		5,000,000.000	Local	107.475657	5,373,782.85	141.111230	7,055,561.50	1,681,778.65	0.30
			Base	107.475657	5,373,782.85	141.111230	7,055,561.50	1,681,778.65	0.30
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3				3.300000	12 Jan 2022			
		5,000,000.000	Local	99.927847	4,996,392.34	103.168314	5,158,415.70	162,023.36	0.22
			Base	99.927847	4,996,392.34	103.168314	5,158,415.70	162,023.36	0.22
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5				4.500000	15 Jun 2022			
		3,000,000.000	Local	99.882610	2,996,478.30	105.528769	3,165,863.07	169,384.77	0.14
			Base	99.882610	2,996,478.30	105.528769	3,165,863.07	169,384.77	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25				2.250000	23 Aug 2021			
		5,000,000.000	Local	99.923944	4,996,197.18	100.753830	5,037,691.50	41,494.32	0.22
			Base	99.923944	4,996,197.18	100.753830	5,037,691.50	41,494.32	0.22
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2				2.000000	01 Jun 2021			
		15,000,000.000	Local	99.971084	14,995,662.61	100.437271	15,065,590.65	69,928.04	0.65
			Base	99.971084	14,995,662.61	100.437271	15,065,590.65	69,928.04	0.65
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038			
		5,000,000.000	Local	99.692975	4,984,648.73	144.249713	7,212,485.65	2,227,836.92	0.31
			Base	99.692975	4,984,648.73	144.249713	7,212,485.65	2,227,836.92	0.31
912810EM6	US TREASURY N/B 08/22 7.25				7.250000	15 Aug 2022			
		5,000,000.000	Local	108.890433	5,444,521.67	114.699219	5,734,960.95	290,439.28	0.25
			Base	108.890433	5,444,521.67	114.699219	5,734,960.95	290,439.28	0.25
912810EN4	US TREASURY N/B 11/22 7.625				7.625000	15 Nov 2022			
		5,000,000.000	Local	110.420553	5,521,027.67	117.191406	5,859,570.30	338,542.63	0.25
			Base	110.420553	5,521,027.67	117.191406	5,859,570.30	338,542.63	0.25

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912810EP9	US TREASURY N/B 02/23 7.125	5,000,000.000	Local	105.891841	5,294,592.07	117.269531	5,863,476.55	568,884.48	0.25
			Base	105.891841	5,294,592.07	117.269531	5,863,476.55	568,884.48	0.25
912810ES3	US TREASURY N/B 11/24 7.5	5,000,000.000	Local	123.507001	6,175,350.04	128.523438	6,426,171.90	250,821.86	0.28
			Base	123.507001	6,175,350.04	128.523438	6,426,171.90	250,821.86	0.28
912810EV6	US TREASURY N/B 08/25 6.875	12,500,000.000	Local	119.929689	14,991,211.16	129.449219	16,181,152.38	1,189,941.22	0.70
			Base	119.929689	14,991,211.16	129.449219	16,181,152.38	1,189,941.22	0.70
912810EW4	US TREASURY N/B 02/26 6	12,500,000.000	Local	114.338815	14,292,351.83	126.750000	15,843,750.00	1,551,398.17	0.68
			Base	114.338815	14,292,351.83	126.750000	15,843,750.00	1,551,398.17	0.68
912810EX2	US TREASURY N/B 08/26 6.75	20,000,000.000	Local	125.529901	25,105,980.10	133.468750	26,693,750.00	1,587,769.90	1.15
			Base	125.529901	25,105,980.10	133.468750	26,693,750.00	1,587,769.90	1.15
912810EY0	US TREASURY N/B 11/26 6.5	12,500,000.000	Local	128.011469	16,001,433.64	133.031250	16,628,906.25	627,472.61	0.72
			Base	128.011469	16,001,433.64	133.031250	16,628,906.25	627,472.61	0.72
912810FA1	US TREASURY N/B 08/27 6.375	15,000,000.000	Local	117.976719	17,696,507.79	135.472656	20,320,898.40	2,624,390.61	0.88
			Base	117.976719	17,696,507.79	135.472656	20,320,898.40	2,624,390.61	0.88
912810FB9	US TREASURY N/B 11/27 6.125	15,000,000.000	Local	129.187441	19,378,116.09	134.648438	20,197,265.70	819,149.61	0.87
			Base	129.187441	19,378,116.09	134.648438	20,197,265.70	819,149.61	0.87
912810FE3	US TREASURY N/B 08/28 5.5	27,500,000.000	Local	123.598108	33,989,479.61	132.320312	36,388,085.80	2,398,606.19	1.57
			Base	123.598108	33,989,479.61	132.320312	36,388,085.80	2,398,606.19	1.57
912810FF0	US TREASURY N/B 11/28 5.25	17,500,000.000	Local	122.940357	21,514,562.47	131.132812	22,948,242.10	1,433,679.63	0.99
			Base	122.940357	21,514,562.47	131.132812	22,948,242.10	1,433,679.63	0.99

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912810FG8	US TREASURY N/B 02/29 5.25					5.250000	15 Feb 2029		
	20,000,000.000	Local		121.502392	24,300,478.34	131.742188	26,348,437.60	2,047,959.26	1.14
		Base		121.502392	24,300,478.34	131.742188	26,348,437.60	2,047,959.26	1.14
912810FJ2	US TREASURY N/B 08/29 6.125					6.125000	15 Aug 2029		
	20,000,000.000	Local		131.010871	26,202,174.27	141.144531	28,228,906.20	2,026,731.93	1.22
		Base		131.010871	26,202,174.27	141.144531	28,228,906.20	2,026,731.93	1.22
912810FM5	US TREASURY N/B 05/30 6.25					6.250000	15 May 2030		
	32,500,000.000	Local		138.343902	44,961,768.17	145.046875	47,140,234.38	2,178,466.21	2.04
		Base		138.343902	44,961,768.17	145.046875	47,140,234.38	2,178,466.21	2.04
912810FT0	US TREASURY N/B 02/36 4.5					4.500000	15 Feb 2036		
	5,000,000.000	Local		130.877784	6,543,889.19	139.097656	6,954,882.80	410,993.61	0.30
		Base		130.877784	6,543,889.19	139.097656	6,954,882.80	410,993.61	0.30
912810QX9	US TREASURY N/B 08/42 2.75					2.750000	15 Aug 2042		
	5,000,000.000	Local		109.956553	5,497,827.66	114.035156	5,701,757.80	203,930.14	0.25
		Base		109.956553	5,497,827.66	114.035156	5,701,757.80	203,930.14	0.25
9128283C2	US TREASURY N/B 10/22 2					2.000000	31 Oct 2022		
	5,000,000.000	Local		100.988413	5,049,420.64	101.847656	5,092,382.80	42,962.16	0.22
		Base		100.988413	5,049,420.64	101.847656	5,092,382.80	42,962.16	0.22
9128283F5	US TREASURY N/B 11/27 2.25					2.250000	15 Nov 2027		
	5,000,000.000	Local		103.540436	5,177,021.78	105.839844	5,291,992.20	114,970.42	0.23
		Base		103.540436	5,177,021.78	105.839844	5,291,992.20	114,970.42	0.23
9128284A5	US TREASURY N/B 02/23 2.625					2.625000	28 Feb 2023		
	5,000,000.000	Local		102.325889	5,116,294.44	103.949219	5,197,460.95	81,166.51	0.22
		Base		102.325889	5,116,294.44	103.949219	5,197,460.95	81,166.51	0.22
9128284C1	US TREASURY N/B 03/20 2.25					2.250000	31 Mar 2020		
	12,500,000.000	Local		99.970715	12,496,339.41	100.094352	12,511,794.00	15,454.59	0.54
		Base		99.970715	12,496,339.41	100.094352	12,511,794.00	15,454.59	0.54
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	5,000,000.000	Local		99.897503	4,994,875.17	100.585938	5,029,296.90	34,421.73	0.22
		Base		99.897503	4,994,875.17	100.585938	5,029,296.90	34,421.73	0.22

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9128285B2	US TREASURY N/B 09/20 2.75	5,000,000.000	Local	99.948202	4,997,410.10	100.761719	5,038,085.95	40,675.85	0.22
			Base	99.948202	4,997,410.10	100.761719	5,038,085.95	40,675.85	0.22
9128285S5	US TREASURY N/B 12/20 2.5	5,000,000.000	Local	100.064132	5,003,206.61	100.863281	5,043,164.05	39,957.44	0.22
			Base	100.064132	5,003,206.61	100.863281	5,043,164.05	39,957.44	0.22
9128286B1	US TREASURY N/B 02/29 2.625	5,000,000.000	Local	105.065393	5,253,269.66	109.480469	5,474,023.45	220,753.79	0.24
			Base	105.065393	5,253,269.66	109.480469	5,474,023.45	220,753.79	0.24
9128286T2	US TREASURY N/B 05/29 2.375	10,000,000.000	Local	104.050700	10,405,069.97	107.488281	10,748,828.10	343,758.13	0.46
			Base	104.050700	10,405,069.97	107.488281	10,748,828.10	343,758.13	0.46
9128287A2	US TREASURY N/B 06/21 1.625	5,000,000.000	Local	99.704985	4,985,249.27	100.269531	5,013,476.55	28,227.28	0.22
			Base	99.704985	4,985,249.27	100.269531	5,013,476.55	28,227.28	0.22
912828B58	US TREASURY N/B 01/21 2.125	5,000,000.000	Local	99.962996	4,998,149.79	100.597656	5,029,882.80	31,733.01	0.22
			Base	99.962996	4,998,149.79	100.597656	5,029,882.80	31,733.01	0.22
912828G38	US TREASURY N/B 11/24 2.25	2,500,000.000	Local	102.458308	2,561,457.70	104.238281	2,605,957.03	44,499.33	0.11
			Base	102.458308	2,561,457.70	104.238281	2,605,957.03	44,499.33	0.11
912828M56	US TREASURY N/B 11/25 2.25	10,000,000.000	Local	99.684145	9,968,414.48	104.792969	10,479,296.90	510,882.42	0.45
			Base	99.684145	9,968,414.48	104.792969	10,479,296.90	510,882.42	0.45
912828NT3	US TREASURY N/B 08/20 2.625	5,000,000.000	Local	100.044284	5,002,214.21	100.542969	5,027,148.45	24,934.24	0.22
			Base	100.044284	5,002,214.21	100.542969	5,027,148.45	24,934.24	0.22
912828QN3	US TREASURY N/B 05/21 3.125	5,000,000.000	Local	101.944945	5,097,247.23	102.097656	5,104,882.80	7,635.57	0.22
			Base	101.944945	5,097,247.23	102.097656	5,104,882.80	7,635.57	0.22

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828TJ9	US TREASURY N/B 08/22 1.625	5,000,000.000	Local	99.803853	4,990,192.66	1.625000	15 Aug 2022	49,065.14	0.22
			Base	99.803853	4,990,192.66	100.785156	5,039,257.80		49,065.14
912828TY6	US TREASURY N/B 11/22 1.625	5,000,000.000	Local	99.537428	4,976,871.42	1.625000	15 Nov 2022	65,706.68	0.22
			Base	99.537428	4,976,871.42	100.851562	5,042,578.10		65,706.68
912828U24	US TREASURY N/B 11/26 2	10,000,000.000	Local	96.573761	9,657,376.11	2.000000	15 Nov 2026	710,983.29	0.45
			Base	96.573761	9,657,376.11	103.683594	10,368,359.40		710,983.29
912828V98	US TREASURY N/B 02/27 2.25	10,000,000.000	Local	99.872039	9,987,203.92	2.250000	15 Feb 2027	558,889.88	0.46
			Base	99.872039	9,987,203.92	105.460938	10,546,093.80		558,889.88
912828Y46	US TREASURY N/B 07/20 2.625	5,000,000.000	Local	99.979688	4,998,984.42	2.625000	31 Jul 2020	26,406.18	0.22
			Base	99.979688	4,998,984.42	100.507812	5,025,390.60		26,406.18
912828YB0	US TREASURY N/B 08/29 1.625	10,000,000.000	Local	97.724389	9,772,438.88	1.625000	15 Aug 2029	324,826.72	0.44
			Base	97.724389	9,772,438.88	100.972656	10,097,265.60		324,826.72
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A	5,000,000.000	Local	99.983935	4,999,196.73	2.930000	20 Sep 2023	108,810.77	0.22
			Original Face: Base	99.983935	4,999,196.73	102.160150	5,108,007.50		108,810.77
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A	866,365.180	Local	99.993400	866,308.00	2.060000	20 Sep 2021	267.27	0.04
			Original Face: Base	99.993400	866,308.00	100.024250	866,575.27		267.27
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B	8,000,000.000	Local	99.979308	7,998,344.64	1.980000	22 Jul 2024	48,252.96	0.35
			Original Face: Base	99.979308	7,998,344.64	100.582470	8,046,597.60		48,252.96
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A	10,500,000.000	Local	100.000000	10,500,000.00	1.914380	20 Sep 2022	12,270.30	0.45
			Original Face: Base	100.000000	10,500,000.00	100.116860	10,512,270.30		12,270.30

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
		9,250,000.000	Local 106.842584	9,882,938.98	106.198540	9,823,364.95	-59,574.03	0.42
Original Face:		9,250,000.000	Base 106.842584	9,882,938.98	106.198540	9,823,364.95	-59,574.03	0.42
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2				3.431000	15 Jun 2045		
		5,000,000.000	Local 101.530349	5,076,517.46	103.340890	5,167,044.50	90,527.04	0.22
Original Face:		5,000,000.000	Base 101.530349	5,076,517.46	103.340890	5,167,044.50	90,527.04	0.22
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3				2.695000	15 Mar 2045		
		787,512.430	Local 102.345353	805,982.38	101.645250	800,468.98	-5,513.40	0.03
Original Face:		5,000,000.000	Base 102.345353	805,982.38	101.645250	800,468.98	-5,513.40	0.03
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS				3.560000	15 Mar 2048		
		7,400,000.000	Local 100.948520	7,470,190.47	104.205250	7,711,188.50	240,998.03	0.33
Original Face:		7,400,000.000	Base 100.948520	7,470,190.47	104.205250	7,711,188.50	240,998.03	0.33
931142CH4	WALMART INC SR UNSECURED 04/27 5.875				5.875000	05 Apr 2027		
		5,000,000.000	Local 99.932931	4,996,646.57	125.347768	6,267,388.40	1,270,741.83	0.27
			Base 99.932931	4,996,646.57	125.347768	6,267,388.40	1,270,741.83	0.27
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4				2.400000	15 May 2023		
		5,000,000.000	Local 99.953458	4,997,672.88	102.047304	5,102,365.20	104,692.32	0.22
			Base 99.953458	4,997,672.88	102.047304	5,102,365.20	104,692.32	0.22
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	103.068810	5,153,440.50	153,440.50	0.22
			Base 100.000000	5,000,000.00	103.068810	5,153,440.50	153,440.50	0.22
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5				2.500000	04 Mar 2021		
		10,000,000.000	Local 99.994999	9,999,499.94	100.823232	10,082,323.20	82,823.26	0.44
			Base 99.994999	9,999,499.94	100.823232	10,082,323.20	82,823.26	0.44
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR				3.240130	04 Mar 2021		
		15,000,000.000	Local 100.000000	15,000,000.00	101.324923	15,198,738.45	198,738.45	0.66
			Base 100.000000	15,000,000.00	101.324923	15,198,738.45	198,738.45	0.66
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.819130	26 Jul 2021		
		5,000,000.000	Local 100.982301	5,049,115.07	101.194133	5,059,706.65	10,591.58	0.22
			Base 100.982301	5,049,115.07	101.194133	5,059,706.65	10,591.58	0.22

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				2.538630	27 May 2022		
		5,000,000.000	Local 100.171007	5,008,550.35	100.507704	5,025,385.20	16,834.85	0.22
			Base 100.171007	5,008,550.35	100.507704	5,025,385.20	16,834.85	0.22
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4				3.540000	15 May 2048		
		5,000,000.000	Local 103.378037	5,168,901.83	107.796890	5,389,844.50	220,942.67	0.23
Original Face:		5,000,000.000	Base 103.378037	5,168,901.83	107.796890	5,389,844.50	220,942.67	0.23
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85				2.850000	13 May 2026		
		7,000,000.000	Local 99.756384	6,982,946.91	104.366889	7,305,682.23	322,735.32	0.32
			Base 99.756384	6,982,946.91	104.366889	7,305,682.23	322,735.32	0.32
US DOLLAR Total								
		2,043,001,897.560	Local	2,135,113,749.84		2,218,635,687.91	83,521,938.07	95.91
Original Face:		2,150,865,609.000	Base	2,135,113,749.84		2,218,635,687.91	83,521,938.07	95.91
FIXED INCOME Total								
		2,043,001,897.560	Base	2,135,113,749.84		2,218,635,687.91	83,521,938.07	95.91
Original Face:		2,150,865,609.000						

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		2,137,885,204.270	Base	2,229,816,960.64		2,313,334,271.40	83,517,310.76	100.00
Original Face:		2,150,865,609.000						

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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							
		455,326.100	Local	1.000000	455,326.10	1.000000	455,326.10	0.12
			Base	1.000000	455,326.10	1.000000	455,326.10	0.12

US DOLLAR Total		455,326.100	Local		455,326.10		455,326.10	0.12
			Base		455,326.10		455,326.10	0.12

CASH Total		455,326.100	Base		455,326.10		455,326.10	0.12
-------------------	--	-------------	------	--	------------	--	------------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

06367BAU3	BANK OF MONTREAL-				1.860000	02 Mar 2020		
		3,000,000.000	Local	100.000000	3,000,000.00	100.017688	3,000,530.64	0.77
			Base	100.000000	3,000,000.00	100.017688	3,000,530.64	0.77

07644DJJ8	BEDFORD ROW FDG CORP				1.922500	03 Feb 2020		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.51
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.51

136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55				2.550000	16 Jun 2022		
		3,000,000.000	Local	99.955893	2,998,676.80	99.907000	2,997,210.00	0.77
			Base	99.955893	2,998,676.80	99.907000	2,997,210.00	0.77

138994009	CANTOR FITZGERALD REPO REPO				1.840000	03 Feb 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.28
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.28

138994009	CANTOR FITZGERALD REPO REPO				1.780000	10 Feb 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.28
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.28

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2284K0H32	CROWN POINT CAP CO.	5,000,000.000	Local	99.039111	4,951,955.56	99.039111	4,951,955.56	0.00	1.27
			Base	99.039111	4,951,955.56	99.039111	4,951,955.56	0.00	1.27
2284K2CK5	CROWN POINT CAP CO.	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
2546R2CS3	WALT DISNEY CO	4,000,000.000	Local	99.710500	3,988,420.00	99.777122	3,991,084.88	2,664.88	1.02
			Base	99.710500	3,988,420.00	99.777122	3,991,084.88	2,664.88	1.02
2546R2HX7	WALT DISNEY CO	3,000,000.000	Local	99.022444	2,970,673.33	99.022444	2,970,673.33	0.00	0.76
			Base	99.022444	2,970,673.33	99.022444	2,970,673.33	0.00	0.76
30601YE50	FAIRWAY FINANCE CORP	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
30601YF42	FAIRWAY FINANCE CORP	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.28
40588LBT5	HALKIN FINANCE LLC USC	3,000,000.000	Local	99.863500	2,995,905.00	99.889533	2,996,685.99	780.99	0.77
			Base	99.863500	2,995,905.00	99.889533	2,996,685.99	780.99	0.77
40588LDW6	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.525333	4,976,266.67	99.584817	4,979,240.85	2,974.18	1.28
			Base	99.525333	4,976,266.67	99.584817	4,979,240.85	2,974.18	1.28
45779PB64	INSTITUTIONAL SECURED	10,000,000.000	Local	99.976389	9,997,638.89	99.976389	9,997,638.89	0.00	2.57
			Base	99.976389	9,997,638.89	99.976389	9,997,638.89	0.00	2.57
8225X2F17	SHELL INTNL FNC B.V	1,790,000.000	Local	99.344583	1,778,268.04	99.455575	1,780,254.79	1,986.75	0.46
			Base	99.344583	1,778,268.04	99.455575	1,780,254.79	1,986.75	0.46

& 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 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92646KBR2	VICTORY RECEIVABLES				1.680000	25 Feb 2020		
	3,850,000.000	Local	99.888000	3,845,688.00	99.888000	3,845,688.00	0.00	0.99
		Base	99.888000	3,845,688.00	99.888000	3,845,688.00	0.00	0.99
979QHR003	SOUTH STREET REPO				1.640000	03 Feb 2020		
	3,040,000.000	Local	100.000000	3,040,000.00	100.000000	3,040,000.00	0.00	0.78
		Base	100.000000	3,040,000.00	100.000000	3,040,000.00	0.00	0.78
US DOLLAR Total								
	68,680,000.000	Local		68,543,492.29		68,550,962.93	7,470.64	17.60
		Base		68,543,492.29		68,550,962.93	7,470.64	17.60
CASH EQUIVALENT Total								
	68,680,000.000	Base		68,543,492.29		68,550,962.93	7,470.64	17.60

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	100.463419	2,009,268.37	100.983288	2,019,665.76	10,397.39	0.52
		Base	100.463419	2,009,268.37	100.983288	2,019,665.76	10,397.39	0.52
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.908139	3,996,325.55	102.166815	4,086,672.60	90,347.05	1.05
		Base	99.908139	3,996,325.55	102.166815	4,086,672.60	90,347.05	1.05
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	5,000,000.000	Local	99.710782	4,985,539.08	102.618637	5,130,931.85	145,392.77	1.32
		Base	99.710782	4,985,539.08	102.618637	5,130,931.85	145,392.77	1.32
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				1.996250	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	100.002360	4,000,094.40	94.40	1.03
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	100.002360	4,000,094.40	94.40	1.03
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR				2.110630	12 Feb 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.097274	5,004,863.70	4,863.70	1.29
		Base	100.000000	5,000,000.00	100.097274	5,004,863.70	4,863.70	1.29

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.204630	06 May 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.072471	5,003,623.55	3,623.55	1.28	
		Base	100.000000	5,000,000.00	100.072471	5,003,623.55	3,623.55	1.28	
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					2.251380	11 May 2022		
	7,000,000.000	Local	100.000000	7,000,000.00	100.509368	7,035,655.76	35,655.76	1.81	
		Base	100.000000	7,000,000.00	100.509368	7,035,655.76	35,655.76	1.81	
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
	2,000,000.000	Local	99.790154	1,995,803.07	100.674296	2,013,485.92	17,682.85	0.52	
		Base	99.790154	1,995,803.07	100.674296	2,013,485.92	17,682.85	0.52	
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
	1,291,422.940	Local	99.996322	1,291,375.44	100.162970	1,293,527.57	2,152.13	0.33	
	Original Face: 4,000,000.000	Base	99.996322	1,291,375.44	100.162970	1,293,527.57	2,152.13	0.33	
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1					2.111240	25 Sep 2020		
	464,290.580	Local	100.000000	464,290.58	100.021290	464,389.43	98.85	0.12	
	Original Face: 2,000,000.000	Base	100.000000	464,290.58	100.021290	464,389.43	98.85	0.12	
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	100.044552	2,000,891.04	891.04	0.51	
		Base	100.000000	2,000,000.00	100.044552	2,000,891.04	891.04	0.51	
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	99.117000	1,982,340.00	-17,660.00	0.51	
		Base	100.000000	2,000,000.00	99.117000	1,982,340.00	-17,660.00	0.51	
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.250000	19 Mar 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	100.192650	2,003,853.00	3,853.00	0.51	
		Base	100.000000	2,000,000.00	100.192650	2,003,853.00	3,853.00	0.51	
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625000	19 Oct 2020		
	5,810,000.000	Local	100.119062	5,816,917.49	100.610710	5,845,482.25	28,564.76	1.50	
		Base	100.119062	5,816,917.49	100.610710	5,845,482.25	28,564.76	1.50	
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
	3,564,000.000	Local	103.117989	3,675,125.14	104.760533	3,733,665.40	58,540.26	0.96	
		Base	103.117989	3,675,125.14	104.760533	3,733,665.40	58,540.26	0.96	

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
	3,000,000.000	Local		99.998891	2,999,966.74	100.133752	3,004,012.56	4,045.82	0.77
		Base		99.998891	2,999,966.74	100.133752	3,004,012.56	4,045.82	0.77
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR					2.333630	15 Jun 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	100.165369	5,008,268.45	8,268.45	1.29
		Base		100.000000	5,000,000.00	100.165369	5,008,268.45	8,268.45	1.29
06405LAB7	BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR					2.180130	04 Jun 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	100.099113	2,001,982.26	1,982.26	0.51
		Base		100.000000	2,000,000.00	100.099113	2,001,982.26	1,982.26	0.51
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	3,000,000.000	Local		99.834579	2,995,037.36	101.247047	3,037,411.41	42,374.05	0.78
		Base		99.834579	2,995,037.36	101.247047	3,037,411.41	42,374.05	0.78
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	3,000,000.000	Local		99.971998	2,999,159.95	100.741116	3,022,233.48	23,073.53	0.78
		Base		99.971998	2,999,159.95	100.741116	3,022,233.48	23,073.53	0.78
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	5,000,000.000	Local		99.835395	4,991,769.77	101.241855	5,062,092.75	70,322.98	1.30
		Base		99.835395	4,991,769.77	101.241855	5,062,092.75	70,322.98	1.30
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
	2,000,000.000	Local		99.929553	1,998,591.05	100.469855	2,009,397.10	10,806.05	0.52
		Base		99.929553	1,998,591.05	100.469855	2,009,397.10	10,806.05	0.52
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.515000	09 Mar 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	100.053098	5,002,654.90	2,654.90	1.28
		Base		100.000000	5,000,000.00	100.053098	5,002,654.90	2,654.90	1.28
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	1,000,000.000	Local		99.533747	995,337.47	102.443918	1,024,439.18	29,101.71	0.26
		Base		99.533747	995,337.47	102.443918	1,024,439.18	29,101.71	0.26
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
	1,000,000.000	Local		99.982826	999,828.26	100.236560	1,002,365.60	2,537.34	0.26
Original Face:	1,000,000.000	Base		99.982826	999,828.26	100.236560	1,002,365.60	2,537.34	0.26

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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				2.346250	17 Jul 2023		
		2,000,000.000	Local 100.000000	2,000,000.00	100.258460	2,005,169.20	5,169.20	0.51
Original Face:		2,000,000.000	Base 100.000000	2,000,000.00	100.258460	2,005,169.20	5,169.20	0.51
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR				2.613630	16 Jun 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	101.121156	3,033,634.68	33,634.68	0.78
			Base 100.000000	3,000,000.00	101.121156	3,033,634.68	33,634.68	0.78
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A				3.110000	15 Feb 2022		
		1,435,621.130	Local 99.999466	1,435,613.47	100.452350	1,442,115.16	6,501.69	0.37
Original Face:		3,000,000.000	Base 99.999466	1,435,613.47	100.452350	1,442,115.16	6,501.69	0.37
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7				2.700000	30 Mar 2021		
		2,370,000.000	Local 100.121773	2,372,886.02	101.192840	2,398,270.31	25,384.29	0.62
			Base 100.121773	2,372,886.02	101.192840	2,398,270.31	25,384.29	0.62
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	100.374920	2,007,498.40	7,498.40	0.52
			Base 100.000000	2,000,000.00	100.374920	2,007,498.40	7,498.40	0.52
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75				1.750000	30 Aug 2024		
		5,000,000.000	Local 99.625753	4,981,287.65	100.335687	5,016,784.35	35,496.70	1.29
			Base 99.625753	4,981,287.65	100.335687	5,016,784.35	35,496.70	1.29
278642AR4	EBAY INC SR UNSECURED 06/20 2.15				2.150000	05 Jun 2020		
		2,000,000.000	Local 99.988470	1,999,769.40	100.075156	2,001,503.12	1,733.72	0.51
			Base 99.988470	1,999,769.40	100.075156	2,001,503.12	1,733.72	0.51
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A				1.970000	20 Jan 2023		
		557,191.080	Local 100.134385	557,939.86	100.018390	557,293.55	-646.31	0.14
Original Face:		3,000,000.000	Base 100.134385	557,939.86	100.018390	557,293.55	-646.31	0.14
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8				1.800000	07 Feb 2020		
		4,000,000.000	Local 99.999923	3,999,996.92	99.998492	3,999,939.68	-57.24	1.03
			Base 99.999923	3,999,996.92	99.998492	3,999,939.68	-57.24	1.03
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	101.946169	5,097,308.45	97,308.45	1.31
			Base 100.000000	5,000,000.00	101.946169	5,097,308.45	97,308.45	1.31

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F						2.250000	25 Jun 2022		
	2,621,783.910	Local	100.000000		2,621,783.91	101.140720	2,651,691.12	29,907.21	0.68	
Original Face:	5,126,000.000	Base	100.000000		2,621,783.91	101.140720	2,651,691.12	29,907.21	0.68	
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5						4.500000	01 Apr 2020		
	225.820	Local	100.053140		225.94	103.523652	233.78	7.84	0.00	
Original Face:	1,100,000.000	Base	100.053140		225.94	103.523652	233.78	7.84	0.00	
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4						4.000000	01 Mar 2041		
	641,570.770	Local	103.344738		663,029.63	108.100189	693,539.21	30,509.58	0.18	
Original Face:	2,090,000.000	Base	103.344738		663,029.63	108.100189	693,539.21	30,509.58	0.18	
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5						4.500000	01 Mar 2023		
	2,002.500	Local	100.683645		2,016.19	104.484994	2,092.31	76.12	0.00	
Original Face:	250,000.000	Base	100.683645		2,016.19	104.484994	2,092.31	76.12	0.00	
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
	29,137.000	Local	100.082061		29,160.91	104.641150	30,489.29	1,328.38	0.01	
Original Face:	1,000,000.000	Base	100.082061		29,160.91	104.641150	30,489.29	1,328.38	0.01	
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5						4.500000	01 Feb 2024		
	33,262.800	Local	100.479394		33,422.26	104.626513	34,801.71	1,379.45	0.01	
Original Face:	2,206,300.000	Base	100.479394		33,422.26	104.626513	34,801.71	1,379.45	0.01	
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3						3.000000	01 Nov 2026		
	593,403.600	Local	101.214238		600,608.93	103.212957	612,469.40	11,860.47	0.16	
Original Face:	5,000,000.000	Base	101.214238		600,608.93	103.212957	612,469.40	11,860.47	0.16	
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5						2.500000	01 May 2028		
	1,642,769.700	Local	101.810761		1,672,516.34	102.063156	1,676,662.60	4,146.26	0.43	
Original Face:	5,000,000.000	Base	101.810761		1,672,516.34	102.063156	1,676,662.60	4,146.26	0.43	
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5						4.500000	01 Jun 2024		
	26,787.870	Local	100.834184		27,011.33	104.512584	27,996.70	985.37	0.01	
Original Face:	1,000,000.000	Base	100.834184		27,011.33	104.512584	27,996.70	985.37	0.01	
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4						4.000000	01 Jul 2025		
	296,271.720	Local	101.066572		299,431.67	104.621710	309,964.54	10,532.87	0.08	
Original Face:	6,000,000.000	Base	101.066572		299,431.67	104.621710	309,964.54	10,532.87	0.08	

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
	292,482.200	Local		101.406554	296,596.12	104.375644	305,280.18	8,684.06	0.08
Original Face:	5,000,000.000	Base		101.406554	296,596.12	104.375644	305,280.18	8,684.06	0.08
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
	1,673,277.250	Local		103.696952	1,735,137.51	105.768274	1,769,796.47	34,658.96	0.45
Original Face:	5,000,000.000	Base		103.696952	1,735,137.51	105.768274	1,769,796.47	34,658.96	0.45
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
	1,056,817.510	Local		103.584296	1,094,696.98	107.713718	1,138,337.43	43,640.45	0.29
Original Face:	5,700,000.000	Base		103.584296	1,094,696.98	107.713718	1,138,337.43	43,640.45	0.29
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
	497,275.820	Local		103.332587	513,847.97	108.109034	537,600.09	23,752.12	0.14
Original Face:	2,000,000.000	Base		103.332587	513,847.97	108.109034	537,600.09	23,752.12	0.14
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
	2,000,000.000	Local		99.953358	1,999,067.15	102.377003	2,047,540.06	48,472.91	0.53
		Base		99.953358	1,999,067.15	102.377003	2,047,540.06	48,472.91	0.53
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
	2,039,135.150	Local		101.938582	2,078,665.45	102.428010	2,088,645.56	9,980.11	0.54
Original Face:	5,300,000.000	Base		101.938582	2,078,665.45	102.428010	2,088,645.56	9,980.11	0.54
3136B7L41	FANNIE MAE FNR 2019 77 LV					3.000000	25 May 2031		
	2,981,380.920	Local		102.986985	3,070,434.32	104.235240	3,107,649.56	37,215.24	0.80
Original Face:	3,000,000.000	Base		102.986985	3,070,434.32	104.235240	3,107,649.56	37,215.24	0.80
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
	2,868,537.590	Local		99.799990	2,862,800.24	100.453640	2,881,550.42	18,750.18	0.74
Original Face:	8,190,000.000	Base		99.799990	2,862,800.24	100.453640	2,881,550.42	18,750.18	0.74
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
	735,088.490	Local		104.904809	771,143.18	103.738510	762,569.85	-8,573.33	0.20
Original Face:	1,212,000.000	Base		104.904809	771,143.18	103.738510	762,569.85	-8,573.33	0.20
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
	2,000,000.000	Local		99.844762	1,996,895.24	99.569402	1,991,388.04	-5,507.20	0.51
		Base		99.844762	1,996,895.24	99.569402	1,991,388.04	-5,507.20	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 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.390000	01 Nov 2020		
	381,782.060	Local		100.927325	385,322.42	100.314854	382,984.12	-2,338.30	0.10
Original Face:	500,000.000	Base		100.927325	385,322.42	100.314854	382,984.12	-2,338.30	0.10
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		
	430,808.340	Local		101.181498	435,898.33	102.349643	440,930.80	5,032.47	0.11
Original Face:	1,500,000.000	Base		101.181498	435,898.33	102.349643	440,930.80	5,032.47	0.11
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
	11,564.000	Local		100.204514	11,587.65	101.555274	11,743.85	156.20	0.00
Original Face:	2,500,000.000	Base		100.204514	11,587.65	101.555274	11,743.85	156.20	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
	59,463.880	Local		101.459121	60,331.53	109.212412	64,941.94	4,610.41	0.02
Original Face:	983,845.000	Base		101.459121	60,331.53	109.212412	64,941.94	4,610.41	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
	24,652.710	Local		100.349049	24,738.76	102.555318	25,282.67	543.91	0.01
Original Face:	1,800,000.000	Base		100.349049	24,738.76	102.555318	25,282.67	543.91	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
	10,744.490	Local		100.797432	10,830.17	103.482024	11,118.62	288.45	0.00
Original Face:	3,350,000.000	Base		100.797432	10,830.17	103.482024	11,118.62	288.45	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
	1,281,494.660	Local		103.678380	1,328,632.90	106.297877	1,362,201.62	33,568.72	0.35
Original Face:	5,200,000.000	Base		103.678380	1,328,632.90	106.297877	1,362,201.62	33,568.72	0.35
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
	542,716.490	Local		101.319929	549,879.96	102.451580	556,021.62	6,141.66	0.14
Original Face:	2,680,283.000	Base		101.319929	549,879.96	102.451580	556,021.62	6,141.66	0.14
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	3,924,100.200	Local		101.980179	4,001,804.41	102.009528	4,002,956.09	1,151.68	1.03
Original Face:	15,000,000.000	Base		101.980179	4,001,804.41	102.009528	4,002,956.09	1,151.68	1.03

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 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								
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	1,489,068.000	Local	101.102749	1,505,488.68	102.013856	1,519,055.69	13,567.01	0.39	
Original Face:	4,200,000.000	Base	101.102749	1,505,488.68	102.013856	1,519,055.69	13,567.01	0.39	
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
	93,501.530	Local	101.698913	95,090.04	105.636730	98,771.96	3,681.92	0.03	
Original Face:	1,500,000.000	Base	101.698913	95,090.04	105.636730	98,771.96	3,681.92	0.03	
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
	143,432.670	Local	101.045083	144,931.66	104.570134	149,987.74	5,056.08	0.04	
Original Face:	3,200,000.000	Base	101.045083	144,931.66	104.570134	149,987.74	5,056.08	0.04	
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
	137,895.110	Local	102.568699	141,437.22	104.359363	143,906.46	2,469.24	0.04	
Original Face:	765,534.000	Base	102.568699	141,437.22	104.359363	143,906.46	2,469.24	0.04	
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
	1,141,220.290	Local	101.976561	1,163,777.20	102.008465	1,164,141.30	364.10	0.30	
Original Face:	5,157,070.000	Base	101.976561	1,163,777.20	102.008465	1,164,141.30	364.10	0.30	
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
	159,056.650	Local	101.242538	161,032.99	105.442912	167,713.96	6,680.97	0.04	
Original Face:	5,000,000.000	Base	101.242538	161,032.99	105.442912	167,713.96	6,680.97	0.04	
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
	285,166.500	Local	101.737101	290,120.13	104.563314	298,179.54	8,059.41	0.08	
Original Face:	5,000,000.000	Base	101.737101	290,120.13	104.563314	298,179.54	8,059.41	0.08	
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
	374,679.280	Local	103.467088	387,669.74	107.720910	403,607.93	15,938.19	0.10	
Original Face:	2,000,000.000	Base	103.467088	387,669.74	107.720910	403,607.93	15,938.19	0.10	
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
	216,309.100	Local	103.298631	223,444.34	109.297841	236,421.18	12,976.84	0.06	
Original Face:	5,000,000.000	Base	103.298631	223,444.34	109.297841	236,421.18	12,976.84	0.06	
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
	2,126,184.920	Local	106.529675	2,265,017.89	107.458244	2,284,760.98	19,743.09	0.59	
Original Face:	14,750,000.000	Base	106.529675	2,265,017.89	107.458244	2,284,760.98	19,743.09	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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 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								
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
	192,312.300	Local	100.988008	194,212.36	103.130106	198,331.88		4,119.52	0.05
Original Face:	2,000,000.000	Base	100.988008	194,212.36	103.130106	198,331.88		4,119.52	0.05
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875000	27 Jul 2020		
	4,000,000.000	Local	100.072651	4,002,906.05	100.436746	4,017,469.84		14,563.79	1.03
		Base	100.072651	4,002,906.05	100.436746	4,017,469.84		14,563.79	1.03
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	100.330920	5,016,546.00		16,546.00	1.29
		Base	100.000000	5,000,000.00	100.330920	5,016,546.00		16,546.00	1.29
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
	2,158,361.680	Local	98.875150	2,134,083.35	98.823540	2,132,969.42		-1,113.93	0.55
Original Face:	4,000,000.000	Base	98.875150	2,134,083.35	98.823540	2,132,969.42		-1,113.93	0.55
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
	400,379.320	Local	99.149759	396,975.13	99.243700	397,351.25		376.12	0.10
Original Face:	1,900,000.000	Base	99.149759	396,975.13	99.243700	397,351.25		376.12	0.10
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
	1,868,059.550	Local	99.568508	1,859,999.02	100.378810	1,875,135.95		15,136.93	0.48
Original Face:	3,050,000.000	Base	99.568508	1,859,999.02	100.378810	1,875,135.95		15,136.93	0.48
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
	2,769,671.070	Local	99.319286	2,750,817.54	99.525760	2,756,536.18		5,718.64	0.71
Original Face:	3,000,000.000	Base	99.319286	2,750,817.54	99.525760	2,756,536.18		5,718.64	0.71
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
	3,310,540.460	Local	99.868034	3,306,171.67	100.406940	3,324,012.37		17,840.70	0.85
Original Face:	5,000,000.000	Base	99.868034	3,306,171.67	100.406940	3,324,012.37		17,840.70	0.85
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
	932,852.310	Local	100.420465	936,774.63	100.693704	939,323.54		2,548.91	0.24
Original Face:	1,000,000.000	Base	100.420465	936,774.63	100.693704	939,323.54		2,548.91	0.24
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	100.788056	3,023,641.68		23,641.68	0.78
		Base	100.000000	3,000,000.00	100.788056	3,023,641.68		23,641.68	0.78

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53				2.530000	06 Jul 2023			
		2,000,000.000	Local	100.000000	2,000,000.00	101.171000	2,023,420.00	23,420.00	0.52
			Base	100.000000	2,000,000.00	101.171000	2,023,420.00	23,420.00	0.52
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	100.251000	5,012,550.00	12,550.00	1.29
			Base	100.000000	5,000,000.00	100.251000	5,012,550.00	12,550.00	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	100.214730	2,004,294.60	4,294.60	0.51
			Base	100.000000	2,000,000.00	100.214730	2,004,294.60	4,294.60	0.51
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7				2.700000	18 May 2023			
		3,000,000.000	Local	98.675557	2,960,266.71	102.784921	3,083,547.63	123,280.92	0.79
			Base	98.675557	2,960,266.71	102.784921	3,083,547.63	123,280.92	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	100.023518	5,001,175.90	1,175.90	1.28
			Base	100.000000	5,000,000.00	100.023518	5,001,175.90	1,175.90	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	100.408086	3,012,242.58	12,242.58	0.77
			Base	100.000000	3,000,000.00	100.408086	3,012,242.58	12,242.58	0.77
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	100.039047	3,001,171.41	1,171.41	0.77
			Base	100.000000	3,000,000.00	100.039047	3,001,171.41	1,171.41	0.77
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05				2.050000	17 Aug 2020			
		2,000,000.000	Local	99.984825	1,999,696.49	100.125320	2,002,506.40	2,809.91	0.51
			Base	99.984825	1,999,696.49	100.125320	2,002,506.40	2,809.91	0.51
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR				2.064130	25 Jan 2021			
		7,000,000.000	Local	100.000000	7,000,000.00	100.160286	7,011,220.02	11,220.02	1.80
			Base	100.000000	7,000,000.00	100.160286	7,011,220.02	11,220.02	1.80
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2				2.010000	15 Dec 2021			
		1,000,000.000	Local	99.995178	999,951.78	100.169570	1,001,695.70	1,743.92	0.26
		Original Face:	Base	99.995178	999,951.78	100.169570	1,001,695.70	1,743.92	0.26

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR						2.276380	10 Feb 2020		
	5,500,000.000	Local	100.000000		5,500,000.00	100.003164		5,500,174.02	174.02	1.41
		Base	100.000000		5,500,000.00	100.003164		5,500,174.02	174.02	1.41
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85						1.850000	10 Feb 2020		
	3,000,000.000	Local	99.999906		2,999,997.18	99.998458		2,999,953.74	-43.44	0.77
		Base	99.999906		2,999,997.18	99.998458		2,999,953.74	-43.44	0.77
59217GEE5	MET LIFE GLOB FUNDING I SECURED 144A 01/23 1.95						1.950000	13 Jan 2023		
	3,000,000.000	Local	99.957745		2,998,732.36	100.881839		3,026,455.17	27,722.81	0.78
		Base	99.957745		2,998,732.36	100.881839		3,026,455.17	27,722.81	0.78
64952WDL4	NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2						2.000000	22 Jan 2025		
	5,000,000.000	Local	99.642965		4,982,148.25	100.921578		5,046,078.90	63,930.65	1.30
		Base	99.642965		4,982,148.25	100.921578		5,046,078.90	63,930.65	1.30
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342						3.342000	01 Sep 2020		
	2,000,000.000	Local	100.080511		2,001,610.21	100.828189		2,016,563.78	14,953.57	0.52
		Base	100.080511		2,001,610.21	100.828189		2,016,563.78	14,953.57	0.52
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR						1.990000	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	99.965862		3,788,706.18	100.536000		3,810,314.40	21,608.22	0.98
		Base	99.965862		3,788,706.18	100.536000		3,810,314.40	21,608.22	0.98
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2						2.000000	19 May 2020		
	2,000,000.000	Local	99.988865		1,999,777.30	100.056368		2,001,127.36	1,350.06	0.51
		Base	99.988865		1,999,777.30	100.056368		2,001,127.36	1,350.06	0.51
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR						2.262630	19 May 2020		
	2,000,000.000	Local	100.000000		2,000,000.00	100.095109		2,001,902.18	1,902.18	0.51
		Base	100.000000		2,000,000.00	100.095109		2,001,902.18	1,902.18	0.51
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR						2.150000	30 Mar 2022		
	4,000,000.000	Local	99.935268		3,997,410.73	100.023740		4,000,949.60	3,538.87	1.03
		Base	99.935268		3,997,410.73	100.023740		4,000,949.60	3,538.87	1.03

& 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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					3.000000	06 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.563805	5,028,190.25	28,190.25	1.29	
		Base	100.000000	5,000,000.00	100.563805	5,028,190.25	28,190.25	1.29	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					2.306250	22 Oct 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	101.407000	2,028,140.00	28,140.00	0.52	
		Base	100.000000	2,000,000.00	101.407000	2,028,140.00	28,140.00	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	99.655865	3,448,092.93	-11,907.07	0.89	
		Base	100.000000	3,460,000.00	99.655865	3,448,092.93	-11,907.07	0.89	
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
	3,000,000.000	Local	99.980504	2,999,415.13	103.839216	3,115,176.48	115,761.35	0.80	
		Base	99.980504	2,999,415.13	103.839216	3,115,176.48	115,761.35	0.80	
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.210000	15 May 2024		
	500,000.000	Local	99.997900	499,989.50	100.733850	503,669.25	3,679.75	0.13	
	Original Face: 500,000.000	Base	99.997900	499,989.50	100.733850	503,669.25	3,679.75	0.13	
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.250000	15 Mar 2020		
	5,000,000.000	Local	99.987415	4,999,370.73	100.111370	5,005,568.50	6,197.77	1.29	
		Base	99.987415	4,999,370.73	100.111370	5,005,568.50	6,197.77	1.29	
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	99.900575	2,997,017.25	-2,982.75	0.77	
		Base	100.000000	3,000,000.00	99.900575	2,997,017.25	-2,982.75	0.77	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	3,000,000.000	Local	100.000000	3,000,000.00	102.491360	3,074,740.80	74,740.80	0.79	
		Base	100.000000	3,000,000.00	102.491360	3,074,740.80	74,740.80	0.79	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	3,000,000.000	Local	99.993051	2,999,791.54	100.264530	3,007,935.90	8,144.36	0.77	
	Original Face: 3,000,000.000	Base	99.993051	2,999,791.54	100.264530	3,007,935.90	8,144.36	0.77	
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.304630	13 Feb 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.007449	5,000,372.45	372.45	1.28	
		Base	100.000000	5,000,000.00	100.007449	5,000,372.45	372.45	1.28	

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	2,000,000.000	Local	99.953957	1,999,079.14	102.220298	2,044,405.96	45,326.82	0.52	
		Base	99.953957	1,999,079.14	102.220298	2,044,405.96	45,326.82	0.52	
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
	2,000,000.000	Local	100.273947	2,005,478.93	103.442106	2,068,842.12	63,363.19	0.53	
		Base	100.273947	2,005,478.93	103.442106	2,068,842.12	63,363.19	0.53	
90331HPG2	US BANK NA CINCINNATI SR UNSECURED 12/22 VAR					2.285000	09 Dec 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.314996	5,015,749.80	15,749.80	1.29	
		Base	100.000000	5,000,000.00	100.314996	5,015,749.80	15,749.80	1.29	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	5,000,000.000	Local	99.912025	4,995,601.26	102.702606	5,135,130.30	139,529.04	1.32	
		Base	99.912025	4,995,601.26	102.702606	5,135,130.30	139,529.04	1.32	
912828Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
	2,000,000.000	Local	99.837844	1,996,756.87	99.953125	1,999,062.50	2,305.63	0.51	
		Base	99.837844	1,996,756.87	99.953125	1,999,062.50	2,305.63	0.51	
9128283B4	US TREASURY FRN 10/19 VAR					1.684744	31 Oct 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	
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
	2,000,000.000	Local	100.072588	2,001,451.75	100.167969	2,003,359.38	1,907.63	0.51	
		Base	100.072588	2,001,451.75	100.167969	2,003,359.38	1,907.63	0.51	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	1,000,000.000	Local	99.928391	999,283.91	100.585938	1,005,859.38	6,575.47	0.26	
		Base	99.928391	999,283.91	100.585938	1,005,859.38	6,575.47	0.26	
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	2,000,000.000	Local	100.778309	2,015,566.18	100.964844	2,019,296.88	3,730.70	0.52	
		Base	100.778309	2,015,566.18	100.964844	2,019,296.88	3,730.70	0.52	
9128287G9	US TREASURY FRN 07/21 VAR					1.755940	31 Jul 2021		
	2,000,000.000	Local	99.940120	1,998,802.40	100.148931	2,002,978.62	4,176.22	0.51	
		Base	99.940120	1,998,802.40	100.148931	2,002,978.62	4,176.22	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 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828XH8	US TREASURY N/B 06/20 1.625					1.625000	30 Jun 2020		
	2,000,000.000	Local		99.899493	1,997,989.85	100.015625	2,000,312.50	2,322.65	0.51
		Base		99.899493	1,997,989.85	100.015625	2,000,312.50	2,322.65	0.51
912828YN4	US TREASURY FRN 10/21 VAR					1.835940	31 Oct 2021		
	3,000,000.000	Local		100.041042	3,001,231.26	100.287922	3,008,637.66	7,406.40	0.77
		Base		100.041042	3,001,231.26	100.287922	3,008,637.66	7,406.40	0.77
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	2,000,000.000	Local		99.975275	1,999,505.49	102.040235	2,040,804.70	41,299.21	0.52
		Base		99.975275	1,999,505.49	102.040235	2,040,804.70	41,299.21	0.52
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
	3,000,000.000	Local		99.977584	2,999,327.52	102.194381	3,065,831.43	66,503.91	0.79
		Base		99.977584	2,999,327.52	102.194381	3,065,831.43	66,503.91	0.79
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,000,000.000	Local		99.983935	1,999,678.69	102.160150	2,043,203.00	43,524.31	0.52
Original Face:	2,000,000.000	Base		99.983935	1,999,678.69	102.160150	2,043,203.00	43,524.31	0.52
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	2,000,000.000	Local		99.988312	1,999,766.23	99.988290	1,999,765.80	-0.43	0.51
Original Face:	2,000,000.000	Base		99.988312	1,999,766.23	99.988290	1,999,765.80	-0.43	0.51
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	1,000,000.000	Local		99.998892	999,988.92	101.986650	1,019,866.50	19,877.58	0.26
Original Face:	1,000,000.000	Base		99.998892	999,988.92	101.986650	1,019,866.50	19,877.58	0.26
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	2,000,000.000	Local		99.896207	1,997,924.14	105.016673	2,100,333.46	102,409.32	0.54
		Base		99.896207	1,997,924.14	105.016673	2,100,333.46	102,409.32	0.54
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
	3,000,000.000	Local		99.994999	2,999,849.98	100.823232	3,024,696.96	24,846.98	0.78
		Base		99.994999	2,999,849.98	100.823232	3,024,696.96	24,846.98	0.78
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
	1,000,000.000	Local		99.266158	992,661.58	100.490988	1,004,909.88	12,248.30	0.26
		Base		99.266158	992,661.58	100.490988	1,004,909.88	12,248.30	0.26

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.830630	11 Feb 2022			
		3,000,000.000	Local	100.000000	3,000,000.00	100.751639	3,022,549.17	22,549.17	0.78
			Base	100.000000	3,000,000.00	100.751639	3,022,549.17	22,549.17	0.78
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	99.911484	2,997,344.52	-2,655.48	0.77
			Base	100.000000	3,000,000.00	99.911484	2,997,344.52	-2,655.48	0.77
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5				2.500000	28 Jun 2022			
		2,000,000.000	Local	99.921624	1,998,432.48	101.684032	2,033,680.64	35,248.16	0.52
			Base	99.921624	1,998,432.48	101.684032	2,033,680.64	35,248.16	0.52
US DOLLAR Total									
	317,239,753.930	Local		317,883,971.84		320,452,729.69	2,568,757.85	82.28	
Original Face:	196,711,032.000	Base		317,883,971.84		320,452,729.69	2,568,757.85	82.28	
FIXED INCOME Total									
	317,239,753.930	Base		317,883,971.84		320,452,729.69	2,568,757.85	82.28	
Original Face:	196,711,032.000								

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		386,375,080.030	Base	386,882,790.23		389,459,018.72	2,576,228.49	100.00
Original Face:		196,711,032.000						

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		341,389.620	Local	1.000000	341,389.62	1.000000	341,389.62	0.00	0.26
			Base	1.000000	341,389.62	1.000000	341,389.62	0.00	0.26

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	341,389.620	Local	341,389.62		341,389.62	0.00	0.26
		Base	341,389.62		341,389.62	0.00	0.26

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	341,389.620	Base	341,389.62		341,389.62	0.00	0.26

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	0.00	3.83
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.83

138994009	CANTOR FITZGERALD REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.53
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.53

7426M4D12	PRIVATE EXP. FUNDING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		4,000,000.000	Local	99.698333	3,987,933.33	99.742222	3,989,688.88	1,755.55	3.05
			Base	99.698333	3,987,933.33	99.742222	3,989,688.88	1,755.55	3.05

7426M4DW4	PRIVATE EXP. FUNDING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.562417	4,978,120.83	99.602458	4,980,122.90	2,002.07	3.81
			Base	99.562417	4,978,120.83	99.602458	4,980,122.90	2,002.07	3.81

926NKW009	AMHERST PIERPONT 04/15 VAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.53
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.53

Holdings

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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				1.590000	12 Feb 2020		
		4,000,000.000	Local 100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	3.06
			Base 100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	3.06
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.550000	03 Feb 2020		
		6,500,318.690	Local 100.000000	6,500,318.69	100.000000	6,500,318.69	0.00	4.97
			Base 100.000000	6,500,318.69	100.000000	6,500,318.69	0.00	4.97
US DOLLAR Total		28,500,318.690	Local	28,466,372.85		28,470,130.47	3,757.62	21.78
			Base	28,466,372.85		28,470,130.47	3,757.62	21.78
CASH EQUIVALENT Total		28,500,318.690	Base	28,466,372.85		28,470,130.47	3,757.62	21.78

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		
		225,932.040	Local 100.275570	226,554.64	100.202880	226,390.41	-164.23	0.17
Original Face:		1,000,000.000	Base 100.275570	226,554.64	100.202880	226,390.41	-164.23	0.17
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
		1,094,506.550	Local 103.495231	1,132,762.08	103.172509	1,129,229.87	-3,532.21	0.86
Original Face:		5,000,000.000	Base 103.495231	1,132,762.08	103.172509	1,129,229.87	-3,532.21	0.86
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
		967,170.050	Local 102.702147	993,304.41	102.181044	988,264.45	-5,039.96	0.76
Original Face:		4,372,786.000	Base 102.702147	993,304.41	102.181044	988,264.45	-5,039.96	0.76
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
		1,168,398.300	Local 102.375473	1,196,153.29	102.182144	1,193,894.43	-2,258.86	0.91
Original Face:		5,000,000.000	Base 102.375473	1,196,153.29	102.182144	1,193,894.43	-2,258.86	0.91
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
		645,223.510	Local 103.862882	670,147.73	104.527695	674,437.26	4,289.53	0.52
Original Face:		4,169,641.000	Base 103.862882	670,147.73	104.527695	674,437.26	4,289.53	0.52

& 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 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
		637,567.420	Local 101.180346	645,092.92	102.367036	652,658.87	7,565.95	0.50
Original Face:		2,000,000.000	Base 101.180346	645,092.92	102.367036	652,658.87	7,565.95	0.50
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
		451,247.660	Local 102.576372	462,873.48	103.478473	466,944.19	4,070.71	0.36
Original Face:		2,910,888.000	Base 102.576372	462,873.48	103.478473	466,944.19	4,070.71	0.36
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.250000	20 Sep 2040		
		814,370.950	Local 103.167347	840,164.90	103.551286	843,291.59	3,126.69	0.65
Original Face:		9,450,000.000	Base 103.167347	840,164.90	103.551286	843,291.59	3,126.69	0.65
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
		675,586.160	Local 101.186428	683,601.50	101.816172	687,855.97	4,254.47	0.53
Original Face:		2,500,000.000	Base 101.186428	683,601.50	101.816172	687,855.97	4,254.47	0.53
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
		517,548.720	Local 101.130665	523,400.46	100.523520	520,258.19	-3,142.27	0.40
Original Face:		1,500,000.000	Base 101.130665	523,400.46	100.523520	520,258.19	-3,142.27	0.40
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
		817,116.300	Local 105.546013	862,433.68	107.148472	875,527.63	13,093.95	0.67
Original Face:		5,872,458.000	Base 105.546013	862,433.68	107.148472	875,527.63	13,093.95	0.67
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5				5.500000	15 Feb 2024		
		26,076.890	Local 102.152979	26,638.32	104.755770	27,317.05	678.73	0.02
Original Face:		1,000,000.000	Base 102.152979	26,638.32	104.755770	27,317.05	678.73	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
		39,598.810	Local 104.798073	41,498.79	108.496432	42,963.30	1,464.51	0.03
Original Face:		1,000,000.000	Base 104.798073	41,498.79	108.496432	42,963.30	1,464.51	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5				5.000000	15 Sep 2022		
		355.770	Local 101.155241	359.88	103.120647	366.87	6.99	0.00
Original Face:		25,000.000	Base 101.155241	359.88	103.120647	366.87	6.99	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
		100,156.600	Local 103.305404	103,467.18	111.662323	111,837.19	8,370.01	0.09
Original Face:		2,000,000.000	Base 103.305404	103,467.18	111.662323	111,837.19	8,370.01	0.09

& 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 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD				4.000000	20 Mar 2033		
		3,102.450	Local 100.000000	3,102.45	100.656680	3,122.82	20.37	0.00
Original Face:		410,000.000	Base 100.000000	3,102.45	100.656680	3,122.82	20.37	0.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE				1.893750	20 Jun 2063		
		344,173.870	Local 100.000000	344,173.87	99.838390	343,617.65	-556.22	0.26
Original Face:		4,967,302.000	Base 100.000000	344,173.87	99.838390	343,617.65	-556.22	0.26
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC				2.000000	16 Aug 2039		
		457,137.640	Local 101.064008	462,001.62	99.883200	456,603.70	-5,397.92	0.35
Original Face:		2,720,000.000	Base 101.064008	462,001.62	99.883200	456,603.70	-5,397.92	0.35
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C				2.637000	16 May 2051		
		358,821.400	Local 101.535109	364,329.70	100.614240	361,025.42	-3,304.28	0.28
Original Face:		4,000,000.000	Base 101.535109	364,329.70	100.614240	361,025.42	-3,304.28	0.28
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
		1,691,635.480	Local 102.120136	1,727,500.46	101.512500	1,717,221.47	-10,278.99	1.31
Original Face:		4,400,000.000	Base 102.120136	1,727,500.46	101.512500	1,717,221.47	-10,278.99	1.31
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A				1.500000	16 May 2042		
		1,618,771.260	Local 99.341159	1,608,106.13	98.823540	1,599,727.06	-8,379.07	1.22
Original Face:		3,000,000.000	Base 99.341159	1,608,106.13	98.823540	1,599,727.06	-8,379.07	1.22
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB				1.450000	16 Apr 2039		
		507,331.640	Local 99.738875	506,006.87	99.301800	503,789.45	-2,217.42	0.39
Original Face:		2,000,000.000	Base 99.738875	506,006.87	99.301800	503,789.45	-2,217.42	0.39
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
		511,063.370	Local 100.615777	514,210.38	100.663230	514,452.90	242.52	0.39
Original Face:		1,000,000.000	Base 100.615777	514,210.38	100.663230	514,452.90	242.52	0.39
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A				2.500000	16 Dec 2044		
		950,926.580	Local 101.234233	962,663.23	100.329470	954,059.60	-8,603.63	0.73
Original Face:		2,000,000.000	Base 101.234233	962,663.23	100.329470	954,059.60	-8,603.63	0.73
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
		524,559.300	Local 101.314202	531,453.07	102.291250	536,578.26	5,125.19	0.41
Original Face:		1,000,000.000	Base 101.314202	531,453.07	102.291250	536,578.26	5,125.19	0.41

& 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 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC				2.154000	16 May 2054		
		0.010	Local 100.000000	0.01	99.976270	0.01	0.00	0.00
			Base 100.000000	0.01	99.976270	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
		644,939.460	Local 100.734660	649,677.57	102.913890	663,732.29	14,054.72	0.51
Original Face:		1,000,000.000	Base 100.734660	649,677.57	102.913890	663,732.29	14,054.72	0.51
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
		586,424.440	Local 100.829612	591,289.49	101.965230	597,949.03	6,659.54	0.46
Original Face:		1,000,000.000	Base 100.829612	591,289.49	101.965230	597,949.03	6,659.54	0.46
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A				2.200000	16 Aug 2055		
		646,699.610	Local 99.888910	645,981.19	100.024450	646,857.73	876.54	0.49
Original Face:		1,000,000.000	Base 99.888910	645,981.19	100.024450	646,857.73	876.54	0.49
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A				2.100000	15 Jun 2044		
		605,922.030	Local 100.313001	607,818.57	99.814740	604,799.50	-3,019.07	0.46
Original Face:		1,000,000.000	Base 100.313001	607,818.57	99.814740	604,799.50	-3,019.07	0.46
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB				2.600000	16 Dec 2049		
		674,537.980	Local 100.908079	680,663.32	100.992920	681,235.60	572.28	0.52
Original Face:		1,000,000.000	Base 100.908079	680,663.32	100.992920	681,235.60	572.28	0.52
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC				2.300000	16 Mar 2057		
		0.030	Local 300.000000	0.09	100.548410	0.03	-0.06	0.00
			Base 300.000000	0.09	100.548410	0.03	-0.06	0.00
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
		1,865,704.590	Local 100.354223	1,872,313.34	100.693704	1,878,647.06	6,333.72	1.44
Original Face:		2,000,000.000	Base 100.354223	1,872,313.34	100.693704	1,878,647.06	6,333.72	1.44
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		1,097,384.700	Local 100.069123	1,098,143.24	101.937632	1,118,647.98	20,504.74	0.86
Original Face:		2,000,000.000	Base 100.069123	1,098,143.24	101.937632	1,118,647.98	20,504.74	0.86
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503				2.503000	30 Oct 2020		
		6,280,000.000	Local 100.351306	6,302,062.03	100.637577	6,320,039.84	17,977.81	4.83
			Base 100.351306	6,302,062.03	100.637577	6,320,039.84	17,977.81	4.83

& 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 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
6903532L0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		5,000,000.000	Local 105.325252	5,266,262.60	106.009239	5,300,461.95	34,199.35		4.05
			Base 105.325252	5,266,262.60	106.009239	5,300,461.95	34,199.35		4.05
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR				1.870000	13 Aug 2027			
		2,700,000.000	Local 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00		2.07
Original Face:		2,700,000.000	Base 100.000000	2,700,000.00	100.000000	2,700,000.00	0.00		2.07
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				1.990000	15 Sep 2026			
		3,500,000.000	Local 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00		2.68
Original Face:		3,500,000.000	Base 100.000000	3,500,000.00	100.000000	3,500,000.00	0.00		2.68
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021			
		2,500,000.000	Local 107.005025	2,675,125.62	106.761790	2,669,044.75	-6,080.87		2.04
			Base 107.005025	2,675,125.62	106.761790	2,669,044.75	-6,080.87		2.04
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25				2.250000	15 Mar 2020			
		3,440,000.000	Local 100.035410	3,441,218.12	100.072510	3,442,494.34	1,276.22		2.63
			Base 100.035410	3,441,218.12	100.072510	3,442,494.34	1,276.22		2.63
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75				1.750000	15 Nov 2024			
		2,000,000.000	Local 99.873233	1,997,464.66	101.433424	2,028,668.48	31,203.82		1.55
			Base 99.873233	1,997,464.66	101.433424	2,028,668.48	31,203.82		1.55
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1				2.877000	10 Sep 2021			
		342,697.580	Local 101.016552	346,181.28	100.643240	344,901.95	-1,279.33		0.26
Original Face:		4,000,000.000	Base 101.016552	346,181.28	100.643240	344,901.95	-1,279.33		0.26
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1				2.766000	10 Mar 2022			
		297,444.700	Local 100.932335	300,217.88	101.304560	301,325.04	1,107.16		0.23
Original Face:		1,000,000.000	Base 100.932335	300,217.88	101.304560	301,325.04	1,107.16		0.23
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847				1.847000	29 May 2020			
		1,000,000.000	Local 100.033285	1,000,332.85	100.160363	1,001,603.63	1,270.78		0.77
			Base 100.033285	1,000,332.85	100.160363	1,001,603.63	1,270.78		0.77
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471				1.471000	29 Sep 2021			
		3,000,000.000	Local 99.424334	2,982,730.02	100.033610	3,001,008.30	18,278.28		2.30
			Base 99.424334	2,982,730.02	100.033610	3,001,008.30	18,278.28		2.30

& 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 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57		500,000.000	Local	100.000000	500,000.00	101.712420	508,562.10	8,562.10	0.39
				Base	100.000000	500,000.00	101.712420	508,562.10	8,562.10	0.39
912796SD2	TREASURY BILL 02/20 0.00000		2,000,000.000	Local	99.821149	1,996,422.98	99.902000	1,998,040.00	1,617.02	1.53
				Base	99.821149	1,996,422.98	99.902000	1,998,040.00	1,617.02	1.53
912796TL3	TREASURY BILL 03/20 0.00000		2,000,000.000	Local	99.757102	1,995,142.03	99.810312	1,996,206.24	1,064.21	1.53
				Base	99.757102	1,995,142.03	99.810312	1,996,206.24	1,064.21	1.53
912796XD6	TREASURY BILL 03/20 0.00000		3,000,000.000	Local	99.760444	2,992,813.32	99.760810	2,992,824.30	10.98	2.29
				Base	99.760444	2,992,813.32	99.760810	2,992,824.30	10.98	2.29
9128283G3	US TREASURY N/B 11/20 1.75		5,000,000.000	Local	99.684825	4,984,241.24	100.148438	5,007,421.90	23,180.66	3.83
				Base	99.684825	4,984,241.24	100.148438	5,007,421.90	23,180.66	3.83
9128283Y4	US TREASURY N/B 02/20 2.25		2,000,000.000	Local	100.046724	2,000,934.47	100.043833	2,000,876.66	-57.81	1.53
				Base	100.046724	2,000,934.47	100.043833	2,000,876.66	-57.81	1.53
9128284J6	US TREASURY N/B 04/20 2.375		2,000,000.000	Local	99.937062	1,998,741.24	100.167969	2,003,359.38	4,618.14	1.53
				Base	99.937062	1,998,741.24	100.167969	2,003,359.38	4,618.14	1.53
9128284Q0	US TREASURY N/B 05/20 2.5		2,000,000.000	Local	99.979795	1,999,595.90	100.273438	2,005,468.76	5,872.86	1.53
				Base	99.979795	1,999,595.90	100.273438	2,005,468.76	5,872.86	1.53
9128284Y3	US TREASURY N/B 08/20 2.625		1,000,000.000	Local	99.928391	999,283.91	100.585938	1,005,859.38	6,575.47	0.77
				Base	99.928391	999,283.91	100.585938	1,005,859.38	6,575.47	0.77
9128286Q8	US TREASURY FRN 04/21 VAR		2,000,000.000	Local	99.953992	1,999,079.83	100.042161	2,000,843.22	1,763.39	1.53
				Base	99.953992	1,999,079.83	100.042161	2,000,843.22	1,763.39	1.53

& 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 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
9128287A2	US TREASURY N/B 06/21 1.625	2,000,000.000	Local	99.983320	1,999,666.39	100.269531	2,005,390.62	5,724.23	1.53
			Base	99.983320	1,999,666.39	100.269531	2,005,390.62	5,724.23	1.53
9128287G9	US TREASURY FRN 07/21 VAR	2,000,000.000	Local	99.962443	1,999,248.86	100.148931	2,002,978.62	3,729.76	1.53
			Base	99.962443	1,999,248.86	100.148931	2,002,978.62	3,729.76	1.53
912828F62	US TREASURY N/B 10/19 1.5	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
912828G95	US TREASURY N/B 12/19 1.625	0.000	Local	0.000000	-4,130.85	0.000000	0.00	4,130.85	0.00
			Base	0.000000	-4,130.85	0.000000	0.00	4,130.85	0.00
912828J50	US TREASURY N/B 02/20 1.375	2,000,000.000	Local	99.910459	1,998,209.17	99.981839	1,999,636.78	1,427.61	1.53
			Base	99.910459	1,998,209.17	99.981839	1,999,636.78	1,427.61	1.53
912828L32	US TREASURY N/B 08/20 1.375	5,000,000.000	Local	99.507026	4,975,351.31	99.882812	4,994,140.60	18,789.29	3.82
			Base	99.507026	4,975,351.31	99.882812	4,994,140.60	18,789.29	3.82
912828N48	US TREASURY N/B 12/20 1.75	2,000,000.000	Local	100.039737	2,000,794.73	100.191406	2,003,828.12	3,033.39	1.53
			Base	100.039737	2,000,794.73	100.191406	2,003,828.12	3,033.39	1.53
912828P87	US TREASURY N/B 02/21 1.125	2,000,000.000	Local	99.608892	1,992,177.83	99.601562	1,992,031.24	-146.59	1.52
			Base	99.608892	1,992,177.83	99.601562	1,992,031.24	-146.59	1.52
912828Q37	US TREASURY N/B 03/21 1.25	2,000,000.000	Local	99.477644	1,989,552.88	99.738281	1,994,765.62	5,212.74	1.53
			Base	99.477644	1,989,552.88	99.738281	1,994,765.62	5,212.74	1.53
912828XE5	US TREASURY N/B 05/20 1.5	2,000,000.000	Local	99.950795	1,999,015.89	99.953125	1,999,062.50	46.61	1.53
			Base	99.950795	1,999,015.89	99.953125	1,999,062.50	46.61	1.53

& 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 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
		4,000,000.000	Local 100.082493	4,003,299.71	100.363281	4,014,531.24	11,231.53	3.07
			Base 100.082493	4,003,299.71	100.363281	4,014,531.24	11,231.53	3.07
912828YN4	US TREASURY FRN 10/21 VAR				1.835940	31 Oct 2021		
		3,000,000.000	Local 100.034103	3,001,023.09	100.287922	3,008,637.66	7,614.57	2.30
			Base 100.034103	3,001,023.09	100.287922	3,008,637.66	7,614.57	2.30
912828Z45	US TREASURY FRN 01/22 VAR				1.689940	31 Jan 2022		
		2,000,000.000	Local 99.984088	1,999,681.75	100.032763	2,000,655.26	973.51	1.53
			Base 99.984088	1,999,681.75	100.032763	2,000,655.26	973.51	1.53
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG				2.750000	15 Dec 2033		
		137,610.980	Local 102.093234	140,491.50	100.168090	137,842.29	-2,649.21	0.11
Original Face:		2,000,000.000	Base 102.093234	140,491.50	100.168090	137,842.29	-2,649.21	0.11
US DOLLAR Total								
		100,967,744.830	Local	101,650,120.06		101,905,815.60	255,695.54	77.96
Original Face:		95,498,075.000	Base	101,650,120.06		101,905,815.60	255,695.54	77.96
FIXED INCOME Total								
		100,967,744.830	Base	101,650,120.06		101,905,815.60	255,695.54	77.96
Original Face:		95,498,075.000						

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		129,809,453.140	Base	130,457,882.53		130,717,335.69	259,453.16	100.00
Original Face:		95,498,075.000						

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		-1,527,148.760	Local	1.000000	-1,527,148.76	1.000000	-1,527,148.76	0.00	0.07
			Base	1.000000	-1,527,148.76	1.000000	-1,527,148.76	0.00	0.07

US DOLLAR Total		-1,527,148.760	Local		-1,527,148.76		-1,527,148.76	0.00	0.07
			Base		-1,527,148.76		-1,527,148.76	0.00	0.07

CASH Total		-1,527,148.760	Base		-1,527,148.76		-1,527,148.76	0.00	0.07
-------------------	--	----------------	------	--	---------------	--	---------------	------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				1.698899	31 Dec 2030			
		5,910,626.210	Local	100.059736	5,914,156.98	100.060000	5,914,172.59	15.61	0.27
			Base	100.059736	5,914,156.98	100.060000	5,914,172.59	15.61	0.27

US DOLLAR Total		5,910,626.210	Local		5,914,156.98		5,914,172.59	15.61	0.27
			Base		5,914,156.98		5,914,172.59	15.61	0.27

CASH EQUIVALENT Total		5,910,626.210	Base		5,914,156.98		5,914,172.59	15.61	0.27
------------------------------	--	---------------	------	--	--------------	--	--------------	-------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

001055102	AFLAC INC COMMON STOCK USD.1								
		59,590.000	Local	19.875067	1,184,355.27	51.570000	3,073,056.30	1,888,701.03	0.14
			Base	19.875067	1,184,355.27	51.570000	3,073,056.30	1,888,701.03	0.14

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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							
		53,914.000	Local 19.728579	1,063,646.62	19.860000	1,070,732.04	7,085.42	0.05
			Base 19.728579	1,063,646.62	19.860000	1,070,732.04	7,085.42	0.05
00206R102	AT+T INC COMMON STOCK USD1.0							
		593,089.000	Local 34.337696	20,365,310.07	37.620000	22,312,008.18	1,946,698.11	1.02
			Base 34.337696	20,365,310.07	37.620000	22,312,008.18	1,946,698.11	1.02
002824100	ABBOTT LABORATORIES COMMON STOCK							
		143,440.000	Local 29.123458	4,177,468.83	87.140000	12,499,361.60	8,321,892.77	0.57
			Base 29.123458	4,177,468.83	87.140000	12,499,361.60	8,321,892.77	0.57
00287Y109	ABBVIE INC COMMON STOCK USD.01							
		120,048.000	Local 31.983883	3,839,601.23	81.020000	9,726,288.96	5,886,687.73	0.44
			Base 31.983883	3,839,601.23	81.020000	9,726,288.96	5,886,687.73	0.44
003654100	ABIOMED INC COMMON STOCK USD.01							
		3,668.000	Local 381.387893	1,398,930.79	186.290000	683,311.72	-715,619.07	0.03
			Base 381.387893	1,398,930.79	186.290000	683,311.72	-715,619.07	0.03
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001							
		62,390.000	Local 37.290892	2,326,578.74	58.480000	3,648,567.20	1,321,988.46	0.17
			Base 37.290892	2,326,578.74	58.480000	3,648,567.20	1,321,988.46	0.17
00724F101	ADOBE INC COMMON STOCK USD.0001							
		39,292.000	Local 41.835174	1,643,787.65	351.140000	13,796,992.88	12,153,205.23	0.63
			Base 41.835174	1,643,787.65	351.140000	13,796,992.88	12,153,205.23	0.63
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
		5,622.000	Local 159.467689	896,527.35	131.750000	740,698.50	-155,828.85	0.03
			Base 159.467689	896,527.35	131.750000	740,698.50	-155,828.85	0.03
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01							
		90,409.000	Local 17.934918	1,621,478.03	47.000000	4,249,223.00	2,627,744.97	0.19
			Base 17.934918	1,621,478.03	47.000000	4,249,223.00	2,627,744.97	0.19
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01							
		25,125.000	Local 31.565020	793,071.13	82.560000	2,074,320.00	1,281,248.87	0.09
			Base 31.565020	793,071.13	82.560000	2,074,320.00	1,281,248.87	0.09

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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							
		17,898.000	Local 77.200261	1,381,730.28	238.710000	4,272,431.58	2,890,701.30	0.19
			Base 77.200261	1,381,730.28	238.710000	4,272,431.58	2,890,701.30	0.19
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		13,117.000	Local 44.766923	587,207.73	93.350000	1,224,471.95	637,264.22	0.06
			Base 44.766923	587,207.73	93.350000	1,224,471.95	637,264.22	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
		9,998.000	Local 65.550103	655,369.93	64.590000	645,770.82	-9,599.11	0.03
			Base 65.550103	655,369.93	64.590000	645,770.82	-9,599.11	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01							
		8,610.000	Local 83.165099	716,051.50	80.280000	691,210.80	-24,840.70	0.03
			Base 83.165099	716,051.50	80.280000	691,210.80	-24,840.70	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01							
		9,954.000	Local 119.731726	1,191,809.60	163.200000	1,624,492.80	432,683.20	0.07
			Base 119.731726	1,191,809.60	163.200000	1,624,492.80	432,683.20	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		17,960.000	Local 109.582037	1,968,093.39	99.390000	1,785,044.40	-183,048.99	0.08
			Base 109.582037	1,968,093.39	99.390000	1,785,044.40	-183,048.99	0.08
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001							
		5,821.000	Local 152.795298	889,421.43	257.100000	1,496,579.10	607,157.67	0.07
			Base 152.795298	889,421.43	257.100000	1,496,579.10	607,157.67	0.07
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01							
		3,328.000	Local 249.063591	828,883.63	102.790000	342,085.12	-486,798.51	0.02
			Base 249.063591	828,883.63	102.790000	342,085.12	-486,798.51	0.02
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01							
		19,512.000	Local 40.559335	791,393.75	59.360000	1,158,232.32	366,838.57	0.05
			Base 40.559335	791,393.75	59.360000	1,158,232.32	366,838.57	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01							
		26,295.000	Local 39.897875	1,049,114.62	118.540000	3,117,009.30	2,067,894.68	0.14
			Base 39.897875	1,049,114.62	118.540000	3,117,009.30	2,067,894.68	0.14

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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							
		24,260.000	Local 355.205651	8,617,289.10	1,434.230000	34,794,419.80	26,177,130.70	1.59
			Base 355.205651	8,617,289.10	1,434.230000	34,794,419.80	26,177,130.70	1.59
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		24,320.000	Local 344.938448	8,388,903.05	1,432.780000	34,845,209.60	26,456,306.55	1.59
			Base 344.938448	8,388,903.05	1,432.780000	34,845,209.60	26,456,306.55	1.59
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
		151,603.000	Local 18.974395	2,876,575.22	47.530000	7,205,690.59	4,329,115.37	0.33
			Base 18.974395	2,876,575.22	47.530000	7,205,690.59	4,329,115.37	0.33
023135106	AMAZON.COM INC COMMON STOCK USD.01							
		33,809.000	Local 283.873200	9,597,469.01	2,008.720000	67,912,814.48	58,315,345.47	3.10
			Base 283.873200	9,597,469.01	2,008.720000	67,912,814.48	58,315,345.47	3.10
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
		19,980.000	Local 40.957482	818,330.50	82.050000	1,639,359.00	821,028.50	0.07
			Base 40.957482	818,330.50	82.050000	1,639,359.00	821,028.50	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK							
		31,634.000	Local 48.147003	1,523,082.28	26.840000	849,056.56	-674,025.72	0.04
			Base 48.147003	1,523,082.28	26.840000	849,056.56	-674,025.72	0.04
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
		40,101.000	Local 39.656304	1,590,257.45	104.220000	4,179,326.22	2,589,068.77	0.19
			Base 39.656304	1,590,257.45	104.220000	4,179,326.22	2,589,068.77	0.19
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
		54,471.000	Local 44.935339	2,447,672.86	129.870000	7,074,148.77	4,626,475.91	0.32
			Base 44.935339	2,447,672.86	129.870000	7,074,148.77	4,626,475.91	0.32
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
		70,626.000	Local 106.595655	7,528,424.76	50.260000	3,549,662.76	-3,978,762.00	0.16
			Base 106.595655	7,528,424.76	50.260000	3,549,662.76	-3,978,762.00	0.16
03027X100	AMERICAN TOWER CORP REIT USD.01							
		35,954.000	Local 61.732331	2,219,524.22	231.740000	8,331,979.96	6,112,455.74	0.38
			Base 61.732331	2,219,524.22	231.740000	8,331,979.96	6,112,455.74	0.38

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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							
		14,671.000	Local 69.751048	1,023,317.62	136.200000	1,998,190.20	974,872.58	0.09
			Base 69.751048	1,023,317.62	136.200000	1,998,190.20	974,872.58	0.09
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01							
		12,210.000	Local 28.274735	345,234.52	85.560000	1,044,687.60	699,453.08	0.05
			Base 28.274735	345,234.52	85.560000	1,044,687.60	699,453.08	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
		10,284.000	Local 39.221558	403,354.50	165.410000	1,701,076.44	1,297,721.94	0.08
			Base 39.221558	403,354.50	165.410000	1,701,076.44	1,297,721.94	0.08
031100100	AMETEK INC COMMON STOCK USD.01							
		18,556.000	Local 48.108459	892,700.56	97.150000	1,802,715.40	910,014.84	0.08
			Base 48.108459	892,700.56	97.150000	1,802,715.40	910,014.84	0.08
031162100	AMGEN INC COMMON STOCK USD.0001							
		48,244.000	Local 65.217909	3,146,372.82	216.050000	10,423,116.20	7,276,743.38	0.48
			Base 65.217909	3,146,372.82	216.050000	10,423,116.20	7,276,743.38	0.48
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001							
		24,068.000	Local 24.544305	590,732.34	99.470000	2,394,043.96	1,803,311.62	0.11
			Base 24.544305	590,732.34	99.470000	2,394,043.96	1,803,311.62	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167							
		29,894.000	Local 49.514405	1,480,183.61	109.750000	3,280,866.50	1,800,682.89	0.15
			Base 49.514405	1,480,183.61	109.750000	3,280,866.50	1,800,682.89	0.15
03662Q105	ANSYS INC COMMON STOCK USD.01							
		6,950.000	Local 127.176399	883,875.97	274.330000	1,906,593.50	1,022,717.53	0.09
			Base 127.176399	883,875.97	274.330000	1,906,593.50	1,022,717.53	0.09
036752103	ANTHEM INC COMMON STOCK USD.01							
		20,592.000	Local 61.241675	1,261,088.57	265.280000	5,462,645.76	4,201,557.19	0.25
			Base 61.241675	1,261,088.57	265.280000	5,462,645.76	4,201,557.19	0.25
037411105	APACHE CORP COMMON STOCK USD.625							
		30,532.000	Local 66.199998	2,021,218.33	27.440000	837,798.08	-1,183,420.25	0.04
			Base 66.199998	2,021,218.33	27.440000	837,798.08	-1,183,420.25	0.04

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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							
		12,089.000	Local 26.510562	320,486.18	52.710000	637,211.19	316,725.01	0.03
			Base 26.510562	320,486.18	52.710000	637,211.19	316,725.01	0.03
037833100	APPLE INC COMMON STOCK USD.00001							
		339,077.000	Local 25.230459	8,555,068.18	309.510000	104,947,722.27	96,392,654.09	4.79
			Base 25.230459	8,555,068.18	309.510000	104,947,722.27	96,392,654.09	4.79
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01							
		75,004.000	Local 20.332570	1,525,024.05	57.990000	4,349,481.96	2,824,457.91	0.20
			Base 20.332570	1,525,024.05	57.990000	4,349,481.96	2,824,457.91	0.20
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK							
		45,196.000	Local 24.823040	1,121,902.10	44.760000	2,022,972.96	901,070.86	0.09
			Base 24.823040	1,121,902.10	44.760000	2,022,972.96	901,070.86	0.09
03965L100	ARCONIC INC COMMON STOCK							
		31,442.000	Local 43.013068	1,352,416.89	29.950000	941,687.90	-410,728.99	0.04
			Base 43.013068	1,352,416.89	29.950000	941,687.90	-410,728.99	0.04
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001							
		4,403.000	Local 292.954872	1,289,880.30	223.340000	983,366.02	-306,514.28	0.04
			Base 292.954872	1,289,880.30	223.340000	983,366.02	-306,514.28	0.04
04621X108	ASSURANT INC COMMON STOCK USD.01							
		4,921.000	Local 61.399071	302,144.83	130.560000	642,485.76	340,340.93	0.03
			Base 61.399071	302,144.83	130.560000	642,485.76	340,340.93	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK							
		9,689.000	Local 97.525226	944,921.91	117.030000	1,133,903.67	188,981.76	0.05
			Base 97.525226	944,921.91	117.030000	1,133,903.67	188,981.76	0.05
052769106	AUTODESK INC COMMON STOCK USD.01							
		17,861.000	Local 43.215997	771,880.93	196.850000	3,515,937.85	2,744,056.92	0.16
			Base 43.215997	771,880.93	196.850000	3,515,937.85	2,744,056.92	0.16
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1							
		35,123.000	Local 42.418845	1,489,877.11	171.390000	6,019,730.97	4,529,853.86	0.27
			Base 42.418845	1,489,877.11	171.390000	6,019,730.97	4,529,853.86	0.27

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
053332102	AUTOZONE INC COMMON STOCK USD.01							
		1,934.000	Local 219.989390	425,459.48	1,057.960000	2,046,094.64	1,620,635.16	0.09
			Base 219.989390	425,459.48	1,057.960000	2,046,094.64	1,620,635.16	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01							
		11,339.000	Local 134.936605	1,530,046.16	216.690000	2,457,047.91	927,001.75	0.11
			Base 134.936605	1,530,046.16	216.690000	2,457,047.91	927,001.75	0.11
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0							
		6,778.000	Local 50.865569	344,766.83	131.240000	889,544.72	544,777.89	0.04
			Base 50.865569	344,766.83	131.240000	889,544.72	544,777.89	0.04
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001							
		52,749.000	Local 43.996518	2,320,772.34	21.660000	1,142,543.34	-1,178,229.00	0.05
			Base 43.996518	2,320,772.34	21.660000	1,142,543.34	-1,178,229.00	0.05
058498106	BALL CORP COMMON STOCK							
		26,556.000	Local 16.122612	428,152.08	72.180000	1,916,812.08	1,488,660.00	0.09
			Base 16.122612	428,152.08	72.180000	1,916,812.08	1,488,660.00	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01							
		657,106.000	Local 23.818349	15,651,180.08	32.830000	21,572,789.98	5,921,609.90	0.98
			Base 23.818349	15,651,180.08	32.830000	21,572,789.98	5,921,609.90	0.98
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01							
		68,131.000	Local 35.645085	2,428,535.26	44.780000	3,050,906.18	622,370.92	0.14
			Base 35.645085	2,428,535.26	44.780000	3,050,906.18	622,370.92	0.14
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0							
		41,446.000	Local 31.901887	1,322,205.61	89.220000	3,697,812.12	2,375,606.51	0.17
			Base 31.901887	1,322,205.61	89.220000	3,697,812.12	2,375,606.51	0.17
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
		21,947.000	Local 123.465992	2,709,708.13	275.180000	6,039,375.46	3,329,667.33	0.28
			Base 123.465992	2,709,708.13	275.180000	6,039,375.46	3,329,667.33	0.28
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
		11,783.000	Local 69.663913	820,849.89	73.530000	866,403.99	45,554.10	0.04
			Base 69.663913	820,849.89	73.530000	866,403.99	45,554.10	0.04

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
		158,740.000	Local 89.575949	14,219,286.09	224.430000	35,626,018.20	21,406,732.11	1.63
			Base 89.575949	14,219,286.09	224.430000	35,626,018.20	21,406,732.11	1.63
086516101	BEST BUY CO INC COMMON STOCK USD.1							
		18,484.000	Local 33.036783	610,651.90	84.690000	1,565,409.96	954,758.06	0.07
			Base 33.036783	610,651.90	84.690000	1,565,409.96	954,758.06	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005							
		14,646.000	Local 93.439105	1,368,509.13	268.850000	3,937,577.10	2,569,067.97	0.18
			Base 93.439105	1,368,509.13	268.850000	3,937,577.10	2,569,067.97	0.18
09247X101	BLACKROCK INC COMMON STOCK USD.01							
		9,572.000	Local 220.286871	2,108,585.93	527.350000	5,047,794.20	2,939,208.27	0.23
			Base 220.286871	2,108,585.93	527.350000	5,047,794.20	2,939,208.27	0.23
093671105	H+R BLOCK INC COMMON STOCK							
		15,854.000	Local 19.451615	308,385.90	23.200000	367,812.80	59,426.90	0.02
			Base 19.451615	308,385.90	23.200000	367,812.80	59,426.90	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0							
		43,398.000	Local 75.481841	3,275,760.92	318.270000	13,812,281.46	10,536,520.54	0.63
			Base 75.481841	3,275,760.92	318.270000	13,812,281.46	10,536,520.54	0.63
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
		3,398.000	Local 357.647958	1,215,287.76	1,830.550000	6,220,208.90	5,004,921.14	0.28
			Base 357.647958	1,215,287.76	1,830.550000	6,220,208.90	5,004,921.14	0.28
099724106	BORGWARNER INC COMMON STOCK USD.01							
		16,765.000	Local 34.284654	574,782.22	34.290000	574,871.85	89.63	0.03
			Base 34.284654	574,782.22	34.290000	574,871.85	89.63	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01							
		11,674.000	Local 93.047444	1,086,235.86	143.350000	1,673,467.90	587,232.04	0.08
			Base 93.047444	1,086,235.86	143.350000	1,673,467.90	587,232.04	0.08
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01							
		113,187.000	Local 18.316493	2,073,188.94	41.870000	4,739,139.69	2,665,950.75	0.22
			Base 18.316493	2,073,188.94	41.870000	4,739,139.69	2,665,950.75	0.22

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	190,274.000	Local	45.626297	8,681,498.06	62.950000	11,977,748.30	3,296,250.24	0.55	
		Base	45.626297	8,681,498.06	62.950000	11,977,748.30	3,296,250.24	0.55	
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
	9,308.000	Local	116.375256	1,083,220.88	119.150000	1,109,048.20	25,827.32	0.05	
		Base	116.375256	1,083,220.88	119.150000	1,109,048.20	25,827.32	0.05	
11135F101	BROADCOM INC COMMON STOCK								
	32,197.000	Local	183.835273	5,918,944.30	305.160000	9,825,236.52	3,906,292.22	0.45	
		Base	183.835273	5,918,944.30	305.160000	9,825,236.52	3,906,292.22	0.45	
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
	14,787.000	Local	24.997417	369,636.80	67.640000	1,000,192.68	630,555.88	0.05	
		Base	24.997417	369,636.80	67.640000	1,000,192.68	630,555.88	0.05	
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
	9,006.000	Local	84.835836	764,031.54	123.220000	1,109,719.32	345,687.78	0.05	
		Base	84.835836	764,031.54	123.220000	1,109,719.32	345,687.78	0.05	
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
	27,176.000	Local	25.378616	689,689.27	61.050000	1,659,094.80	969,405.53	0.08	
		Base	25.378616	689,689.27	61.050000	1,659,094.80	969,405.53	0.08	
12514G108	CDW CORP/DE COMMON STOCK USD.01								
	11,663.000	Local	122.355812	1,427,035.83	130.450000	1,521,438.35	94,402.52	0.07	
		Base	122.355812	1,427,035.83	130.450000	1,521,438.35	94,402.52	0.07	
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
	17,653.000	Local	27.435590	484,320.47	40.280000	711,062.84	226,742.37	0.03	
		Base	27.435590	484,320.47	40.280000	711,062.84	226,742.37	0.03	
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
	10,978.000	Local	53.490158	587,214.96	72.220000	792,831.16	205,616.20	0.04	
		Base	53.490158	587,214.96	72.220000	792,831.16	205,616.20	0.04	
125523100	CIGNA CORP COMMON STOCK USD.01								
	30,303.000	Local	67.595511	2,048,346.77	192.380000	5,829,691.14	3,781,344.37	0.27	
		Base	67.595511	2,048,346.77	192.380000	5,829,691.14	3,781,344.37	0.27	

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12572Q105	CME GROUP INC COMMON STOCK USD.01							
		29,088.000	Local 95.131244	2,767,177.64	217.110000	6,315,295.68	3,548,118.04	0.29
			Base 95.131244	2,767,177.64	217.110000	6,315,295.68	3,548,118.04	0.29
125896100	CMS ENERGY CORP COMMON STOCK USD.01							
		23,039.000	Local 21.881727	504,133.11	68.510000	1,578,401.89	1,074,268.78	0.07
			Base 21.881727	504,133.11	68.510000	1,578,401.89	1,074,268.78	0.07
126408103	CSX CORP COMMON STOCK USD1.0							
		63,120.000	Local 14.132077	892,016.72	76.340000	4,818,580.80	3,926,564.08	0.22
			Base 14.132077	892,016.72	76.340000	4,818,580.80	3,926,564.08	0.22
126650100	CVS HEALTH CORP COMMON STOCK USD.01							
		105,627.000	Local 46.217150	4,881,778.93	67.820000	7,163,623.14	2,281,844.21	0.33
			Base 46.217150	4,881,778.93	67.820000	7,163,623.14	2,281,844.21	0.33
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1							
		33,133.000	Local 17.177827	569,152.94	14.090000	466,843.97	-102,308.97	0.02
			Base 17.177827	569,152.94	14.090000	466,843.97	-102,308.97	0.02
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01							
		22,775.000	Local 38.736040	882,213.32	72.110000	1,642,305.25	760,091.93	0.07
			Base 38.736040	882,213.32	72.110000	1,642,305.25	760,091.93	0.07
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375							
		13,712.000	Local 37.192427	509,982.56	48.390000	663,523.68	153,541.12	0.03
			Base 37.192427	509,982.56	48.390000	663,523.68	153,541.12	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01							
		37,813.000	Local 56.752452	2,145,980.46	99.800000	3,773,737.40	1,627,756.94	0.17
			Base 56.752452	2,145,980.46	99.800000	3,773,737.40	1,627,756.94	0.17
14149Y108	CARDINAL HEALTH INC COMMON STOCK							
		23,745.000	Local 42.927437	1,019,312.00	51.210000	1,215,981.45	196,669.45	0.06
			Base 42.927437	1,019,312.00	51.210000	1,215,981.45	196,669.45	0.06
143130102	CARMAX INC COMMON STOCK USD.5							
		13,348.000	Local 24.721059	329,976.69	97.040000	1,295,289.92	965,313.23	0.06
			Base 24.721059	329,976.69	97.040000	1,295,289.92	965,313.23	0.06

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
143658300	CARNIVAL CORP COMMON STOCK USD.01							
		32,513.000	Local 38.954427	1,266,525.28	43.530000	1,415,290.89	148,765.61	0.06
			Base 38.954427	1,266,525.28	43.530000	1,415,290.89	148,765.61	0.06
149123101	CATERPILLAR INC COMMON STOCK USD1.0							
		44,862.000	Local 56.879778	2,551,740.60	131.350000	5,892,623.70	3,340,883.10	0.27
			Base 56.879778	2,551,740.60	131.350000	5,892,623.70	3,340,883.10	0.27
150870103	CELANESE CORP COMMON STOCK USD.0001							
		9,811.000	Local 85.547336	839,304.91	103.500000	1,015,438.50	176,133.59	0.05
			Base 85.547336	839,304.91	103.500000	1,015,438.50	176,133.59	0.05
15135B101	CENTENE CORP COMMON STOCK USD.001							
		47,353.000	Local 50.276277	2,380,732.56	62.810000	2,974,241.93	593,509.37	0.14
			Base 50.276277	2,380,732.56	62.810000	2,974,241.93	593,509.37	0.14
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01							
		40,766.000	Local 20.294022	827,306.12	26.480000	1,079,483.68	252,177.56	0.05
			Base 20.294022	827,306.12	26.480000	1,079,483.68	252,177.56	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0							
		79,643.000	Local 41.240371	3,284,506.85	13.660000	1,087,923.38	-2,196,583.47	0.05
			Base 41.240371	3,284,506.85	13.660000	1,087,923.38	-2,196,583.47	0.05
156782104	CERNER CORP COMMON STOCK USD.01							
		25,502.000	Local 33.125794	844,774.00	71.830000	1,831,808.66	987,034.66	0.08
			Base 33.125794	844,774.00	71.830000	1,831,808.66	987,034.66	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001							
		12,733.000	Local 274.053897	3,489,528.27	517.460000	6,588,818.18	3,099,289.91	0.30
			Base 274.053897	3,489,528.27	517.460000	6,588,818.18	3,099,289.91	0.30
166764100	CHEVRON CORP COMMON STOCK USD.75							
		153,479.000	Local 66.457959	10,199,901.08	107.140000	16,443,740.06	6,243,838.98	0.75
			Base 66.457959	10,199,901.08	107.140000	16,443,740.06	6,243,838.98	0.75
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
		2,076.000	Local 336.449350	698,468.85	866.760000	1,799,393.76	1,100,924.91	0.08
			Base 336.449350	698,468.85	866.760000	1,799,393.76	1,100,924.91	0.08

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
	19,919.000	Local	44.150876	879,441.29	74.220000	1,478,388.18	598,946.89	0.07	
		Base	44.150876	879,441.29	74.220000	1,478,388.18	598,946.89	0.07	
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
	8,269.000	Local	130.743905	1,081,121.35	43.890000	362,926.41	-718,194.94	0.02	
		Base	130.743905	1,081,121.35	43.890000	362,926.41	-718,194.94	0.02	
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
	12,333.000	Local	40.149726	495,166.57	104.950000	1,294,348.35	799,181.78	0.06	
		Base	40.149726	495,166.57	104.950000	1,294,348.35	799,181.78	0.06	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	344,338.000	Local	28.466103	9,801,961.14	45.970000	15,829,217.86	6,027,256.72	0.72	
		Base	28.466103	9,801,961.14	45.970000	15,829,217.86	6,027,256.72	0.72	
172908105	CINTAS CORP COMMON STOCK								
	6,807.000	Local	46.943582	319,544.96	278.970000	1,898,948.79	1,579,403.83	0.09	
		Base	46.943582	319,544.96	278.970000	1,898,948.79	1,579,403.83	0.09	
172967424	CITIGROUP INC COMMON STOCK USD.01								
	177,252.000	Local	82.082107	14,549,217.58	74.410000	13,189,321.32	-1,359,896.26	0.60	
		Base	82.082107	14,549,217.58	74.410000	13,189,321.32	-1,359,896.26	0.60	
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
	35,285.000	Local	20.135777	710,490.90	37.280000	1,315,424.80	604,933.90	0.06	
		Base	20.135777	710,490.90	37.280000	1,315,424.80	604,933.90	0.06	
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
	9,937.000	Local	34.833527	346,140.76	121.220000	1,204,563.14	858,422.38	0.05	
		Base	34.833527	346,140.76	121.220000	1,204,563.14	858,422.38	0.05	
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
	10,186.000	Local	62.784373	639,521.62	157.310000	1,602,359.66	962,838.04	0.07	
		Base	62.784373	639,521.62	157.310000	1,602,359.66	962,838.04	0.07	
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
	313,043.000	Local	29.588207	9,262,381.00	58.400000	18,281,711.20	9,019,330.20	0.83	
		Base	29.588207	9,262,381.00	58.400000	18,281,711.20	9,019,330.20	0.83	

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
		44,445.000	Local 25.301851	1,124,540.78	61.380000	2,728,034.10	1,603,493.32	0.12
			Base 25.301851	1,124,540.78	61.380000	2,728,034.10	1,603,493.32	0.12
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		69,575.000	Local 35.964878	2,502,256.42	73.780000	5,133,243.50	2,630,987.08	0.23
			Base 35.964878	2,502,256.42	73.780000	5,133,243.50	2,630,987.08	0.23
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
		368,489.000	Local 14.029884	5,169,857.76	43.190000	15,915,039.91	10,745,182.15	0.73
			Base 14.029884	5,169,857.76	43.190000	15,915,039.91	10,745,182.15	0.73
200340107	COMERICA INC COMMON STOCK USD5.0							
		11,701.000	Local 45.433984	531,623.05	61.160000	715,633.16	184,010.11	0.03
			Base 45.433984	531,623.05	61.160000	715,633.16	184,010.11	0.03
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
		39,501.000	Local 22.288524	880,418.99	32.920000	1,300,372.92	419,953.93	0.06
			Base 22.288524	880,418.99	32.920000	1,300,372.92	419,953.93	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
		16,319.000	Local 110.434024	1,802,172.83	75.780000	1,236,653.82	-565,519.01	0.06
			Base 110.434024	1,802,172.83	75.780000	1,236,653.82	-565,519.01	0.06
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
		89,078.000	Local 40.222498	3,582,939.68	59.430000	5,293,905.54	1,710,965.86	0.24
			Base 40.222498	3,582,939.68	59.430000	5,293,905.54	1,710,965.86	0.24
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
		26,986.000	Local 52.679107	1,421,598.39	94.000000	2,536,684.00	1,115,085.61	0.12
			Base 52.679107	1,421,598.39	94.000000	2,536,684.00	1,115,085.61	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01							
		13,596.000	Local 46.387308	630,681.84	188.300000	2,560,126.80	1,929,444.96	0.12
			Base 46.387308	630,681.84	188.300000	2,560,126.80	1,929,444.96	0.12
216648402	COOPER COS INC/THE COMMON STOCK USD.1							
		4,024.000	Local 189.305333	761,764.66	346.890000	1,395,885.36	634,120.70	0.06
			Base 189.305333	761,764.66	346.890000	1,395,885.36	634,120.70	0.06

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
217204106	COPART INC COMMON STOCK								
	16,605.000	Local	57.355571	952,389.26	101.460000	1,684,743.30	732,354.04	0.08	
		Base	57.355571	952,389.26	101.460000	1,684,743.30	732,354.04	0.08	
219350105	CORNING INC COMMON STOCK USD.5								
	62,427.000	Local	22.388931	1,397,673.78	26.690000	1,666,176.63	268,502.85	0.08	
		Base	22.388931	1,397,673.78	26.690000	1,666,176.63	268,502.85	0.08	
22052L104	CORTEVA INC COMMON STOCK USD.01								
	60,790.000	Local	21.678802	1,317,854.38	28.920000	1,758,046.80	440,192.42	0.08	
		Base	21.678802	1,317,854.38	28.920000	1,758,046.80	440,192.42	0.08	
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
	35,858.000	Local	70.092499	2,513,376.84	305.520000	10,955,336.16	8,441,959.32	0.50	
		Base	70.092499	2,513,376.84	305.520000	10,955,336.16	8,441,959.32	0.50	
222070203	COTY INC CL A COMMON STOCK USD.01								
	24,014.000	Local	22.915504	550,292.91	10.260000	246,383.64	-303,909.27	0.01	
		Base	22.915504	550,292.91	10.260000	246,383.64	-303,909.27	0.01	
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
	33,743.000	Local	69.730322	2,352,910.26	149.840000	5,056,051.12	2,703,140.86	0.23	
		Base	69.730322	2,352,910.26	149.840000	5,056,051.12	2,703,140.86	0.23	
231021106	CUMMINS INC COMMON STOCK USD2.5								
	12,436.000	Local	55.535971	690,645.33	159.970000	1,989,386.92	1,298,741.59	0.09	
		Base	55.535971	690,645.33	159.970000	1,989,386.92	1,298,741.59	0.09	
23331A109	DR HORTON INC COMMON STOCK USD.01								
	27,218.000	Local	27.941459	760,510.63	59.200000	1,611,305.60	850,794.97	0.07	
		Base	27.941459	760,510.63	59.200000	1,611,305.60	850,794.97	0.07	
233331107	DTE ENERGY COMPANY COMMON STOCK								
	15,593.000	Local	55.242015	861,388.74	132.610000	2,067,787.73	1,206,398.99	0.09	
		Base	55.242015	861,388.74	132.610000	2,067,787.73	1,206,398.99	0.09	
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
	20,779.000	Local	55.237537	1,147,780.79	31.880000	662,434.52	-485,346.27	0.03	
		Base	55.237537	1,147,780.79	31.880000	662,434.52	-485,346.27	0.03	

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
235851102	DANAHER CORP COMMON STOCK USD.01							
		51,889.000	Local 37.822730	1,962,583.63	160.870000	8,347,383.43	6,384,799.80	0.38
			Base 37.822730	1,962,583.63	160.870000	8,347,383.43	6,384,799.80	0.38
237194105	DARDEN RESTAURANTS INC COMMON STOCK							
		9,951.000	Local 35.217280	350,447.15	116.430000	1,158,594.93	808,147.78	0.05
			Base 35.217280	350,447.15	116.430000	1,158,594.93	808,147.78	0.05
23918K108	DAVITA INC COMMON STOCK USD.001							
		7,280.000	Local 36.335882	264,525.22	79.870000	581,453.60	316,928.38	0.03
			Base 36.335882	264,525.22	79.870000	581,453.60	316,928.38	0.03
244199105	DEERE + CO COMMON STOCK USD1.0							
		25,556.000	Local 53.896343	1,377,374.95	158.580000	4,052,670.48	2,675,295.53	0.18
			Base 53.896343	1,377,374.95	158.580000	4,052,670.48	2,675,295.53	0.18
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
		46,729.000	Local 23.342923	1,090,791.45	55.740000	2,604,674.46	1,513,883.01	0.12
			Base 23.342923	1,090,791.45	55.740000	2,604,674.46	1,513,883.01	0.12
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
		18,062.000	Local 46.004224	830,928.30	56.000000	1,011,472.00	180,543.70	0.05
			Base 46.004224	830,928.30	56.000000	1,011,472.00	180,543.70	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		31,425.000	Local 43.820385	1,377,055.61	21.720000	682,551.00	-694,504.61	0.03
			Base 43.820385	1,377,055.61	21.720000	682,551.00	-694,504.61	0.03
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
		13,080.000	Local 108.838938	1,423,613.31	74.400000	973,152.00	-450,461.31	0.04
			Base 108.838938	1,423,613.31	74.400000	973,152.00	-450,461.31	0.04
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
		16,943.000	Local 100.673787	1,705,715.97	122.990000	2,083,819.57	378,103.60	0.10
			Base 100.673787	1,705,715.97	122.990000	2,083,819.57	378,103.60	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
		192,874.000	Local 51.863105	10,003,044.49	138.310000	26,676,402.94	16,673,358.45	1.22
			Base 51.863105	10,003,044.49	138.310000	26,676,402.94	16,673,358.45	1.22

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
		25,447.000	Local 21.277022	541,436.38	75.130000	1,911,833.11	1,370,396.73	0.09
			Base 21.277022	541,436.38	75.130000	1,911,833.11	1,370,396.73	0.09
25470F104	DISCOVERY INC A COMMON STOCK USD.01							
		12,840.000	Local 19.452440	249,769.33	29.260000	375,698.40	125,929.07	0.02
			Base 19.452440	249,769.33	29.260000	375,698.40	125,929.07	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01							
		27,230.000	Local 22.483693	612,230.96	27.770000	756,177.10	143,946.14	0.03
			Base 22.483693	612,230.96	27.770000	756,177.10	143,946.14	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01							
		20,775.000	Local 58.422683	1,213,731.24	36.760000	763,689.00	-450,042.24	0.03
			Base 58.422683	1,213,731.24	36.760000	763,689.00	-450,042.24	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
		20,665.000	Local 55.956436	1,156,339.76	153.410000	3,170,217.65	2,013,877.89	0.14
			Base 55.956436	1,156,339.76	153.410000	3,170,217.65	2,013,877.89	0.14
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
		19,209.000	Local 50.244299	965,142.73	87.070000	1,672,527.63	707,384.90	0.08
			Base 50.244299	965,142.73	87.070000	1,672,527.63	707,384.90	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK							
		66,855.000	Local 50.313604	3,363,715.98	85.750000	5,732,816.25	2,369,100.27	0.26
			Base 50.313604	3,363,715.98	85.750000	5,732,816.25	2,369,100.27	0.26
260003108	DOVER CORP COMMON STOCK USD1.0							
		11,791.000	Local 32.520904	383,453.98	113.850000	1,342,405.35	958,951.37	0.06
			Base 32.520904	383,453.98	113.850000	1,342,405.35	958,951.37	0.06
260557103	DOW INC COMMON STOCK USD.01							
		60,198.000	Local 36.060840	2,170,790.44	46.070000	2,773,321.86	602,531.42	0.13
			Base 36.060840	2,170,790.44	46.070000	2,773,321.86	602,531.42	0.13
264411505	DUKE REALTY CORP REIT USD.01							
		29,852.000	Local 28.687043	856,365.60	36.310000	1,083,926.12	227,560.52	0.05
			Base 28.687043	856,365.60	36.310000	1,083,926.12	227,560.52	0.05

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
		59,181.000	Local 55.947722	3,311,042.16	97.630000	5,777,841.03	2,466,798.87	0.26
			Base 55.947722	3,311,042.16	97.630000	5,777,841.03	2,466,798.87	0.26
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
		60,130.000	Local 53.299034	3,204,870.91	51.180000	3,077,453.40	-127,417.51	0.14
			Base 53.299034	3,204,870.91	51.180000	3,077,453.40	-127,417.51	0.14
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
		47,227.000	Local 43.274888	2,043,743.14	72.910000	3,443,320.57	1,399,577.43	0.16
			Base 43.274888	2,043,743.14	72.910000	3,443,320.57	1,399,577.43	0.16
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01							
		18,337.000	Local 26.524703	486,383.47	42.620000	781,522.94	295,139.47	0.04
			Base 26.524703	486,383.47	42.620000	781,522.94	295,139.47	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
		11,039.000	Local 35.168046	388,220.06	71.270000	786,749.53	398,529.47	0.04
			Base 35.168046	388,220.06	71.270000	786,749.53	398,529.47	0.04
278642103	EBAY INC COMMON STOCK USD.001							
		62,053.000	Local 12.200532	757,079.61	33.560000	2,082,498.68	1,325,419.07	0.10
			Base 12.200532	757,079.61	33.560000	2,082,498.68	1,325,419.07	0.10
278865100	ECOLAB INC COMMON STOCK USD1.0							
		20,358.000	Local 52.680186	1,072,463.22	196.110000	3,992,407.38	2,919,944.16	0.18
			Base 52.680186	1,072,463.22	196.110000	3,992,407.38	2,919,944.16	0.18
281020107	EDISON INTERNATIONAL COMMON STOCK							
		29,092.000	Local 40.185502	1,169,076.62	76.550000	2,226,992.60	1,057,915.98	0.10
			Base 40.185502	1,169,076.62	76.550000	2,226,992.60	1,057,915.98	0.10
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
		16,934.000	Local 50.759378	859,559.30	219.860000	3,723,109.24	2,863,549.94	0.17
			Base 50.759378	859,559.30	219.860000	3,723,109.24	2,863,549.94	0.17
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01							
		23,695.000	Local 37.553681	889,834.48	107.920000	2,557,164.40	1,667,329.92	0.12
			Base 37.553681	889,834.48	107.920000	2,557,164.40	1,667,329.92	0.12

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
	49,457.000	Local	39.424532	1,949,819.07	71.630000	3,542,604.91	1,592,785.84	0.16	
		Base	39.424532	1,949,819.07	71.630000	3,542,604.91	1,592,785.84	0.16	
29364G103	ENTERGY CORP COMMON STOCK USD.01								
	16,164.000	Local	66.331802	1,072,187.25	131.520000	2,125,889.28	1,053,702.03	0.10	
		Base	66.331802	1,072,187.25	131.520000	2,125,889.28	1,053,702.03	0.10	
294429105	EQUIFAX INC COMMON STOCK USD1.25								
	9,831.000	Local	109.034457	1,071,917.75	149.900000	1,473,666.90	401,749.15	0.07	
		Base	109.034457	1,071,917.75	149.900000	1,473,666.90	401,749.15	0.07	
29444U700	EQUINIX INC REIT USD.001								
	6,922.000	Local	289.773799	2,005,814.24	589.730000	4,082,111.06	2,076,296.82	0.19	
		Base	289.773799	2,005,814.24	589.730000	4,082,111.06	2,076,296.82	0.19	
29476L107	EQUITY RESIDENTIAL REIT USD.01								
	28,337.000	Local	45.702120	1,295,060.97	83.080000	2,354,237.96	1,059,176.99	0.11	
		Base	45.702120	1,295,060.97	83.080000	2,354,237.96	1,059,176.99	0.11	
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
	5,364.000	Local	182.970608	981,454.34	309.760000	1,661,552.64	680,098.30	0.08	
		Base	182.970608	981,454.34	309.760000	1,661,552.64	680,098.30	0.08	
30034W106	EVERGY INC COMMON STOCK								
	18,496.000	Local	54.012793	999,020.62	72.160000	1,334,671.36	335,650.74	0.06	
		Base	54.012793	999,020.62	72.160000	1,334,671.36	335,650.74	0.06	
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
	26,279.000	Local	33.777381	887,635.80	92.440000	2,429,230.76	1,541,594.96	0.11	
		Base	33.777381	887,635.80	92.440000	2,429,230.76	1,541,594.96	0.11	
30161N101	EXELON CORP COMMON STOCK								
	78,905.000	Local	41.434275	3,269,371.50	47.590000	3,755,088.95	485,717.45	0.17	
		Base	41.434275	3,269,371.50	47.590000	3,755,088.95	485,717.45	0.17	
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
	11,345.000	Local	70.230874	796,769.26	108.450000	1,230,365.25	433,595.99	0.06	
		Base	70.230874	796,769.26	108.450000	1,230,365.25	433,595.99	0.06	

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01							
		13,823.000	Local 42.238481	583,862.52	73.040000	1,009,631.92	425,769.40	0.05
			Base 42.238481	583,862.52	73.040000	1,009,631.92	425,769.40	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01							
		10,515.000	Local 87.037927	915,203.80	110.680000	1,163,800.20	248,596.40	0.05
			Base 87.037927	915,203.80	110.680000	1,163,800.20	248,596.40	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK							
		343,587.000	Local 59.970703	20,605,153.98	62.120000	21,343,624.44	738,470.46	0.97
			Base 59.970703	20,605,153.98	62.120000	21,343,624.44	738,470.46	0.97
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01							
		10,889.000	Local 30.091547	327,666.85	51.540000	561,219.06	233,552.21	0.03
			Base 30.091547	327,666.85	51.540000	561,219.06	233,552.21	0.03
302491303	FMC CORP COMMON STOCK USD.1							
		10,522.000	Local 28.207127	296,795.39	95.590000	1,005,797.98	709,002.59	0.05
			Base 28.207127	296,795.39	95.590000	1,005,797.98	709,002.59	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006							
		195,374.000	Local 71.208536	13,912,296.47	201.910000	39,447,964.34	25,535,667.87	1.80
			Base 71.208536	13,912,296.47	201.910000	39,447,964.34	25,535,667.87	1.80
311900104	FASTENAL CO COMMON STOCK USD.01							
		46,565.000	Local 15.632057	727,906.75	34.880000	1,624,187.20	896,280.45	0.07
			Base 15.632057	727,906.75	34.880000	1,624,187.20	896,280.45	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01							
		5,700.000	Local 149.043014	849,545.18	125.020000	712,614.00	-136,931.18	0.03
			Base 149.043014	849,545.18	125.020000	712,614.00	-136,931.18	0.03
31428X106	FEDEX CORP COMMON STOCK USD.1							
		19,488.000	Local 83.136076	1,620,155.84	144.640000	2,818,744.32	1,198,588.48	0.13
			Base 83.136076	1,620,155.84	144.640000	2,818,744.32	1,198,588.48	0.13
315616102	F5 NETWORKS INC COMMON STOCK							
		4,935.000	Local 128.666079	634,967.10	122.120000	602,662.20	-32,304.90	0.03
			Base 128.666079	634,967.10	122.120000	602,662.20	-32,304.90	0.03

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01							
		49,893.000	Local 83.165031	4,149,352.88	143.660000	7,167,628.38	3,018,275.50	0.33
			Base 83.165031	4,149,352.88	143.660000	7,167,628.38	3,018,275.50	0.33
316773100	FIFTH THIRD BANCORP COMMON STOCK							
		57,603.000	Local 24.552590	1,414,302.86	28.450000	1,638,805.35	224,502.49	0.07
			Base 24.552590	1,414,302.86	28.450000	1,638,805.35	224,502.49	0.07
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01							
		13,677.000	Local 87.405475	1,195,444.68	110.880000	1,516,505.76	321,061.08	0.07
			Base 87.405475	1,195,444.68	110.880000	1,516,505.76	321,061.08	0.07
337738108	FISERV INC COMMON STOCK USD.01							
		46,356.000	Local 41.107163	1,905,563.66	118.610000	5,498,285.16	3,592,721.50	0.25
			Base 41.107163	1,905,563.66	118.610000	5,498,285.16	3,592,721.50	0.25
337932107	FIRSTENERGY CORP COMMON STOCK USD.1							
		43,865.000	Local 43.907660	1,926,009.52	50.790000	2,227,903.35	301,893.83	0.10
			Base 43.907660	1,926,009.52	50.790000	2,227,903.35	301,893.83	0.10
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001							
		7,044.000	Local 211.140613	1,487,274.48	315.230000	2,220,480.12	733,205.64	0.10
			Base 211.140613	1,487,274.48	315.230000	2,220,480.12	733,205.64	0.10
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
		10,622.000	Local 25.521683	271,091.32	46.680000	495,834.96	224,743.64	0.02
			Base 25.521683	271,091.32	46.680000	495,834.96	224,743.64	0.02
345370860	FORD MOTOR CO COMMON STOCK USD.01							
		316,073.000	Local 12.368912	3,909,479.17	8.820000	2,787,763.86	-1,121,715.31	0.13
			Base 12.368912	3,909,479.17	8.820000	2,787,763.86	-1,121,715.31	0.13
34959E109	FORTINET INC COMMON STOCK USD.001							
		11,524.000	Local 80.841799	931,620.89	115.360000	1,329,408.64	397,787.75	0.06
			Base 80.841799	931,620.89	115.360000	1,329,408.64	397,787.75	0.06
34959J108	FORTIVE CORP COMMON STOCK USD.01							
		23,992.000	Local 22.098928	530,197.48	74.930000	1,797,720.56	1,267,523.08	0.08
			Base 22.098928	530,197.48	74.930000	1,797,720.56	1,267,523.08	0.08

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	11,296.000	Local 56.885719	642,581.08	68.710000	776,148.16	133,567.08	0.04
			Base 56.885719	642,581.08	68.710000	776,148.16	133,567.08	0.04
35137L105	FOX CORP CLASS A COMMON STOCK USD.01	28,791.000	Local 41.407355	1,192,159.17	37.080000	1,067,570.28	-124,588.89	0.05
			Base 41.407355	1,192,159.17	37.080000	1,067,570.28	-124,588.89	0.05
35137L204	FOX CORP CLASS B COMMON STOCK USD.01	13,183.000	Local 41.288154	544,301.73	36.330000	478,938.39	-65,363.34	0.02
			Base 41.288154	544,301.73	36.330000	478,938.39	-65,363.34	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1	22,648.000	Local 25.786296	584,008.03	25.300000	572,994.40	-11,013.63	0.03
			Base 25.786296	584,008.03	25.300000	572,994.40	-11,013.63	0.03
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1	117,868.000	Local 23.546916	2,775,427.95	11.100000	1,308,334.80	-1,467,093.15	0.06
			Base 23.546916	2,775,427.95	11.100000	1,308,334.80	-1,467,093.15	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	15,143.000	Local 50.420378	763,515.78	102.570000	1,553,217.51	789,701.73	0.07
			Base 50.420378	763,515.78	102.570000	1,553,217.51	789,701.73	0.07
364760108	GAP INC/THE COMMON STOCK USD.05	17,281.000	Local 27.150455	469,187.02	17.410000	300,862.21	-168,324.81	0.01
			Base 27.150455	469,187.02	17.410000	300,862.21	-168,324.81	0.01
366651107	GARTNER INC COMMON STOCK USD.0005	7,261.000	Local 110.487751	802,251.56	160.780000	1,167,423.58	365,172.02	0.05
			Base 110.487751	802,251.56	160.780000	1,167,423.58	365,172.02	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0	19,025.000	Local 63.140660	1,201,251.05	175.440000	3,337,746.00	2,136,494.95	0.15
			Base 63.140660	1,201,251.05	175.440000	3,337,746.00	2,136,494.95	0.15
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06	708,888.000	Local 30.729039	21,783,446.81	12.450000	8,825,655.60	-12,957,791.21	0.40
			Base 30.729039	21,783,446.81	12.450000	8,825,655.60	-12,957,791.21	0.40

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
370334104	GENERAL MILLS INC COMMON STOCK USD.1							
		49,067.000	Local 30.573577	1,500,153.68	52.220000	2,562,278.74	1,062,125.06	0.12
			Base 30.573577	1,500,153.68	52.220000	2,562,278.74	1,062,125.06	0.12
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01							
		102,115.000	Local 35.436358	3,618,583.72	33.390000	3,409,619.85	-208,963.87	0.16
			Base 35.436358	3,618,583.72	33.390000	3,409,619.85	-208,963.87	0.16
372460105	GENUINE PARTS CO COMMON STOCK USD1.0							
		11,794.000	Local 43.538721	513,495.67	93.570000	1,103,564.58	590,068.91	0.05
			Base 43.538721	513,495.67	93.570000	1,103,564.58	590,068.91	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001							
		102,722.000	Local 22.426313	2,303,675.72	63.200000	6,492,030.40	4,188,354.68	0.30
			Base 22.426313	2,303,675.72	63.200000	6,492,030.40	4,188,354.68	0.30
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
		24,400.000	Local 106.232670	2,592,077.14	195.450000	4,768,980.00	2,176,902.86	0.22
			Base 106.232670	2,592,077.14	195.450000	4,768,980.00	2,176,902.86	0.22
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
		8,088.000	Local 21.370618	172,845.56	104.260000	843,254.88	670,409.32	0.04
			Base 21.370618	172,845.56	104.260000	843,254.88	670,409.32	0.04
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
		25,872.000	Local 120.035700	3,105,563.62	237.750000	6,151,068.00	3,045,504.38	0.28
			Base 120.035700	3,105,563.62	237.750000	6,151,068.00	3,045,504.38	0.28
384802104	WW GRAINGER INC COMMON STOCK USD.5							
		3,541.000	Local 98.688540	349,456.12	302.670000	1,071,754.47	722,298.35	0.05
			Base 98.688540	349,456.12	302.670000	1,071,754.47	722,298.35	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
		21,471.000	Local 73.436005	1,576,744.47	138.800000	2,980,174.80	1,403,430.33	0.14
			Base 73.436005	1,576,744.47	138.800000	2,980,174.80	1,403,430.33	0.14
40434L105	HP INC COMMON STOCK USD.01							
		120,285.000	Local 15.452804	1,858,740.53	21.320000	2,564,476.20	705,735.67	0.12
			Base 15.452804	1,858,740.53	21.320000	2,564,476.20	705,735.67	0.12

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
		71,281.000	Local 32.170183	2,293,122.81	21.810000	1,554,638.61	-738,484.20	0.07
			Base 32.170183	2,293,122.81	21.810000	1,554,638.61	-738,484.20	0.07
410345102	HANESBRANDS INC COMMON STOCK USD.01							
		29,358.000	Local 33.082753	971,243.47	13.760000	403,966.08	-567,277.39	0.02
			Base 33.082753	971,243.47	13.760000	403,966.08	-567,277.39	0.02
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
		12,524.000	Local 42.951058	537,919.05	33.400000	418,301.60	-119,617.45	0.02
			Base 42.951058	537,919.05	33.400000	418,301.60	-119,617.45	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
		29,265.000	Local 44.245237	1,294,836.86	59.280000	1,734,829.20	439,992.34	0.08
			Base 44.245237	1,294,836.86	59.280000	1,734,829.20	439,992.34	0.08
418056107	HASBRO INC COMMON STOCK USD.5							
		10,329.000	Local 41.503173	428,686.27	101.870000	1,052,215.23	623,528.96	0.05
			Base 41.503173	428,686.27	101.870000	1,052,215.23	623,528.96	0.05
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0							
		40,185.000	Local 35.589842	1,430,177.80	35.990000	1,446,258.15	16,080.35	0.07
			Base 35.589842	1,430,177.80	35.990000	1,446,258.15	16,080.35	0.07
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
		8,802.000	Local 47.515995	418,235.79	40.550000	356,921.10	-61,314.69	0.02
			Base 47.515995	418,235.79	40.550000	356,921.10	-61,314.69	0.02
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01							
		6,245.000	Local 125.272032	782,323.84	149.540000	933,877.30	151,553.46	0.04
			Base 125.272032	782,323.84	149.540000	933,877.30	151,553.46	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0							
		12,041.000	Local 54.544265	656,767.49	155.170000	1,868,401.97	1,211,634.48	0.09
			Base 54.544265	656,767.49	155.170000	1,868,401.97	1,211,634.48	0.09
42809H107	HESS CORP COMMON STOCK USD1.0							
		21,019.000	Local 52.304985	1,099,398.49	56.570000	1,189,044.83	89,646.34	0.05
			Base 52.304985	1,099,398.49	56.570000	1,189,044.83	89,646.34	0.05

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
		105,103.000	Local 10.828382	1,138,095.41	13.930000	1,464,084.79	325,989.38	0.07
			Base 10.828382	1,138,095.41	13.930000	1,464,084.79	325,989.38	0.07
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
		22,911.000	Local 70.436036	1,613,760.01	107.800000	2,469,805.80	856,045.79	0.11
			Base 70.436036	1,613,760.01	107.800000	2,469,805.80	856,045.79	0.11
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01							
		12,052.000	Local 70.743088	852,595.70	44.920000	541,375.84	-311,219.86	0.02
			Base 70.743088	852,595.70	44.920000	541,375.84	-311,219.86	0.02
436440101	HOLOGIC INC COMMON STOCK USD.01							
		21,765.000	Local 35.491530	772,473.14	53.520000	1,164,862.80	392,389.66	0.05
			Base 35.491530	772,473.14	53.520000	1,164,862.80	392,389.66	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05							
		88,545.000	Local 47.007858	4,162,310.82	228.100000	20,197,114.50	16,034,803.68	0.92
			Base 47.007858	4,162,310.82	228.100000	20,197,114.50	16,034,803.68	0.92
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
		58,020.000	Local 48.168417	2,794,731.58	173.220000	10,050,224.40	7,255,492.82	0.46
			Base 48.168417	2,794,731.58	173.220000	10,050,224.40	7,255,492.82	0.46
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
		22,575.000	Local 12.867542	290,484.76	47.260000	1,066,894.50	776,409.74	0.05
			Base 12.867542	290,484.76	47.260000	1,066,894.50	776,409.74	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
		58,246.000	Local 18.817299	1,096,032.42	16.340000	951,739.64	-144,292.78	0.04
			Base 18.817299	1,096,032.42	16.340000	951,739.64	-144,292.78	0.04
444859102	HUMANA INC COMMON STOCK USD.166							
		10,749.000	Local 49.962253	537,044.26	336.240000	3,614,243.76	3,077,199.50	0.16
			Base 49.962253	537,044.26	336.240000	3,614,243.76	3,077,199.50	0.16
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01							
		6,921.000	Local 83.666398	579,055.14	107.930000	746,983.53	167,928.39	0.03
			Base 83.666398	579,055.14	107.930000	746,983.53	167,928.39	0.03

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	83,827.000	Local 10.378918 Base 10.378918	870,033.52 870,033.52	13.570000 13.570000	1,137,532.39 1,137,532.39	267,498.87 267,498.87	0.05 0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	3,320.000	Local 228.071623 Base 228.071623	757,197.79 757,197.79	261.000000 261.000000	866,520.00 866,520.00	109,322.21 109,322.21	0.04 0.04
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001	2,888.000	Local 238.452985 Base 238.452985	688,652.22 688,652.22	127.670000 127.670000	368,710.96 368,710.96	-319,941.26 -319,941.26	0.02 0.02
45167R104	IDEX CORP COMMON STOCK USD.01	6,177.000	Local 160.785404 Base 160.785404	993,171.44 993,171.44	163.850000 163.850000	1,012,101.45 1,012,101.45	18,930.01 18,930.01	0.05 0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1	6,966.000	Local 118.908511 Base 118.908511	828,316.69 828,316.69	271.010000 271.010000	1,887,855.66 1,887,855.66	1,059,538.97 1,059,538.97	0.09 0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01	23,747.000	Local 46.934323 Base 46.934323	1,114,549.38 1,114,549.38	174.980000 174.980000	4,155,250.06 4,155,250.06	3,040,700.68 3,040,700.68	0.19 0.19
452327109	ILLUMINA INC COMMON STOCK USD.01	11,932.000	Local 183.947738 Base 183.947738	2,194,864.41 2,194,864.41	290.070000 290.070000	3,461,115.24 3,461,115.24	1,266,250.83 1,266,250.83	0.16 0.16
45337C102	INCYTE CORP COMMON STOCK USD.001	14,513.000	Local 129.656168 Base 129.656168	1,881,699.97 1,881,699.97	73.070000 73.070000	1,060,464.91 1,060,464.91	-821,235.06 -821,235.06	0.05 0.05
458140100	INTEL CORP COMMON STOCK USD.001	353,134.000	Local 28.943707 Base 28.943707	10,221,007.20 10,221,007.20	63.930000 63.930000	22,575,856.62 22,575,856.62	12,354,849.42 12,354,849.42	1.03 1.03
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	45,199.000	Local 29.877242 Base 29.877242	1,350,421.44 1,350,421.44	99.740000 99.740000	4,508,148.26 4,508,148.26	3,157,726.82 3,157,726.82	0.21 0.21

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2							
		71,886.000	Local 119.779786	8,610,489.73	143.730000	10,332,174.78	1,721,685.05	0.47
			Base 119.779786	8,610,489.73	143.730000	10,332,174.78	1,721,685.05	0.47
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125							
		8,667.000	Local 72.230534	626,022.04	131.110000	1,136,330.37	510,308.33	0.05
			Base 72.230534	626,022.04	131.110000	1,136,330.37	510,308.33	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0							
		31,827.000	Local 34.965192	1,112,837.18	40.720000	1,295,995.44	183,158.26	0.06
			Base 34.965192	1,112,837.18	40.720000	1,295,995.44	183,158.26	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1							
		31,485.000	Local 17.851879	562,066.42	22.700000	714,709.50	152,643.08	0.03
			Base 17.851879	562,066.42	22.700000	714,709.50	152,643.08	0.03
461202103	INTUIT INC COMMON STOCK USD.01							
		21,128.000	Local 56.921449	1,202,636.38	280.380000	5,923,868.64	4,721,232.26	0.27
			Base 56.921449	1,202,636.38	280.380000	5,923,868.64	4,721,232.26	0.27
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		9,383.000	Local 145.686283	1,366,974.39	559.780000	5,252,415.74	3,885,441.35	0.24
			Base 145.686283	1,366,974.39	559.780000	5,252,415.74	3,885,441.35	0.24
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
		14,645.000	Local 105.082647	1,538,935.37	155.250000	2,273,636.25	734,700.88	0.10
			Base 105.082647	1,538,935.37	155.250000	2,273,636.25	734,700.88	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01							
		23,307.000	Local 31.009050	722,727.93	31.610000	736,734.27	14,006.34	0.03
			Base 31.009050	722,727.93	31.610000	736,734.27	14,006.34	0.03
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
		254,603.000	Local 42.618855	10,850,888.34	132.360000	33,699,253.08	22,848,364.74	1.54
			Base 42.618855	10,850,888.34	132.360000	33,699,253.08	22,848,364.74	1.54
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0							
		10,998.000	Local 77.160981	848,616.47	92.530000	1,017,644.94	169,028.47	0.05
			Base 77.160981	848,616.47	92.530000	1,017,644.94	169,028.47	0.05

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
		213,639.000	Local 62.626722	13,379,510.24	148.870000	31,804,437.93	18,424,927.69	1.45
			Base 62.626722	13,379,510.24	148.870000	31,804,437.93	18,424,927.69	1.45
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001							
		27,168.000	Local 20.327362	552,253.78	22.940000	623,233.92	70,980.14	0.03
			Base 20.327362	552,253.78	22.940000	623,233.92	70,980.14	0.03
482480100	KLA CORP COMMON STOCK USD.001							
		12,808.000	Local 50.258719	643,713.67	165.740000	2,122,797.92	1,479,084.25	0.10
			Base 50.258719	643,713.67	165.740000	2,122,797.92	1,479,084.25	0.10
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01							
		8,045.000	Local 111.614411	897,937.94	168.690000	1,357,111.05	459,173.11	0.06
			Base 111.614411	897,937.94	168.690000	1,357,111.05	459,173.11	0.06
487836108	KELLOGG CO COMMON STOCK USD.25							
		20,208.000	Local 46.098719	931,562.91	68.210000	1,378,387.68	446,824.77	0.06
			Base 46.098719	931,562.91	68.210000	1,378,387.68	446,824.77	0.06
493267108	KEYCORP COMMON STOCK USD1.0							
		79,989.000	Local 13.452781	1,076,074.49	18.710000	1,496,594.19	420,519.70	0.07
			Base 13.452781	1,076,074.49	18.710000	1,496,594.19	420,519.70	0.07
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK							
		15,225.000	Local 59.008661	898,406.87	92.990000	1,415,772.75	517,365.88	0.06
			Base 59.008661	898,406.87	92.990000	1,415,772.75	517,365.88	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
		27,825.000	Local 62.375512	1,735,598.63	143.240000	3,985,653.00	2,250,054.37	0.18
			Base 62.375512	1,735,598.63	143.240000	3,985,653.00	2,250,054.37	0.18
49446R109	KIMCO REALTY CORP REIT USD.01							
		34,272.000	Local 23.706282	812,461.71	19.050000	652,881.60	-159,580.11	0.03
			Base 23.706282	812,461.71	19.050000	652,881.60	-159,580.11	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
		158,179.000	Local 34.903846	5,521,055.44	20.870000	3,301,195.73	-2,219,859.71	0.15
			Base 34.903846	5,521,055.44	20.870000	3,301,195.73	-2,219,859.71	0.15

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
500255104	KOHL'S CORP COMMON STOCK USD.01							
		12,708.000	Local 51.112669	649,539.80	42.750000	543,267.00	-106,272.80	0.02
			Base 51.112669	649,539.80	42.750000	543,267.00	-106,272.80	0.02
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
		50,568.000	Local 32.214453	1,629,020.45	29.200000	1,476,585.60	-152,434.85	0.07
			Base 32.214453	1,629,020.45	29.200000	1,476,585.60	-152,434.85	0.07
501044101	KROGER CO COMMON STOCK USD1.0							
		65,097.000	Local 14.166022	922,165.55	26.860000	1,748,505.42	826,339.87	0.08
			Base 14.166022	922,165.55	26.860000	1,748,505.42	826,339.87	0.08
501797104	L BRANDS INC COMMON STOCK USD.5							
		18,860.000	Local 30.945068	583,623.98	23.160000	436,797.60	-146,826.38	0.02
			Base 30.945068	583,623.98	23.160000	436,797.60	-146,826.38	0.02
501889208	LKQ CORP COMMON STOCK USD.01							
		24,875.000	Local 31.439485	782,057.19	32.685000	813,039.38	30,982.19	0.04
			Base 31.439485	782,057.19	32.685000	813,039.38	30,982.19	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
		17,980.000	Local 61.374633	1,103,515.91	221.330000	3,979,513.40	2,875,997.49	0.18
			Base 61.374633	1,103,515.91	221.330000	3,979,513.40	2,875,997.49	0.18
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1							
		7,878.000	Local 74.074434	583,558.39	175.400000	1,381,801.20	798,242.81	0.06
			Base 74.074434	583,558.39	175.400000	1,381,801.20	798,242.81	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001							
		11,776.000	Local 45.575296	536,694.68	298.210000	3,511,720.96	2,975,026.28	0.16
			Base 45.575296	536,694.68	298.210000	3,511,720.96	2,975,026.28	0.16
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0							
		11,856.000	Local 76.642723	908,676.12	91.310000	1,082,571.36	173,895.24	0.05
			Base 76.642723	908,676.12	91.310000	1,082,571.36	173,895.24	0.05
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
		27,438.000	Local 55.720157	1,528,849.68	65.310000	1,791,975.78	263,126.10	0.08
			Base 55.720157	1,528,849.68	65.310000	1,791,975.78	263,126.10	0.08

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01							
		18,061.000	Local 41.169629	743,564.67	195.160000	3,524,784.76	2,781,220.09	0.16
			Base 41.169629	743,564.67	195.160000	3,524,784.76	2,781,220.09	0.16
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
		10,684.000	Local 24.031857	256,756.36	47.590000	508,451.56	251,695.20	0.02
			Base 24.031857	256,756.36	47.590000	508,451.56	251,695.20	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001							
		10,801.000	Local 83.868300	905,861.51	100.470000	1,085,176.47	179,314.96	0.05
			Base 83.868300	905,861.51	100.470000	1,085,176.47	179,314.96	0.05
526057104	LENNAR CORP A COMMON STOCK USD.1							
		22,717.000	Local 52.146887	1,184,620.84	66.360000	1,507,500.12	322,879.28	0.07
			Base 52.146887	1,184,620.84	66.360000	1,507,500.12	322,879.28	0.07
532457108	ELI LILLY + CO COMMON STOCK							
		68,580.000	Local 59.584884	4,086,331.33	139.640000	9,576,511.20	5,490,179.87	0.44
			Base 59.584884	4,086,331.33	139.640000	9,576,511.20	5,490,179.87	0.44
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
		16,098.000	Local 40.163822	646,557.20	54.480000	877,019.04	230,461.84	0.04
			Base 40.163822	646,557.20	54.480000	877,019.04	230,461.84	0.04
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01							
		11,438.000	Local 71.550000	818,388.90	68.160000	779,614.08	-38,774.82	0.04
			Base 71.550000	818,388.90	68.160000	779,614.08	-38,774.82	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0							
		20,142.000	Local 79.382098	1,598,914.21	428.120000	8,623,193.04	7,024,278.83	0.39
			Base 79.382098	1,598,914.21	428.120000	8,623,193.04	7,024,278.83	0.39
540424108	LOEWS CORP COMMON STOCK USD.01							
		20,763.000	Local 30.057677	624,087.54	51.450000	1,068,256.35	444,168.81	0.05
			Base 30.057677	624,087.54	51.450000	1,068,256.35	444,168.81	0.05
548661107	LOWE S COS INC COMMON STOCK USD.5							
		62,224.000	Local 25.433756	1,582,590.01	116.240000	7,232,917.76	5,650,327.75	0.33
			Base 25.433756	1,582,590.01	116.240000	7,232,917.76	5,650,327.75	0.33

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55261F104	M + T BANK CORP COMMON STOCK USD.5							
		10,713.000	Local 100.277332	1,074,271.06	168.520000	1,805,354.76	731,083.70	0.08
			Base 100.277332	1,074,271.06	168.520000	1,805,354.76	731,083.70	0.08
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
		41,814.000	Local 32.484195	1,358,294.13	31.060000	1,298,742.84	-59,551.29	0.06
			Base 32.484195	1,358,294.13	31.060000	1,298,742.84	-59,551.29	0.06
55354G100	MSCI INC COMMON STOCK USD.01							
		6,876.000	Local 151.149010	1,039,300.59	285.800000	1,965,160.80	925,860.21	0.09
			Base 151.149010	1,039,300.59	285.800000	1,965,160.80	925,860.21	0.09
55616P104	MACY S INC COMMON STOCK USD.01							
		25,081.000	Local 32.033737	803,438.16	15.950000	400,041.95	-403,396.21	0.02
			Base 32.033737	803,438.16	15.950000	400,041.95	-403,396.21	0.02
565849106	MARATHON OIL CORP COMMON STOCK USD1.0							
		64,983.000	Local 17.714734	1,151,156.57	11.370000	738,856.71	-412,299.86	0.03
			Base 17.714734	1,151,156.57	11.370000	738,856.71	-412,299.86	0.03
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
		73,213.000	Local 32.555576	2,383,491.42	54.500000	3,990,108.50	1,606,617.08	0.18
			Base 32.555576	2,383,491.42	54.500000	3,990,108.50	1,606,617.08	0.18
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
		3,078.000	Local 325.308593	1,001,299.85	354.180000	1,090,166.04	88,866.19	0.05
			Base 325.308593	1,001,299.85	354.180000	1,090,166.04	88,866.19	0.05
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
		40,970.000	Local 39.096011	1,601,763.59	111.860000	4,582,904.20	2,981,140.61	0.21
			Base 39.096011	1,601,763.59	111.860000	4,582,904.20	2,981,140.61	0.21
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
		22,030.000	Local 38.572065	849,742.60	140.060000	3,085,521.80	2,235,779.20	0.14
			Base 38.572065	849,742.60	140.060000	3,085,521.80	2,235,779.20	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
		5,072.000	Local 137.447857	697,135.53	263.800000	1,337,993.60	640,858.07	0.06
			Base 137.447857	697,135.53	263.800000	1,337,993.60	640,858.07	0.06

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
574599106	MASCO CORP COMMON STOCK USD1.0							
		23,065.000	Local 19.893175	458,836.08	47.520000	1,096,048.80	637,212.72	0.05
			Base 19.893175	458,836.08	47.520000	1,096,048.80	637,212.72	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
		72,087.000	Local 31.439596	2,266,386.18	315.940000	22,775,166.78	20,508,780.60	1.04
			Base 31.439596	2,266,386.18	315.940000	22,775,166.78	20,508,780.60	1.04
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001							
		21,965.000	Local 55.876454	1,227,326.32	60.120000	1,320,535.80	93,209.48	0.06
			Base 55.876454	1,227,326.32	60.120000	1,320,535.80	93,209.48	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK							
		10,033.000	Local 46.000891	461,526.94	163.370000	1,639,091.21	1,177,564.27	0.07
			Base 46.000891	461,526.94	163.370000	1,639,091.21	1,177,564.27	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01							
		61,127.000	Local 51.414271	3,142,800.16	213.970000	13,079,344.19	9,936,544.03	0.60
			Base 51.414271	3,142,800.16	213.970000	13,079,344.19	9,936,544.03	0.60
58155Q103	MCKESSON CORP COMMON STOCK USD.01							
		14,628.000	Local 62.297094	911,281.89	142.610000	2,086,099.08	1,174,817.19	0.10
			Base 62.297094	911,281.89	142.610000	2,086,099.08	1,174,817.19	0.10
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5							
		206,701.000	Local 46.413457	9,593,707.88	85.440000	17,660,533.44	8,066,825.56	0.81
			Base 46.413457	9,593,707.88	85.440000	17,660,533.44	8,066,825.56	0.81
59156R108	METLIFE INC COMMON STOCK USD.01							
		63,461.000	Local 36.223309	2,298,767.44	49.710000	3,154,646.31	855,878.87	0.14
			Base 36.223309	2,298,767.44	49.710000	3,154,646.31	855,878.87	0.14
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01							
		1,976.000	Local 409.407753	808,989.72	757.180000	1,496,187.68	687,197.96	0.07
			Base 409.407753	808,989.72	757.180000	1,496,187.68	687,197.96	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625							
		619,293.000	Local 36.364981	22,520,578.24	170.230000	105,422,247.39	82,901,669.15	4.81
			Base 36.364981	22,520,578.24	170.230000	105,422,247.39	82,901,669.15	4.81

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001							
		19,397.000	Local 40.036462	776,587.25	97.480000	1,890,819.56	1,114,232.31	0.09
			Base 40.036462	776,587.25	97.480000	1,890,819.56	1,114,232.31	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1							
		89,889.000	Local 19.932548	1,791,716.77	53.090000	4,772,207.01	2,980,490.24	0.22
			Base 19.932548	1,791,716.77	53.090000	4,772,207.01	2,980,490.24	0.22
59522J103	MID AMERICA APARTMENT COMM REIT USD.01							
		9,261.000	Local 89.814755	831,774.45	137.210000	1,270,701.81	438,927.36	0.06
			Base 89.814755	831,774.45	137.210000	1,270,701.81	438,927.36	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
		4,828.000	Local 82.450404	398,070.55	131.680000	635,751.04	237,680.49	0.03
			Base 82.450404	398,070.55	131.680000	635,751.04	237,680.49	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01							
		15,253.000	Local 52.161457	795,618.70	55.580000	847,761.74	52,143.04	0.04
			Base 52.161457	795,618.70	55.580000	847,761.74	52,143.04	0.04
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK							
		116,868.000	Local 17.968353	2,099,925.45	57.380000	6,705,885.84	4,605,960.39	0.31
			Base 17.968353	2,099,925.45	57.380000	6,705,885.84	4,605,960.39	0.31
61174X109	MONSTER BEVERAGE CORP COMMON STOCK							
		30,986.000	Local 28.257521	875,587.55	66.600000	2,063,667.60	1,188,080.05	0.09
			Base 28.257521	875,587.55	66.600000	2,063,667.60	1,188,080.05	0.09
615369105	MOODY S CORP COMMON STOCK USD.01							
		13,184.000	Local 35.330132	465,792.46	256.790000	3,385,519.36	2,919,726.90	0.15
			Base 35.330132	465,792.46	256.790000	3,385,519.36	2,919,726.90	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01							
		99,866.000	Local 36.651327	3,660,221.39	52.260000	5,218,997.16	1,558,775.77	0.24
			Base 36.651327	3,660,221.39	52.260000	5,218,997.16	1,558,775.77	0.24
61945C103	MOSAIC CO/THE COMMON STOCK USD.01							
		28,395.000	Local 48.865515	1,387,536.31	19.840000	563,356.80	-824,179.51	0.03
			Base 48.865515	1,387,536.31	19.840000	563,356.80	-824,179.51	0.03

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01							
		13,909.000	Local 77.960628	1,084,354.37	177.000000	2,461,893.00	1,377,538.63	0.11
			Base 77.960628	1,084,354.37	177.000000	2,461,893.00	1,377,538.63	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01							
		20,432.000	Local 24.355322	497,627.93	36.890000	753,736.48	256,108.55	0.03
			Base 24.355322	497,627.93	36.890000	753,736.48	256,108.55	0.03
62944T105	NVR INC COMMON STOCK USD.01							
		282.000	Local 3,630.073440	1,023,680.71	3,816.970000	1,076,385.54	52,704.83	0.05
			Base 3,630.073440	1,023,680.71	3,816.970000	1,076,385.54	52,704.83	0.05
631103108	NASDAQ INC COMMON STOCK USD.01							
		9,314.000	Local 33.734332	314,201.57	116.460000	1,084,708.44	770,506.87	0.05
			Base 33.734332	314,201.57	116.460000	1,084,708.44	770,506.87	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01							
		31,332.000	Local 46.254266	1,449,238.66	20.610000	645,752.52	-803,486.14	0.03
			Base 46.254266	1,449,238.66	20.610000	645,752.52	-803,486.14	0.03
64110D104	NETAPP INC COMMON STOCK USD.001							
		18,525.000	Local 35.625311	659,958.88	53.400000	989,235.00	329,276.12	0.05
			Base 35.625311	659,958.88	53.400000	989,235.00	329,276.12	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001							
		35,574.000	Local 45.906885	1,633,091.54	345.090000	12,276,231.66	10,643,140.12	0.56
			Base 45.906885	1,633,091.54	345.090000	12,276,231.66	10,643,140.12	0.56
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
		30,946.000	Local 34.017659	1,052,710.47	19.530000	604,375.38	-448,335.09	0.03
			Base 34.017659	1,052,710.47	19.530000	604,375.38	-448,335.09	0.03
651639106	NEWMONT CORP COMMON STOCK USD1.6							
		66,560.000	Local 35.725991	2,377,921.97	45.060000	2,999,193.60	621,271.63	0.14
			Base 35.725991	2,377,921.97	45.060000	2,999,193.60	621,271.63	0.14
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01							
		31,539.000	Local 12.127983	382,504.46	13.620000	429,561.18	47,056.72	0.02
			Base 12.127983	382,504.46	13.620000	429,561.18	47,056.72	0.02

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
65249B208	NEWS CORP CLASS B COMMON STOCK								
	9,888.000	Local	13.045874	128,997.60	13.970000	138,135.36	9,137.76	0.01	
		Base	13.045874	128,997.60	13.970000	138,135.36	9,137.76	0.01	
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
	39,676.000	Local	65.398006	2,594,731.29	268.200000	10,641,103.20	8,046,371.91	0.49	
		Base	65.398006	2,594,731.29	268.200000	10,641,103.20	8,046,371.91	0.49	
654106103	NIKE INC CL B COMMON STOCK								
	101,138.000	Local	16.236664	1,642,143.72	96.300000	9,739,589.40	8,097,445.68	0.44	
		Base	16.236664	1,642,143.72	96.300000	9,739,589.40	8,097,445.68	0.44	
65473P105	NISOURCE INC COMMON STOCK USD.01								
	30,341.000	Local	11.539021	350,105.44	29.310000	889,294.71	539,189.27	0.04	
		Base	11.539021	350,105.44	29.310000	889,294.71	539,189.27	0.04	
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
	38,823.000	Local	40.080531	1,556,046.47	19.770000	767,530.71	-788,515.76	0.04	
		Base	40.080531	1,556,046.47	19.770000	767,530.71	-788,515.76	0.04	
655664100	NORDSTROM INC COMMON STOCK								
	8,695.000	Local	29.830613	259,377.18	36.860000	320,497.70	61,120.52	0.01	
		Base	29.830613	259,377.18	36.860000	320,497.70	61,120.52	0.01	
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
	21,168.000	Local	43.221264	914,907.71	208.210000	4,407,389.28	3,492,481.57	0.20	
		Base	43.221264	914,907.71	208.210000	4,407,389.28	3,492,481.57	0.20	
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
	17,200.000	Local	60.461007	1,039,929.32	97.810000	1,682,332.00	642,402.68	0.08	
		Base	60.461007	1,039,929.32	97.810000	1,682,332.00	642,402.68	0.08	
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
	12,725.000	Local	58.286755	741,698.96	374.570000	4,766,403.25	4,024,704.29	0.22	
		Base	58.286755	741,698.96	374.570000	4,766,403.25	4,024,704.29	0.22	
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01								
	46,574.000	Local	28.443519	1,324,728.46	28.420000	1,323,633.08	-1,095.38	0.06	
		Base	28.443519	1,324,728.46	28.420000	1,323,633.08	-1,095.38	0.06	

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
670346105	NUCOR CORP COMMON STOCK USD.4							
		24,616.000	Local 35.526164	874,512.05	47.490000	1,169,013.84	294,501.79	0.05
			Base 35.526164	874,512.05	47.490000	1,169,013.84	294,501.79	0.05
67066G104	NVIDIA CORP COMMON STOCK USD.001							
		49,675.000	Local 37.413864	1,858,533.68	236.430000	11,744,660.25	9,886,126.57	0.54
			Base 37.413864	1,858,533.68	236.430000	11,744,660.25	9,886,126.57	0.54
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01							
		6,141.000	Local 50.205317	308,310.85	406.100000	2,493,860.10	2,185,549.25	0.11
			Base 50.205317	308,310.85	406.100000	2,493,860.10	2,185,549.25	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2							
		72,526.000	Local 45.746835	3,317,834.92	39.720000	2,880,732.72	-437,102.20	0.13
			Base 45.746835	3,317,834.92	39.720000	2,880,732.72	-437,102.20	0.13
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1							
		5,185.000	Local 186.425310	966,615.23	196.230000	1,017,452.55	50,837.32	0.05
			Base 186.425310	966,615.23	196.230000	1,017,452.55	50,837.32	0.05
681919106	OMNICOM GROUP COMMON STOCK USD.15							
		17,673.000	Local 43.446527	767,830.48	75.310000	1,330,953.63	563,123.15	0.06
			Base 43.446527	767,830.48	75.310000	1,330,953.63	563,123.15	0.06
682680103	ONEOK INC COMMON STOCK USD.01							
		33,534.000	Local 39.596119	1,327,816.25	74.870000	2,510,690.58	1,182,874.33	0.11
			Base 39.596119	1,327,816.25	74.870000	2,510,690.58	1,182,874.33	0.11
68389X105	ORACLE CORP COMMON STOCK USD.01							
		175,881.000	Local 22.266244	3,916,209.18	52.450000	9,224,958.45	5,308,749.27	0.42
			Base 22.266244	3,916,209.18	52.450000	9,224,958.45	5,308,749.27	0.42
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0							
		35,570.000	Local 80.763447	2,872,755.80	148.550000	5,283,923.50	2,411,167.70	0.24
			Base 80.763447	2,872,755.80	148.550000	5,283,923.50	2,411,167.70	0.24
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67							
		19,198.000	Local 37.867181	726,974.15	119.840000	2,300,688.32	1,573,714.17	0.10
			Base 37.867181	726,974.15	119.840000	2,300,688.32	1,573,714.17	0.10

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69351T106	PPL CORP COMMON STOCK USD.01								
	58,703.000	Local	26.434646	1,551,793.03	36.190000	2,124,461.57	572,668.54	0.10	
		Base	26.434646	1,551,793.03	36.190000	2,124,461.57	572,668.54	0.10	
693656100	PVH CORP COMMON STOCK USD1.0								
	6,018.000	Local	119.694138	720,319.32	87.170000	524,589.06	-195,730.26	0.02	
		Base	119.694138	720,319.32	87.170000	524,589.06	-195,730.26	0.02	
693718108	PACCAR INC COMMON STOCK USD1.0								
	28,078.000	Local	31.620340	887,835.91	74.210000	2,083,668.38	1,195,832.47	0.10	
		Base	31.620340	887,835.91	74.210000	2,083,668.38	1,195,832.47	0.10	
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
	7,683.000	Local	110.051585	845,526.33	95.750000	735,647.25	-109,879.08	0.03	
		Base	110.051585	845,526.33	95.750000	735,647.25	-109,879.08	0.03	
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
	10,427.000	Local	53.780486	560,769.13	195.690000	2,040,459.63	1,479,690.50	0.09	
		Base	53.780486	560,769.13	195.690000	2,040,459.63	1,479,690.50	0.09	
704326107	PAYCHEX INC COMMON STOCK USD.01								
	25,858.000	Local	34.685536	896,898.60	85.770000	2,217,840.66	1,320,942.06	0.10	
		Base	34.685536	896,898.60	85.770000	2,217,840.66	1,320,942.06	0.10	
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
	3,977.000	Local	318.402502	1,266,286.75	318.402501	1,266,286.75	0.00	0.06	
		Base	318.402502	1,266,286.75	318.402501	1,266,286.75	0.00	0.06	
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	95,307.000	Local	24.468685	2,332,036.94	113.890000	10,854,514.23	8,522,477.29	0.50	
		Base	24.468685	2,332,036.94	113.890000	10,854,514.23	8,522,477.29	0.50	
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
	36,026.000	Local	16.541270	595,915.81	15.420000	555,520.92	-40,394.89	0.03	
		Base	16.541270	595,915.81	15.420000	555,520.92	-40,394.89	0.03	
713448108	PEPSICO INC COMMON STOCK USD.017								
	113,188.000	Local	55.700500	6,304,628.23	142.020000	16,074,959.76	9,770,331.53	0.73	
		Base	55.700500	6,304,628.23	142.020000	16,074,959.76	9,770,331.53	0.73	

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
714046109	PERKINELMER INC COMMON STOCK USD1.0							
		9,018.000	Local 29.384457	264,989.03	92.480000	833,984.64	568,995.61	0.04
			Base 29.384457	264,989.03	92.480000	833,984.64	568,995.61	0.04
717081103	PFIZER INC COMMON STOCK USD.05							
		449,196.000	Local 28.523840	12,812,794.99	37.240000	16,728,059.04	3,915,264.05	0.76
			Base 28.523840	12,812,794.99	37.240000	16,728,059.04	3,915,264.05	0.76
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK							
		126,332.000	Local 41.985743	5,304,142.91	82.700000	10,447,656.40	5,143,513.49	0.48
			Base 41.985743	5,304,142.91	82.700000	10,447,656.40	5,143,513.49	0.48
718546104	PHILLIPS 66 COMMON STOCK							
		36,068.000	Local 35.756813	1,289,676.74	91.370000	3,295,533.16	2,005,856.42	0.15
			Base 35.756813	1,289,676.74	91.370000	3,295,533.16	2,005,856.42	0.15
723484101	PINNACLE WEST CAPITAL COMMON STOCK							
		9,125.000	Local 44.720396	408,073.61	97.690000	891,421.25	483,347.64	0.04
			Base 44.720396	408,073.61	97.690000	891,421.25	483,347.64	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01							
		13,449.000	Local 93.902597	1,262,896.03	135.000000	1,815,615.00	552,718.97	0.08
			Base 93.902597	1,262,896.03	135.000000	1,815,615.00	552,718.97	0.08
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2							
		18,969.000	Local 43.105177	817,662.10	133.530000	2,532,930.57	1,715,268.47	0.12
			Base 43.105177	817,662.10	133.530000	2,532,930.57	1,715,268.47	0.12
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01							
		20,957.000	Local 33.245067	696,716.86	52.950000	1,109,673.15	412,956.29	0.05
			Base 33.245067	696,716.86	52.950000	1,109,673.15	412,956.29	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK							
		202,403.000	Local 57.869391	11,712,938.32	124.620000	25,223,461.86	13,510,523.54	1.15
			Base 57.869391	11,712,938.32	124.620000	25,223,461.86	13,510,523.54	1.15
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0							
		47,460.000	Local 19.896263	944,276.66	80.690000	3,829,547.40	2,885,270.74	0.17
			Base 19.896263	944,276.66	80.690000	3,829,547.40	2,885,270.74	0.17

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
74340W103	PROLOGIS INC REIT USD.01		51,289.000	Local	47.055300	2,413,419.29	92.880000	4,763,722.32	2,350,303.03	0.22
		Base		47.055300	2,413,419.29	92.880000	4,763,722.32	2,350,303.03	0.22	
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		32,637.000	Local	50.457148	1,646,769.93	91.060000	2,971,925.22	1,325,155.29	0.14
		Base		50.457148	1,646,769.93	91.060000	2,971,925.22	1,325,155.29	0.14	
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK		41,056.000	Local	30.669055	1,259,148.72	59.200000	2,430,515.20	1,171,366.48	0.11
		Base		30.669055	1,259,148.72	59.200000	2,430,515.20	1,171,366.48	0.11	
74460D109	PUBLIC STORAGE REIT USD.1		12,191.000	Local	105.273973	1,283,395.00	223.760000	2,727,858.16	1,444,463.16	0.12
		Base		105.273973	1,283,395.00	223.760000	2,727,858.16	1,444,463.16	0.12	
745867101	PULTEGROUP INC COMMON STOCK USD.01		20,677.000	Local	18.401738	380,492.74	44.650000	923,228.05	542,735.31	0.04
		Base		18.401738	380,492.74	44.650000	923,228.05	542,735.31	0.04	
74736K101	QORVO INC COMMON STOCK USD.0001		9,430.000	Local	80.994134	763,774.68	105.860000	998,259.80	234,485.12	0.05
		Base		80.994134	763,774.68	105.860000	998,259.80	234,485.12	0.05	
747525103	QUALCOMM INC COMMON STOCK USD.0001		92,733.000	Local	44.605765	4,136,426.44	85.310000	7,911,052.23	3,774,625.79	0.36
		Base		44.605765	4,136,426.44	85.310000	7,911,052.23	3,774,625.79	0.36	
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001		11,550.000	Local	24.185635	279,344.09	39.150000	452,182.50	172,838.41	0.02
		Base		24.185635	279,344.09	39.150000	452,182.50	172,838.41	0.02	
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		10,928.000	Local	47.428430	518,297.88	110.670000	1,209,401.76	691,103.88	0.06
		Base		47.428430	518,297.88	110.670000	1,209,401.76	691,103.88	0.06	
751212101	RALPH LAUREN CORP COMMON STOCK USD.01		4,037.000	Local	96.507057	389,598.99	113.500000	458,199.50	68,600.51	0.02
		Base		96.507057	389,598.99	113.500000	458,199.50	68,600.51	0.02	

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
		10,022.000	Local 78.431751	786,043.01	91.430000	916,311.46	130,268.45	0.04
			Base 78.431751	786,043.01	91.430000	916,311.46	130,268.45	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01							
		22,599.000	Local 48.609868	1,098,534.40	220.940000	4,993,023.06	3,894,488.66	0.23
			Base 48.609868	1,098,534.40	220.940000	4,993,023.06	3,894,488.66	0.23
756109104	REALTY INCOME CORP REIT USD1.0							
		26,458.000	Local 54.314590	1,437,055.42	78.410000	2,074,571.78	637,516.36	0.09
			Base 54.314590	1,437,055.42	78.410000	2,074,571.78	637,516.36	0.09
758849103	REGENCY CENTERS CORP REIT USD.01							
		13,602.000	Local 67.981556	924,685.12	62.040000	843,868.08	-80,817.04	0.04
			Base 67.981556	924,685.12	62.040000	843,868.08	-80,817.04	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
		6,485.000	Local 256.621050	1,664,187.51	337.940000	2,191,540.90	527,353.39	0.10
			Base 256.621050	1,664,187.51	337.940000	2,191,540.90	527,353.39	0.10
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
		78,298.000	Local 12.797216	1,001,996.41	15.570000	1,219,099.86	217,103.45	0.06
			Base 12.797216	1,001,996.41	15.570000	1,219,099.86	217,103.45	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
		17,102.000	Local 24.472914	418,535.78	95.050000	1,625,545.10	1,207,009.32	0.07
			Base 24.472914	418,535.78	95.050000	1,625,545.10	1,207,009.32	0.07
761152107	RESMED INC COMMON STOCK USD.004							
		11,673.000	Local 78.962328	921,727.26	158.970000	1,855,656.81	933,929.55	0.08
			Base 78.962328	921,727.26	158.970000	1,855,656.81	933,929.55	0.08
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001							
		9,547.000	Local 30.060414	286,986.77	58.170000	555,348.99	268,362.22	0.03
			Base 30.060414	286,986.77	58.170000	555,348.99	268,362.22	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0							
		9,381.000	Local 47.284705	443,577.82	191.660000	1,797,962.46	1,354,384.64	0.08
			Base 47.284705	443,577.82	191.660000	1,797,962.46	1,354,384.64	0.08

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
775711104	ROLLINS INC COMMON STOCK USD1.0							
		11,432.000	Local 39.842193	455,475.95	37.950000	433,844.40	-21,631.55	0.02
			Base 39.842193	455,475.95	37.950000	433,844.40	-21,631.55	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01							
		8,451.000	Local 85.992104	726,719.27	381.660000	3,225,408.66	2,498,689.39	0.15
			Base 85.992104	726,719.27	381.660000	3,225,408.66	2,498,689.39	0.15
778296103	ROSS STORES INC COMMON STOCK USD.01							
		29,361.000	Local 14.867751	436,532.05	112.190000	3,294,010.59	2,857,478.54	0.15
			Base 14.867751	436,532.05	112.190000	3,294,010.59	2,857,478.54	0.15
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0							
		19,842.000	Local 44.126807	875,564.10	293.730000	5,828,190.66	4,952,626.56	0.27
			Base 44.126807	875,564.10	293.730000	5,828,190.66	4,952,626.56	0.27
78410G104	SBA COMMUNICATIONS CORP REIT USD.01							
		9,140.000	Local 154.449012	1,411,663.97	249.560000	2,280,978.40	869,314.43	0.10
			Base 154.449012	1,411,663.97	249.560000	2,280,978.40	869,314.43	0.10
78440X101	SL GREEN REALTY CORP REIT USD.01							
		6,614.000	Local 131.416938	869,191.63	92.040000	608,752.56	-260,439.07	0.03
			Base 131.416938	869,191.63	92.040000	608,752.56	-260,439.07	0.03
78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1							
		21,600.000	Local 301.577016	6,514,063.55	321.730000	6,949,368.00	435,304.45	0.32
			Base 301.577016	6,514,063.55	321.730000	6,949,368.00	435,304.45	0.32
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001							
		4,185.000	Local 264.867455	1,108,470.30	240.330000	1,005,781.05	-102,689.25	0.05
			Base 264.867455	1,108,470.30	240.330000	1,005,781.05	-102,689.25	0.05
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001							
		72,012.000	Local 63.315194	4,559,453.73	182.310000	13,128,507.72	8,569,053.99	0.60
			Base 63.315194	4,559,453.73	182.310000	13,128,507.72	8,569,053.99	0.60
806407102	HENRY SCHEIN INC COMMON STOCK USD.01							
		11,911.000	Local 54.542221	649,652.39	68.940000	821,144.34	171,491.95	0.04
			Base 54.542221	649,652.39	68.940000	821,144.34	171,491.95	0.04

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01							
		112,400.000	Local 84.287292	9,473,891.59	33.510000	3,766,524.00	-5,707,367.59	0.17
			Base 84.287292	9,473,891.59	33.510000	3,766,524.00	-5,707,367.59	0.17
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01							
		92,817.000	Local 22.170460	2,057,795.56	45.550000	4,227,814.35	2,170,018.79	0.19
			Base 22.170460	2,057,795.56	45.550000	4,227,814.35	2,170,018.79	0.19
81211K100	SEALED AIR CORP COMMON STOCK USD.1							
		12,542.000	Local 24.247388	304,110.74	35.500000	445,241.00	141,130.26	0.02
			Base 24.247388	304,110.74	35.500000	445,241.00	141,130.26	0.02
816851109	SEMPRA ENERGY COMMON STOCK							
		22,884.000	Local 62.544096	1,431,259.10	160.640000	3,676,085.76	2,244,826.66	0.17
			Base 62.544096	1,431,259.10	160.640000	3,676,085.76	2,244,826.66	0.17
81762P102	SERVICENOW INC COMMON STOCK USD.001							
		15,318.000	Local 279.030195	4,274,184.52	338.230000	5,181,007.14	906,822.62	0.24
			Base 279.030195	4,274,184.52	338.230000	5,181,007.14	906,822.62	0.24
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0							
		6,666.000	Local 88.123993	587,434.54	556.990000	3,712,895.34	3,125,460.80	0.17
			Base 88.123993	587,434.54	556.990000	3,712,895.34	3,125,460.80	0.17
828806109	SIMON PROPERTY GROUP INC REIT USD.0001							
		24,909.000	Local 86.275099	2,149,026.45	133.150000	3,316,633.35	1,167,606.90	0.15
			Base 86.275099	2,149,026.45	133.150000	3,316,633.35	1,167,606.90	0.15
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25							
		13,829.000	Local 92.616537	1,280,794.09	113.150000	1,564,751.35	283,957.26	0.07
			Base 92.616537	1,280,794.09	113.150000	1,564,751.35	283,957.26	0.07
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0							
		11,125.000	Local 53.821624	598,765.57	42.690000	474,926.25	-123,839.32	0.02
			Base 53.821624	598,765.57	42.690000	474,926.25	-123,839.32	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK							
		9,258.000	Local 64.515513	597,284.62	103.610000	959,221.38	361,936.76	0.04
			Base 64.515513	597,284.62	103.610000	959,221.38	361,936.76	0.04

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
833034101	SNAP ON INC COMMON STOCK USD1.0							
		4,452.000	Local 50.123810	223,151.20	159.630000	710,672.76	487,521.56	0.03
			Base 50.123810	223,151.20	159.630000	710,672.76	487,521.56	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0							
		85,136.000	Local 35.264691	3,002,294.72	70.400000	5,993,574.40	2,991,279.68	0.27
			Base 35.264691	3,002,294.72	70.400000	5,993,574.40	2,991,279.68	0.27
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0							
		38,445.000	Local 14.208160	546,232.70	54.980000	2,113,706.10	1,567,473.40	0.10
			Base 14.208160	546,232.70	54.980000	2,113,706.10	1,567,473.40	0.10
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01							
		1.000	Local 50.000000	50.00	61.410000	61.41	11.41	0.00
			Base 50.000000	50.00	61.410000	61.41	11.41	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5							
		12,339.000	Local 57.967857	715,265.39	159.330000	1,965,972.87	1,250,707.48	0.09
			Base 57.967857	715,265.39	159.330000	1,965,972.87	1,250,707.48	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001							
		95,870.000	Local 15.103096	1,447,933.86	84.830000	8,132,652.10	6,684,718.24	0.37
			Base 15.103096	1,447,933.86	84.830000	8,132,652.10	6,684,718.24	0.37
857477103	STATE STREET CORP COMMON STOCK USD1.0							
		29,522.000	Local 55.497871	1,638,408.16	75.630000	2,232,748.86	594,340.70	0.10
			Base 55.497871	1,638,408.16	75.630000	2,232,748.86	594,340.70	0.10
863667101	STRYKER CORP COMMON STOCK USD.1							
		26,128.000	Local 64.711295	1,690,776.72	210.700000	5,505,169.60	3,814,392.88	0.25
			Base 64.711295	1,690,776.72	210.700000	5,505,169.60	3,814,392.88	0.25
871607107	SYNOPSIS INC COMMON STOCK USD.01							
		12,201.000	Local 72.023178	878,754.79	147.510000	1,799,769.51	921,014.72	0.08
			Base 72.023178	878,754.79	147.510000	1,799,769.51	921,014.72	0.08
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001							
		48,269.000	Local 31.794227	1,534,675.53	32.410000	1,564,398.29	29,722.76	0.07
			Base 31.794227	1,534,675.53	32.410000	1,564,398.29	29,722.76	0.07

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
871829107	SYSCO CORP COMMON STOCK USD1.0							
		41,414.000	Local 32.951828	1,364,667.00	82.140000	3,401,745.96	2,037,078.96	0.16
			Base 32.951828	1,364,667.00	82.140000	3,401,745.96	2,037,078.96	0.16
872540109	TJX COMPANIES INC COMMON STOCK USD1.0							
		98,446.000	Local 9.577986	942,914.38	59.040000	5,812,251.84	4,869,337.46	0.27
			Base 9.577986	942,914.38	59.040000	5,812,251.84	4,869,337.46	0.27
872590104	T MOBILE US INC COMMON STOCK USD.0001							
		25,695.000	Local 77.844860	2,000,223.69	79.190000	2,034,787.05	34,563.36	0.09
			Base 77.844860	2,000,223.69	79.190000	2,034,787.05	34,563.36	0.09
874054109	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01							
		9,186.000	Local 107.566624	988,107.01	124.640000	1,144,943.04	156,836.03	0.05
			Base 107.566624	988,107.01	124.640000	1,144,943.04	156,836.03	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01							
		22,405.000	Local 32.924141	737,665.39	25.770000	577,376.85	-160,288.54	0.03
			Base 32.924141	737,665.39	25.770000	577,376.85	-160,288.54	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833							
		41,135.000	Local 46.721566	1,921,891.63	110.740000	4,555,289.90	2,633,398.27	0.21
			Base 46.721566	1,921,891.63	110.740000	4,555,289.90	2,633,398.27	0.21
879369106	TELEFLEX INC COMMON STOCK USD1.0							
		3,758.000	Local 260.267233	978,084.26	371.510000	1,396,134.58	418,050.32	0.06
			Base 260.267233	978,084.26	371.510000	1,396,134.58	418,050.32	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
		75,892.000	Local 36.691292	2,784,575.50	120.650000	9,156,369.80	6,371,794.30	0.42
			Base 36.691292	2,784,575.50	120.650000	9,156,369.80	6,371,794.30	0.42
883203101	TEXTRON INC COMMON STOCK USD.125							
		18,528.000	Local 32.205622	596,705.77	45.930000	850,991.04	254,285.27	0.04
			Base 32.205622	596,705.77	45.930000	850,991.04	254,285.27	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
		32,548.000	Local 66.179759	2,154,018.79	313.190000	10,193,708.12	8,039,689.33	0.47
			Base 66.179759	2,154,018.79	313.190000	10,193,708.12	8,039,689.33	0.47

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88579Y101	3M CO COMMON STOCK USD.01							
		46,676.000	Local 76.089206	3,551,539.80	158.660000	7,405,614.16	3,854,074.36	0.34
			Base 76.089206	3,551,539.80	158.660000	7,405,614.16	3,854,074.36	0.34
886547108	TIFFANY + CO COMMON STOCK USD.01							
		8,767.000	Local 52.234058	457,935.99	134.020000	1,174,953.34	717,017.35	0.05
			Base 52.234058	457,935.99	134.020000	1,174,953.34	717,017.35	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		9,609.000	Local 72.267027	694,413.86	92.950000	893,156.55	198,742.69	0.04
			Base 72.267027	694,413.86	92.950000	893,156.55	198,742.69	0.04
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		4,043.000	Local 276.957094	1,119,737.53	643.280000	2,600,781.04	1,481,043.51	0.12
			Base 276.957094	1,119,737.53	643.280000	2,600,781.04	1,481,043.51	0.12
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV							
		20,957.000	Local 45.244788	948,195.03	131.620000	2,758,360.34	1,810,165.31	0.13
			Base 45.244788	948,195.03	131.620000	2,758,360.34	1,810,165.31	0.13
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0							
		108,813.000	Local 33.212544	3,613,956.51	51.570000	5,611,486.41	1,997,529.90	0.26
			Base 33.212544	3,613,956.51	51.570000	5,611,486.41	1,997,529.90	0.26
90184L102	TWITTER INC COMMON STOCK USD.000005							
		63,035.000	Local 38.199097	2,407,880.10	32.480000	2,047,376.80	-360,503.30	0.09
			Base 38.199097	2,407,880.10	32.480000	2,047,376.80	-360,503.30	0.09
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1							
		23,960.000	Local 24.065650	576,612.97	82.630000	1,979,814.80	1,403,201.83	0.09
			Base 24.065650	576,612.97	82.630000	1,979,814.80	1,403,201.83	0.09
902653104	UDR INC REIT USD.01							
		23,792.000	Local 36.928023	878,591.53	47.910000	1,139,874.72	261,283.19	0.05
			Base 36.928023	878,591.53	47.910000	1,139,874.72	261,283.19	0.05
902973304	US BANCORP COMMON STOCK USD.01							
		115,385.000	Local 26.711916	3,082,154.43	53.220000	6,140,789.70	3,058,635.27	0.28
			Base 26.711916	3,082,154.43	53.220000	6,140,789.70	3,058,635.27	0.28

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01							
		4,641.000	Local 210.668862	977,714.19	267.910000	1,243,370.31	265,656.12	0.06
			Base 210.668862	977,714.19	267.910000	1,243,370.31	265,656.12	0.06
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		15,283.000	Local 28.029830	428,379.89	20.180000	308,410.94	-119,968.95	0.01
			Base 28.029830	428,379.89	20.180000	308,410.94	-119,968.95	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333							
		15,793.000	Local 25.417202	401,413.87	17.960000	283,642.28	-117,771.59	0.01
			Base 25.417202	401,413.87	17.960000	283,642.28	-117,771.59	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5							
		56,365.000	Local 28.007855	1,578,662.75	179.420000	10,113,008.30	8,534,345.55	0.46
			Base 28.007855	1,578,662.75	179.420000	10,113,008.30	8,534,345.55	0.46
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01							
		17,666.000	Local 57.128495	1,009,232.00	74.800000	1,321,416.80	312,184.80	0.06
			Base 57.128495	1,009,232.00	74.800000	1,321,416.80	312,184.80	0.06
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01							
		56,889.000	Local 72.034418	4,097,965.99	103.520000	5,889,149.28	1,791,183.29	0.27
			Base 72.034418	4,097,965.99	103.520000	5,889,149.28	1,791,183.29	0.27
911363109	UNITED RENTALS INC COMMON STOCK USD.01							
		6,100.000	Local 114.747307	699,958.57	135.690000	827,709.00	127,750.43	0.04
			Base 114.747307	699,958.57	135.690000	827,709.00	127,750.43	0.04
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0							
		65,853.000	Local 65.644398	4,322,880.56	150.200000	9,891,120.60	5,568,240.04	0.45
			Base 65.644398	4,322,880.56	150.200000	9,891,120.60	5,568,240.04	0.45
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		76,905.000	Local 46.545611	3,579,590.24	272.450000	20,952,767.25	17,373,177.01	0.96
			Base 46.545611	3,579,590.24	272.450000	20,952,767.25	17,373,177.01	0.96
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
		6,520.000	Local 114.366459	745,669.31	137.110000	893,957.20	148,287.89	0.04
			Base 114.366459	745,669.31	137.110000	893,957.20	148,287.89	0.04

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91529Y106	UNUM GROUP COMMON STOCK USD.1							
		16,748.000	Local 24.050143	402,791.80	26.690000	447,004.12	44,212.32	0.02
			Base 24.050143	402,791.80	26.690000	447,004.12	44,212.32	0.02
918204108	VF CORP COMMON STOCK							
		26,585.000	Local 25.975787	690,566.31	82.970000	2,205,757.45	1,515,191.14	0.10
			Base 25.975787	690,566.31	82.970000	2,205,757.45	1,515,191.14	0.10
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
		33,336.000	Local 31.217629	1,040,670.87	84.310000	2,810,558.16	1,769,887.29	0.13
			Base 31.217629	1,040,670.87	84.310000	2,810,558.16	1,769,887.29	0.13
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0							
		7,378.000	Local 47.348594	349,337.93	140.570000	1,037,125.46	687,787.53	0.05
			Base 47.348594	349,337.93	140.570000	1,037,125.46	687,787.53	0.05
92276F100	VENTAS INC REIT USD.25							
		30,265.000	Local 45.016353	1,362,419.91	57.860000	1,751,132.90	388,712.99	0.08
			Base 45.016353	1,362,419.91	57.860000	1,751,132.90	388,712.99	0.08
92343E102	VERISIGN INC COMMON STOCK USD.001							
		8,386.000	Local 54.494386	456,989.92	208.140000	1,745,462.04	1,288,472.12	0.08
			Base 54.494386	456,989.92	208.140000	1,745,462.04	1,288,472.12	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
		335,695.000	Local 43.045239	14,450,071.61	59.440000	19,953,710.80	5,503,639.19	0.91
			Base 43.045239	14,450,071.61	59.440000	19,953,710.80	5,503,639.19	0.91
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
		13,306.000	Local 85.077316	1,132,038.77	162.470000	2,161,825.82	1,029,787.05	0.10
			Base 85.077316	1,132,038.77	162.470000	2,161,825.82	1,029,787.05	0.10
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
		20,873.000	Local 86.047676	1,796,073.14	227.050000	4,739,214.65	2,943,141.51	0.22
			Base 86.047676	1,796,073.14	227.050000	4,739,214.65	2,943,141.51	0.22
92556H206	VIACOMCBS INC CLASS B COMMON STOCK USD.001							
		43,863.000	Local 51.862361	2,274,838.73	34.130000	1,497,044.19	-777,794.54	0.07
			Base 51.862361	2,274,838.73	34.130000	1,497,044.19	-777,794.54	0.07

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
		138,995.000	Local 27.660697	3,844,698.61	198.970000	27,655,835.15	23,811,136.54	1.26
			Base 27.660697	3,844,698.61	198.970000	27,655,835.15	23,811,136.54	1.26
929042109	VORNADO REALTY TRUST REIT USD.04							
		12,859.000	Local 59.779821	768,708.72	65.770000	845,736.43	77,027.71	0.04
			Base 59.779821	768,708.72	65.770000	845,736.43	77,027.71	0.04
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
		10,743.000	Local 60.398645	648,862.64	141.630000	1,521,531.09	872,668.45	0.07
			Base 60.398645	648,862.64	141.630000	1,521,531.09	872,668.45	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
		25,606.000	Local 37.299753	955,097.48	99.890000	2,557,783.34	1,602,685.86	0.12
			Base 37.299753	955,097.48	99.890000	2,557,783.34	1,602,685.86	0.12
929740108	WABTEC CORP COMMON STOCK USD.01							
		14,786.000	Local 72.907276	1,078,006.99	73.860000	1,092,093.96	14,086.97	0.05
			Base 72.907276	1,078,006.99	73.860000	1,092,093.96	14,086.97	0.05
931142103	WALMART INC COMMON STOCK USD.1							
		115,165.000	Local 56.495079	6,506,255.75	114.490000	13,185,240.85	6,678,985.10	0.60
			Base 56.495079	6,506,255.75	114.490000	13,185,240.85	6,678,985.10	0.60
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01							
		60,866.000	Local 41.299687	2,513,746.73	50.850000	3,095,036.10	581,289.37	0.14
			Base 41.299687	2,513,746.73	50.850000	3,095,036.10	581,289.37	0.14
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
		31,688.000	Local 32.177959	1,019,655.16	121.700000	3,856,429.60	2,836,774.44	0.18
			Base 32.177959	1,019,655.16	121.700000	3,856,429.60	2,836,774.44	0.18
941848103	WATERS CORP COMMON STOCK USD.01							
		5,231.000	Local 53.756024	281,197.76	223.790000	1,170,645.49	889,447.73	0.05
			Base 53.756024	281,197.76	223.790000	1,170,645.49	889,447.73	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		312,394.000	Local 38.581161	12,052,523.27	46.940000	14,663,774.36	2,611,251.09	0.67
			Base 38.581161	12,052,523.27	46.940000	14,663,774.36	2,611,251.09	0.67

Holdings

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
95040Q104	WELLTOWER INC REIT USD1.0		32,942.000	Local 58.046824	1,912,178.47	84.910000	2,797,105.22	884,926.75	0.13
				Base 58.046824	1,912,178.47	84.910000	2,797,105.22	884,926.75	0.13
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01		24,150.000	Local 40.993802	990,000.31	65.500000	1,581,825.00	591,824.69	0.07
				Base 40.993802	990,000.31	65.500000	1,581,825.00	591,824.69	0.07
959802109	WESTERN UNION CO COMMON STOCK USD.01		34,030.000	Local 17.374432	591,251.91	26.900000	915,407.00	324,155.09	0.04
				Base 17.374432	591,251.91	26.900000	915,407.00	324,155.09	0.04
96145D105	WESTROCK CO COMMON STOCK		20,932.000	Local 44.223479	925,685.87	39.000000	816,348.00	-109,337.87	0.04
				Base 44.223479	925,685.87	39.000000	816,348.00	-109,337.87	0.04
962166104	WEYERHAEUSER CO REIT USD1.25		60,502.000	Local 27.940438	1,690,452.41	28.950000	1,751,532.90	61,080.49	0.08
				Base 27.940438	1,690,452.41	28.950000	1,751,532.90	61,080.49	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0		5,129.000	Local 93.281306	478,439.82	146.170000	749,705.93	271,266.11	0.03
				Base 93.281306	478,439.82	146.170000	749,705.93	271,266.11	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0		98,380.000	Local 28.612306	2,814,878.65	20.690000	2,035,482.20	-779,396.45	0.09
				Base 28.612306	2,814,878.65	20.690000	2,035,482.20	-779,396.45	0.09
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01		8,929.000	Local 19.035750	169,970.21	57.170000	510,470.93	340,500.72	0.02
				Base 19.035750	169,970.21	57.170000	510,470.93	340,500.72	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01		7,843.000	Local 88.217428	691,889.29	126.160000	989,472.88	297,583.59	0.05
				Base 88.217428	691,889.29	126.160000	989,472.88	297,583.59	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5		42,570.000	Local 25.610121	1,090,222.85	69.190000	2,945,418.30	1,855,195.45	0.13
				Base 25.610121	1,090,222.85	69.190000	2,945,418.30	1,855,195.45	0.13

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
983919101	XILINX INC COMMON STOCK USD.01							
		20,415.000	Local 39.586291	808,154.13	84.480000	1,724,659.20	916,505.07	0.08
			Base 39.586291	808,154.13	84.480000	1,724,659.20	916,505.07	0.08
98419M100	XYLEM INC COMMON STOCK							
		14,622.000	Local 29.476628	431,007.26	81.660000	1,194,032.52	763,025.26	0.05
			Base 29.476628	431,007.26	81.660000	1,194,032.52	763,025.26	0.05
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0							
		15,095.000	Local 36.222185	546,773.88	35.570000	536,929.15	-9,844.73	0.02
			Base 36.222185	546,773.88	35.570000	536,929.15	-9,844.73	0.02
988498101	YUM BRANDS INC COMMON STOCK							
		24,555.000	Local 22.973323	564,109.94	105.770000	2,597,182.35	2,033,072.41	0.12
			Base 22.973323	564,109.94	105.770000	2,597,182.35	2,033,072.41	0.12
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
		4,377.000	Local 252.490000	1,105,148.73	239.020000	1,046,190.54	-58,958.19	0.05
			Base 252.490000	1,105,148.73	239.020000	1,046,190.54	-58,958.19	0.05
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
		16,702.000	Local 72.141362	1,204,905.03	147.900000	2,470,225.80	1,265,320.77	0.11
			Base 72.141362	1,204,905.03	147.900000	2,470,225.80	1,265,320.77	0.11
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
		13,836.000	Local 37.224810	515,042.47	45.490000	629,399.64	114,357.17	0.03
			Base 37.224810	515,042.47	45.490000	629,399.64	114,357.17	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01							
		38,660.000	Local 34.301596	1,326,099.71	134.210000	5,188,558.60	3,862,458.89	0.24
			Base 34.301596	1,326,099.71	134.210000	5,188,558.60	3,862,458.89	0.24
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
		7,543.000	Local 30.845591	232,668.29	129.320000	975,460.76	742,792.47	0.04
			Base 30.845591	232,668.29	129.320000	975,460.76	742,792.47	0.04
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033							
		26,644.000	Local 170.249347	4,536,123.60	186.640000	4,972,836.16	436,712.56	0.23
			Base 170.249347	4,536,123.60	186.640000	4,972,836.16	436,712.56	0.23

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G0250X107	AMCOR PLC COMMON STOCK USD.01							
		131,630.000	Local 11.181780	1,471,857.76	10.590000	1,393,961.70	-77,896.06	0.06
			Base 11.181780	1,471,857.76	10.590000	1,393,961.70	-77,896.06	0.06
G0408V102	AON PLC COMMON STOCK USD.01							
		19,009.000	Local 43.102277	819,331.19	220.250000	4,186,732.25	3,367,401.06	0.19
			Base 43.102277	819,331.19	220.250000	4,186,732.25	3,367,401.06	0.19
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
		51,542.000	Local 71.189849	3,669,267.20	205.210000	10,576,933.82	6,907,666.62	0.48
			Base 71.189849	3,669,267.20	205.210000	10,576,933.82	6,907,666.62	0.48
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
		12,315.000	Local 79.058177	973,601.45	29.960000	368,957.40	-604,644.05	0.02
			Base 79.058177	973,601.45	29.960000	368,957.40	-604,644.05	0.02
G29183103	EATON CORP PLC COMMON STOCK USD.01							
		33,558.000	Local 37.114239	1,245,479.62	94.470000	3,170,224.26	1,924,744.64	0.14
			Base 37.114239	1,245,479.62	94.470000	3,170,224.26	1,924,744.64	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01							
		3,310.000	Local 254.152940	841,246.23	276.570000	915,446.70	74,200.47	0.04
			Base 254.152940	841,246.23	276.570000	915,446.70	74,200.47	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01							
		32,552.000	Local 48.409674	1,575,831.72	78.860000	2,567,050.72	991,219.00	0.12
			Base 48.409674	1,575,831.72	78.860000	2,567,050.72	991,219.00	0.12
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0							
		19,452.000	Local 37.414499	727,786.83	133.230000	2,591,589.96	1,863,803.13	0.12
			Base 37.414499	727,786.83	133.230000	2,591,589.96	1,863,803.13	0.12
G491BT108	INVESCO LTD COMMON STOCK USD.2							
		30,227.000	Local 23.736247	717,475.54	17.300000	522,927.10	-194,548.44	0.02
			Base 23.736247	717,475.54	17.300000	522,927.10	-194,548.44	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01							
		49,219.000	Local 37.102295	1,826,137.86	39.450000	1,941,689.55	115,551.69	0.09
			Base 37.102295	1,826,137.86	39.450000	1,941,689.55	115,551.69	0.09

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G5494J103	LINDE PLC COMMON STOCK EUR.001								
	43,602.000	Local	160.533446	6,999,579.31	203.130000	8,856,874.26	1,857,294.95	0.40	
		Base	160.533446	6,999,579.31	203.130000	8,856,874.26	1,857,294.95	0.40	
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
	108,796.000	Local	75.439388	8,207,503.68	115.440000	12,559,410.24	4,351,906.56	0.57	
		Base	75.439388	8,207,503.68	115.440000	12,559,410.24	4,351,906.56	0.57	
G6095L109	APTIV PLC COMMON STOCK USD.01								
	20,719.000	Local	33.899167	702,356.84	84.790000	1,756,764.01	1,054,407.17	0.08	
		Base	33.899167	702,356.84	84.790000	1,756,764.01	1,054,407.17	0.08	
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
	28,881.000	Local	38.062424	1,099,280.86	20.400000	589,172.40	-510,108.46	0.03	
		Base	38.062424	1,099,280.86	20.400000	589,172.40	-510,108.46	0.03	
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
	17,279.000	Local	55.215559	954,069.65	53.850000	930,474.15	-23,595.50	0.04	
		Base	55.215559	954,069.65	53.850000	930,474.15	-23,595.50	0.04	
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
	18,765.000	Local	28.832499	541,041.85	56.990000	1,069,417.35	528,375.50	0.05	
		Base	28.832499	541,041.85	56.990000	1,069,417.35	528,375.50	0.05	
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
	13,644.000	Local	27.253412	371,845.56	42.930000	585,736.92	213,891.36	0.03	
		Base	27.253412	371,845.56	42.930000	585,736.92	213,891.36	0.03	
G8473T100	STERIS PLC COMMON STOCK USD75.0								
	6,884.000	Local	149.840000	1,031,498.56	150.690000	1,037,349.96	5,851.40	0.05	
		Base	149.840000	1,031,498.56	150.690000	1,037,349.96	5,851.40	0.05	
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
	34,110.000	Local	34.831529	1,188,103.47	16.510000	563,156.10	-624,947.37	0.03	
		Base	34.831529	1,188,103.47	16.510000	563,156.10	-624,947.37	0.03	
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
	10,437.000	Local	127.714943	1,332,960.86	211.290000	2,205,233.73	872,272.87	0.10	
		Base	127.714943	1,332,960.86	211.290000	2,205,233.73	872,272.87	0.10	

& 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 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
		11,048.000	Local 116.339679	1,285,320.77	57.040000	630,177.92	-655,142.85	0.03
			Base 116.339679	1,285,320.77	57.040000	630,177.92	-655,142.85	0.03
H1467J104	CHUBB LTD COMMON STOCK							
		36,788.000	Local 77.710038	2,858,796.88	151.990000	5,591,408.12	2,732,611.24	0.26
			Base 77.710038	2,858,796.88	151.990000	5,591,408.12	2,732,611.24	0.26
H2906T109	GARMIN LTD COMMON STOCK CHF.1							
		11,734.000	Local 52.480083	615,801.29	96.950000	1,137,611.30	521,810.01	0.05
			Base 52.480083	615,801.29	96.950000	1,137,611.30	521,810.01	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57							
		27,149.000	Local 37.100303	1,007,236.13	92.180000	2,502,594.82	1,495,358.69	0.11
			Base 37.100303	1,007,236.13	92.180000	2,502,594.82	1,495,358.69	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
		20,838.000	Local 55.863284	1,164,079.11	77.860000	1,622,446.68	458,367.57	0.07
			Base 55.863284	1,164,079.11	77.860000	1,622,446.68	458,367.57	0.07
N59465109	MYLAN NV COMMON STOCK EUR.01							
		41,894.000	Local 52.403300	2,195,383.84	21.420000	897,369.48	-1,298,014.36	0.04
			Base 52.403300	2,195,383.84	21.420000	897,369.48	-1,298,014.36	0.04
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
		13,954.000	Local 81.360613	1,135,306.00	117.080000	1,633,734.32	498,428.32	0.07
			Base 81.360613	1,135,306.00	117.080000	1,633,734.32	498,428.32	0.07
US DOLLAR Total								
		23,043,561.000	Local	1,003,382,998.42		2,184,086,103.47	1,180,703,105.05	99.66
			Base	1,003,382,998.42		2,184,086,103.47	1,180,703,105.05	99.66
EQUITY Total								
		23,043,561.000	Base	1,003,382,998.42		2,184,086,103.47	1,180,703,105.05	99.66

& 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 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		27,427,038.450	Base	1,007,770,006.64		2,188,473,127.30	1,180,703,120.66	100.00

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		878,124.970	Local	1.000000	878,124.97	1.000000	878,124.97	0.00	0.07
			Base	1.000000	878,124.97	1.000000	878,124.97	0.00	0.07

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	878,124.970	Local	878,124.97		878,124.97	0.00	0.07
		Base	878,124.97		878,124.97	0.00	0.07

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	878,124.970	Base	878,124.97		878,124.97	0.00	0.07

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

22599G006	CREDIT AGRICOLE REPO REPO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		46,554,268.830	Local	100.000000	46,554,268.83	100.000000	46,554,268.83	0.00	3.92
			Base	100.000000	46,554,268.83	100.000000	46,554,268.83	0.00	3.92

7426M4B30	PRIVATE EXP. FUNDING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.989389	9,998,938.89	100.000000	10,000,000.00	1,061.11	0.84
			Base	99.989389	9,998,938.89	100.000000	10,000,000.00	1,061.11	0.84

7426M4B30	PRIVATE EXP. FUNDING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.988333	4,999,416.67	100.000000	5,000,000.00	583.33	0.42
			Base	99.988333	4,999,416.67	100.000000	5,000,000.00	583.33	0.42

912796SV2	TREASURY BILL 06/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.344500	19,868,900.00	99.437500	19,887,500.00	18,600.00	1.68
			Base	99.344500	19,868,900.00	99.437500	19,887,500.00	18,600.00	1.68

912796TE9	TREASURY BILL 02/20 0.00000	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		40,000,000.000	Local	99.975777	39,990,310.63	99.991847	39,996,738.80	6,428.17	3.37
			Base	99.975777	39,990,310.63	99.991847	39,996,738.80	6,428.17	3.37

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796TK5	TREASURY BILL 03/20 0.00000				1.493000	12 Mar 2020		
	20,000,000.000	Local	99.834111	19,966,822.22	99.843007	19,968,601.40	1,779.18	1.68
		Base	99.834111	19,966,822.22	99.843007	19,968,601.40	1,779.18	1.68
912796TL3	TREASURY BILL 03/20 0.00000				1.518000	19 Mar 2020		
	20,000,000.000	Local	99.801817	19,960,363.33	99.813611	19,962,722.20	2,358.87	1.68
		Base	99.801817	19,960,363.33	99.813611	19,962,722.20	2,358.87	1.68
912796UA5	TREASURY BILL 06/20 0.00000				1.505000	25 Jun 2020		
	25,000,000.000	Local	99.393819	24,848,454.86	99.393819	24,848,454.86	0.00	2.09
		Base	99.393819	24,848,454.86	99.393819	24,848,454.86	0.00	2.09
912796UB3	TREASURY BILL 07/20 0.00000				1.503000	02 Jul 2020		
	40,000,000.000	Local	99.365400	39,746,160.00	99.365400	39,746,160.00	0.00	3.35
		Base	99.365400	39,746,160.00	99.365400	39,746,160.00	0.00	3.35
912796WV7	TREASURY BILL 03/20 0.00000				1.507000	03 Mar 2020		
	25,000,000.000	Local	99.870231	24,967,557.64	99.870231	24,967,557.64	0.00	2.10
		Base	99.870231	24,967,557.64	99.870231	24,967,557.64	0.00	2.10
978UHK000	DAIWA CAPITAL MARKETS REPO				1.550000	03 Feb 2020		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.86
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.86
979QHT009	WELLS FARGO REPO				1.510000	04 Feb 2020		
	80,000,000.000	Local	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	6.74
		Base	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	6.74
US DOLLAR Total								
	531,554,268.830	Local		530,901,193.07		530,932,003.73	30,810.66	44.75
		Base		530,901,193.07		530,932,003.73	30,810.66	44.75
CASH EQUIVALENT Total								
	531,554,268.830	Base		530,901,193.07		530,932,003.73	30,810.66	44.75

FIXED INCOME

US DOLLAR

Exchange Rate: 1.000000

Holdings

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859				1.859000	28 Aug 2021		
		2,485,252.240	Local 100.275565	2,492,100.73	100.202880	2,490,294.32	-1,806.41	0.21
			Base 100.275565	2,492,100.73	100.202880	2,490,294.32	-1,806.41	0.21
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				3.875000	20 Apr 2042		
		1,626,406.950	Local 102.748725	1,671,112.40	103.142701	1,677,520.06	6,407.66	0.14
Original Face:		15,000,000.000	Base 102.748725	1,671,112.40	103.142701	1,677,520.06	6,407.66	0.14
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				2.000000	20 Jul 2047		
		2,330,256.900	Local 100.374000	2,338,972.05	101.482767	2,364,809.18	25,837.13	0.20
Original Face:		5,000,000.000	Base 100.374000	2,338,972.05	101.482767	2,364,809.18	25,837.13	0.20
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5				5.000000	20 May 2020		
		2,314.060	Local 100.248913	2,319.82	99.928623	2,312.41	-7.41	0.00
Original Face:		2,793,101.000	Base 100.248913	2,319.82	99.928623	2,312.41	-7.41	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5				5.000000	20 Jul 2020		
		6,860.480	Local 100.385250	6,886.91	99.930010	6,855.68	-31.23	0.00
Original Face:		1,680,083.000	Base 100.385250	6,886.91	99.930010	6,855.68	-31.23	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.000000	20 Jul 2021		
		7,665.930	Local 101.078408	7,748.60	106.174039	8,139.23	390.63	0.00
Original Face:		754,224.000	Base 101.078408	7,748.60	106.174039	8,139.23	390.63	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.000000	20 Feb 2022		
		14,263.560	Local 101.426923	14,467.09	106.810990	15,235.05	767.96	0.00
Original Face:		300,000.000	Base 101.426923	14,467.09	106.810990	15,235.05	767.96	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5				5.000000	20 May 2022		
		4,458.720	Local 101.564126	4,528.46	104.272323	4,649.21	120.75	0.00
Original Face:		1,048,917.000	Base 101.564126	4,528.46	104.272323	4,649.21	120.75	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.000000	20 Apr 2022		
		7,906.420	Local 101.516742	8,026.34	106.504194	8,420.67	394.33	0.00
Original Face:		438,038.000	Base 101.516742	8,026.34	106.504194	8,420.67	394.33	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
		7,519,608.900	Local 99.813380	7,505,575.77	103.294500	7,767,342.42	261,766.65	0.65
Original Face:		10,000,000.000	Base 99.813380	7,505,575.77	103.294500	7,767,342.42	261,766.65	0.65

& 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 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
		686,140.750	Local 105.345692	722,819.72	105.238380	722,083.41	-736.31	0.06
Original Face:		17,600,000.000	Base 105.345692	722,819.72	105.238380	722,083.41	-736.31	0.06
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
		2,119,660.500	Local 105.300150	2,232,005.69	106.234480	2,251,810.31	19,804.62	0.19
Original Face:		50,000,000.000	Base 105.300150	2,232,005.69	106.234480	2,251,810.31	19,804.62	0.19
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				2.057750	20 Jun 2042		
		1,040,229.800	Local 100.099277	1,041,262.51	100.029800	1,040,539.79	-722.72	0.09
Original Face:		10,000,000.000	Base 100.099277	1,041,262.51	100.029800	1,040,539.79	-722.72	0.09
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
		14,567,780.820	Local 102.316134	14,905,190.18	99.842870	14,544,890.47	-360,299.71	1.23
Original Face:		41,570,000.000	Base 102.316134	14,905,190.18	99.842870	14,544,890.47	-360,299.71	1.23
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				1.969630	16 Jun 2037		
		1,556,037.640	Local 100.178271	1,558,811.60	99.714680	1,551,597.95	-7,213.65	0.13
Original Face:		32,313,742.000	Base 100.178271	1,558,811.60	99.714680	1,551,597.95	-7,213.65	0.13
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
		1,430,152.190	Local 99.801801	1,427,317.64	99.861420	1,428,170.29	852.65	0.12
Original Face:		8,021,011.000	Base 99.801801	1,427,317.64	99.861420	1,428,170.29	852.65	0.12
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
		820,828.610	Local 99.686206	818,252.90	99.871810	819,776.39	1,523.49	0.07
Original Face:		2,750,000.000	Base 99.686206	818,252.90	99.871810	819,776.39	1,523.49	0.07
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
		885,942.140	Local 106.229292	941,130.06	108.333680	959,773.72	18,643.66	0.08
Original Face:		10,300,000.000	Base 106.229292	941,130.06	108.333680	959,773.72	18,643.66	0.08
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B				3.328000	16 Jun 2043		
		9,773,392.100	Local 102.661585	10,033,519.28	101.884840	9,957,604.90	-75,914.38	0.84
Original Face:		10,000,000.000	Base 102.661585	10,033,519.28	101.884840	9,957,604.90	-75,914.38	0.84
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG				4.000000	20 Dec 2038		
		191,858.800	Local 103.282633	198,156.82	100.854310	193,497.87	-4,658.95	0.02
Original Face:		5,000,000.000	Base 103.282633	198,156.82	100.854310	193,497.87	-4,658.95	0.02

& 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 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					1.913750	20 Apr 2067		
	681,956.090	Local	100.000000	681,956.09	99.850090	680,933.77	-1,022.32	0.06	
Original Face:	2,754,386.000	Base	100.000000	681,956.09	99.850090	680,933.77	-1,022.32	0.06	
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					1.893750	20 Jun 2063		
	688,347.890	Local	100.000000	688,347.89	99.838390	687,235.45	-1,112.44	0.06	
Original Face:	9,934,606.000	Base	100.000000	688,347.89	99.838390	687,235.45	-1,112.44	0.06	
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.000000	16 Sep 2024		
	246,629.280	Local	100.938380	248,943.60	100.739720	248,453.65	-489.95	0.02	
Original Face:	8,000,000.000	Base	100.938380	248,943.60	100.739720	248,453.65	-489.95	0.02	
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
	3,048,441.250	Local	100.128241	3,052,350.59	101.174110	3,084,233.30	31,882.71	0.26	
Original Face:	5,000,000.000	Base	100.128241	3,052,350.59	101.174110	3,084,233.30	31,882.71	0.26	
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
	496,735.780	Local	105.375558	523,438.10	106.057810	526,827.09	3,388.99	0.04	
Original Face:	7,350,000.000	Base	105.375558	523,438.10	106.057810	526,827.09	3,388.99	0.04	
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
	579,586.700	Local	99.967651	579,399.21	101.956210	590,924.63	11,525.42	0.05	
Original Face:	5,000,000.000	Base	99.967651	579,399.21	101.956210	590,924.63	11,525.42	0.05	
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.000000	20 Oct 2039		
	1,007,055.100	Local	99.805609	1,005,097.48	101.447750	1,021,634.74	16,537.26	0.09	
Original Face:	10,000,000.000	Base	99.805609	1,005,097.48	101.447750	1,021,634.74	16,537.26	0.09	
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.500000	20 Oct 2039		
	1,007,055.100	Local	101.008272	1,017,208.95	102.134690	1,028,552.60	11,343.65	0.09	
Original Face:	10,000,000.000	Base	101.008272	1,017,208.95	102.134690	1,028,552.60	11,343.65	0.09	
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.750000	20 Mar 2038		
	39,180.600	Local	99.957607	39,163.99	99.911040	39,145.74	-18.25	0.00	
Original Face:	10,000,000.000	Base	99.957607	39,163.99	99.911040	39,145.74	-18.25	0.00	
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
	218,706.050	Local	101.938232	222,945.08	105.790880	231,371.05	8,425.97	0.02	
Original Face:	5,000,000.000	Base	101.938232	222,945.08	105.790880	231,371.05	8,425.97	0.02	

& 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 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA				3.000000	20 Apr 2040		
		339,231.700	Local 99.912818	338,935.95	101.023490	342,703.70	3,767.75	0.03
Original Face:		5,000,000.000	Base 99.912818	338,935.95	101.023490	342,703.70	3,767.75	0.03
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
		1,330,310.160	Local 99.824678	1,327,977.83	101.648490	1,352,240.19	24,262.36	0.11
Original Face:		10,815,142.000	Base 99.824678	1,327,977.83	101.648490	1,352,240.19	24,262.36	0.11
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
		503,402.140	Local 102.307122	515,016.24	104.869190	527,913.75	12,897.51	0.04
Original Face:		5,648,629.000	Base 102.307122	515,016.24	104.869190	527,913.75	12,897.51	0.04
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				1.957750	20 Nov 2042		
		10,376,065.290	Local 100.000000	10,376,065.29	99.354240	10,309,060.81	-67,004.48	0.87
Original Face:		25,333,333.000	Base 100.000000	10,376,065.29	99.354240	10,309,060.81	-67,004.48	0.87
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				2.019630	16 Nov 2041		
		2,716,499.230	Local 100.139573	2,720,290.74	99.898370	2,713,738.45	-6,552.29	0.23
Original Face:		10,000,000.000	Base 100.139573	2,720,290.74	99.898370	2,713,738.45	-6,552.29	0.23
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
		1,215,279.750	Local 104.378645	1,268,492.54	102.970310	1,251,377.33	-17,115.21	0.11
Original Face:		10,359,452.000	Base 104.378645	1,268,492.54	102.970310	1,251,377.33	-17,115.21	0.11
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				2.019630	16 Dec 2041		
		4,802,367.460	Local 100.139708	4,809,076.74	99.642050	4,785,177.39	-23,899.35	0.40
Original Face:		12,911,372.000	Base 100.139708	4,809,076.74	99.642050	4,785,177.39	-23,899.35	0.40
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B				2.459000	16 Jan 2040		
		44,776.350	Local 101.464992	45,432.32	99.888520	44,726.43	-705.89	0.00
Original Face:		15,000,000.000	Base 101.464992	45,432.32	99.888520	44,726.43	-705.89	0.00
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A				1.800000	16 Apr 2039		
		8,174,697.000	Local 101.223370	8,274,703.75	98.814430	8,077,780.24	-196,923.51	0.68
Original Face:		20,000,000.000	Base 101.223370	8,274,703.75	98.814430	8,077,780.24	-196,923.51	0.68
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		3,635,344.800	Local 95.430304	3,469,220.60	98.143750	3,567,863.71	98,643.11	0.30
Original Face:		10,000,000.000	Base 95.430304	3,469,220.60	98.143750	3,567,863.71	98,643.11	0.30

& 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 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML						3.000000	20 Feb 2038		
	121,103.800	Local		103.726341	125,616.54	99.908150		120,992.57	-4,623.97	0.01
Original Face:	10,000,000.000	Base		103.726341	125,616.54	99.908150		120,992.57	-4,623.97	0.01
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA						1.500000	20 Sep 2040		
	5,646,987.830	Local		100.956882	5,701,022.86	99.597960		5,624,284.68	-76,738.18	0.47
Original Face:	25,000,000.000	Base		100.956882	5,701,022.86	99.597960		5,624,284.68	-76,738.18	0.47
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB						1.750000	16 Mar 2041		
	3,049,280.400	Local		100.172598	3,054,543.41	99.952180		3,047,822.23	-6,721.18	0.26
Original Face:	10,000,000.000	Base		100.172598	3,054,543.41	99.952180		3,047,822.23	-6,721.18	0.26
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC						2.000000	16 Mar 2041		
	3,049,280.400	Local		100.826658	3,074,487.53	100.011410		3,049,628.32	-24,859.21	0.26
Original Face:	10,000,000.000	Base		100.826658	3,074,487.53	100.011410		3,049,628.32	-24,859.21	0.26
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA						2.000000	20 Jan 2042		
	3,884,161.850	Local		101.767360	3,952,808.97	100.629810		3,908,624.69	-44,184.28	0.33
Original Face:	18,249,312.000	Base		101.767360	3,952,808.97	100.629810		3,908,624.69	-44,184.28	0.33
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD						1.500000	20 Oct 2042		
	3,743,801.400	Local		99.999999	3,743,801.38	97.757110		3,659,832.05	-83,969.33	0.31
Original Face:	10,000,000.000	Base		99.999999	3,743,801.38	97.757110		3,659,832.05	-83,969.33	0.31
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA						2.000000	20 Oct 2042		
	3,743,801.400	Local		101.588615	3,803,275.99	100.133240		3,748,789.64	-54,486.35	0.32
Original Face:	10,000,000.000	Base		101.588615	3,803,275.99	100.133240		3,748,789.64	-54,486.35	0.32
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE						2.000000	16 Oct 2042		
	3,296,363.300	Local		101.732844	3,353,484.13	100.627030		3,317,032.49	-36,451.64	0.28
Original Face:	10,000,000.000	Base		101.732844	3,353,484.13	100.627030		3,317,032.49	-36,451.64	0.28
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A						1.500000	16 May 2042		
	9,712,627.560	Local		99.186397	9,633,605.34	98.823540		9,598,362.38	-35,242.96	0.81
Original Face:	18,000,000.000	Base		99.186397	9,633,605.34	98.823540		9,598,362.38	-35,242.96	0.81
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB						1.900000	16 Sep 2053		
	6,681,732.800	Local		94.422556	6,309,062.91	98.957490		6,612,075.07	303,012.16	0.56
Original Face:	10,000,000.000	Base		94.422556	6,309,062.91	98.957490		6,612,075.07	303,012.16	0.56

& 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 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 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								
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.367480	16 Nov 2041		
	2,546,549.250	Local	99.058297	2,522,568.31	98.923280	2,519,130.04		-3,438.27	0.21
Original Face:	5,000,000.000	Base	99.058297	2,522,568.31	98.923280	2,519,130.04		-3,438.27	0.21
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
	7,538,274.600	Local	99.347639	7,489,097.82	98.113220	7,396,043.94		-93,053.88	0.62
Original Face:	15,000,000.000	Base	99.347639	7,489,097.82	98.113220	7,396,043.94		-93,053.88	0.62
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.500000	16 Dec 2044		
	1,426,389.870	Local	101.371530	1,445,953.23	100.329470	1,431,089.40		-14,863.83	0.12
Original Face:	3,000,000.000	Base	101.371530	1,445,953.23	100.329470	1,431,089.40		-14,863.83	0.12
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
	524,559.300	Local	101.314202	531,453.07	102.291250	536,578.26		5,125.19	0.05
Original Face:	1,000,000.000	Base	101.314202	531,453.07	102.291250	536,578.26		5,125.19	0.05
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
	1,289,878.920	Local	100.734660	1,299,355.14	102.913890	1,327,464.57		28,109.43	0.11
Original Face:	2,000,000.000	Base	100.734660	1,299,355.14	102.913890	1,327,464.57		28,109.43	0.11
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
	586,424.440	Local	100.829612	591,289.49	101.965230	597,949.03		6,659.54	0.05
Original Face:	1,000,000.000	Base	100.829612	591,289.49	101.965230	597,949.03		6,659.54	0.05
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
	1,406,736.900	Local	101.083083	1,421,973.03	104.509470	1,470,173.28		48,200.25	0.12
Original Face:	5,000,000.000	Base	101.083083	1,421,973.03	104.509470	1,470,173.28		48,200.25	0.12
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
	4,037,109.810	Local	100.789020	4,068,963.41	100.992920	4,077,195.08		8,231.67	0.34
Original Face:	5,985,000.000	Base	100.789020	4,068,963.41	100.992920	4,077,195.08		8,231.67	0.34
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	4,516,024.250	Local	97.718914	4,413,009.87	101.476010	4,582,681.22		169,671.35	0.39
Original Face:	5,000,000.000	Base	97.718914	4,413,009.87	101.476010	4,582,681.22		169,671.35	0.39
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	6,896,654.800	Local	100.829720	6,953,877.73	105.050840	7,244,993.80		291,116.07	0.61
Original Face:	20,000,000.000	Base	100.829720	6,953,877.73	105.050840	7,244,993.80		291,116.07	0.61

& 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 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
		3,489,942.660	Local 100.228889	3,497,930.74	105.104280	3,668,079.11	170,148.37	0.31
Original Face:		10,000,000.000	Base 100.228889	3,497,930.74	105.104280	3,668,079.11	170,148.37	0.31
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
		3,580,439.800	Local 95.828488	3,431,081.31	98.987140	3,544,174.96	113,093.65	0.30
Original Face:		4,000,000.000	Base 95.828488	3,431,081.31	98.987140	3,544,174.96	113,093.65	0.30
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,559,313.950	Local 96.381977	4,394,356.93	99.229860	4,524,200.85	129,843.92	0.38
Original Face:		5,000,000.000	Base 96.381977	4,394,356.93	99.229860	4,524,200.85	129,843.92	0.38
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC				2.000000	20 Mar 2044		
		3,334,986.750	Local 99.543600	3,319,765.88	100.202750	3,341,748.44	21,982.56	0.28
Original Face:		5,000,000.000	Base 99.543600	3,319,765.88	100.202750	3,341,748.44	21,982.56	0.28
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
		7,070,963.090	Local 99.899588	7,063,863.01	100.603340	7,113,625.04	49,762.03	0.60
Original Face:		10,000,000.000	Base 99.899588	7,063,863.01	100.603340	7,113,625.04	49,762.03	0.60
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC				3.500000	20 May 2039		
		2,695,705.860	Local 101.138780	2,726,404.01	100.811760	2,717,588.52	-8,815.49	0.23
Original Face:		5,110,000.000	Base 101.138780	2,726,404.01	100.811760	2,717,588.52	-8,815.49	0.23
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA				3.000000	20 Jan 2044		
		3,448,632.300	Local 99.259921	3,423,109.71	101.230970	3,491,083.93	67,974.22	0.29
Original Face:		5,000,000.000	Base 99.259921	3,423,109.71	101.230970	3,491,083.93	67,974.22	0.29
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA				3.000000	20 Mar 2069		
		2,743,461.750	Local 100.084483	2,745,779.51	101.937632	2,796,619.94	50,840.43	0.24
Original Face:		5,000,000.000	Base 100.084483	2,745,779.51	101.937632	2,796,619.94	50,840.43	0.24
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA				3.000000	20 Nov 2044		
		2,065,573.710	Local 101.473120	2,096,002.08	102.601540	2,119,310.44	23,308.36	0.18
Original Face:		3,000,000.000	Base 101.473120	2,096,002.08	102.601540	2,119,310.44	23,308.36	0.18
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
		5,155,818.400	Local 100.000000	5,155,818.40	101.062950	5,210,622.17	54,803.77	0.44
Original Face:		10,000,000.000	Base 100.000000	5,155,818.40	101.062950	5,210,622.17	54,803.77	0.44

& 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 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.171000	06 Feb 2020		
	657,698.900	Local		107.044894	704,033.09	99.999950	657,698.57	-46,334.52	0.06
Original Face:	4,000,000.000	Base		107.044894	704,033.09	99.999950	657,698.57	-46,334.52	0.06
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					1.870000	15 Mar 2030		
	25,000,000.000	Local		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.11
Original Face:	25,000,000.000	Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.11
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	103.961000	7,277,270.00	277,270.00	0.61
Original Face:	7,000,000.000	Base		100.000000	7,000,000.00	103.961000	7,277,270.00	277,270.00	0.61
6903536U6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/20 0.00000						23 Jul 2020		
	5,800,000.000	Local		101.193151	5,869,202.78	101.240000	5,871,920.00	2,717.22	0.49
		Base		101.193151	5,869,202.78	101.240000	5,871,920.00	2,717.22	0.49
6903537C5	INT DEVELOPMENT FIN CORP US GOVT GUAR 08/27 VAR					1.870000	13 Aug 2027		
	8,000,000.000	Local		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.67
Original Face:	8,000,000.000	Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.67
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					1.990000	15 Sep 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.17
Original Face:	2,000,000.000	Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.17
690353L54	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000						26 Jan 2021		
	1,200,000.000	Local		107.005025	1,284,060.30	106.761790	1,281,141.48	-2,918.82	0.11
		Base		107.005025	1,284,060.30	106.761790	1,281,141.48	-2,918.82	0.11
690353U70	INT DEVELOPMENT FIN CORP US GOVT GUAR 11/20 0.00000						13 Nov 2020		
	871,467.670	Local		102.481665	893,094.58	105.817289	922,163.46	29,068.88	0.08
		Base		102.481665	893,094.58	105.817289	922,163.46	29,068.88	0.08
742651DX7	PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75					1.750000	15 Nov 2024		
	3,000,000.000	Local		99.873233	2,996,197.00	101.433424	3,043,002.72	46,805.72	0.26
		Base		99.873233	2,996,197.00	101.433424	3,043,002.72	46,805.72	0.26
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
	2,578,722.240	Local		107.244873	2,765,547.39	106.465190	2,745,441.53	-20,105.86	0.23
Original Face:	28,600,000.000	Base		107.244873	2,765,547.39	106.465190	2,745,441.53	-20,105.86	0.23

& 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 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
83164LLC3	SBA POOL 509323 SBA 09/22 FLOATING VAR				4.575000	25 Sep 2022		
		158,640.800	Local 102.144411	162,042.71	99.509244	157,862.26	-4,180.45	0.01
Original Face:		2,348,960.000	Base 102.144411	162,042.71	99.509244	157,862.26	-4,180.45	0.01
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR				4.325000	25 Aug 2024		
		670,463.240	Local 103.133275	691,470.70	100.781917	675,705.71	-15,764.99	0.06
Original Face:		4,240,960.000	Base 103.133275	691,470.70	100.781917	675,705.71	-15,764.99	0.06
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR				4.325000	25 Feb 2024		
		732,892.270	Local 103.226660	756,540.21	100.938684	739,771.81	-16,768.40	0.06
Original Face:		6,113,646.000	Base 103.226660	756,540.21	100.938684	739,771.81	-16,768.40	0.06
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR				5.825000	25 Jul 2024		
		765,192.790	Local 105.439613	806,816.32	103.542853	792,302.45	-14,513.87	0.07
Original Face:		4,650,545.000	Base 105.439613	806,816.32	103.542853	792,302.45	-14,513.87	0.07
83165ABF0	SBA POOL 521638 SBA 08/19 FLOATING VAR				1.000000	25 Aug 2019		
		0.000	Local 0.000000	-665.90	0.000000	0.00	665.90	0.00
			Base 0.000000	665.90	0.000000	0.00	-665.90	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 FLOATING VAR				5.706000	25 Nov 2024		
		1,864,814.840	Local 106.040944	1,977,467.26	103.925324	1,938,014.86	-39,452.40	0.16
Original Face:		12,180,140.000	Base 106.040944	1,977,467.26	103.925324	1,938,014.86	-39,452.40	0.16
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR				5.510000	25 Jan 2025		
		2,759,560.780	Local 105.900275	2,922,382.46	103.681982	2,861,167.31	-61,215.15	0.24
Original Face:		10,243,765.000	Base 105.900275	2,922,382.46	103.681982	2,861,167.31	-61,215.15	0.24
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				6.307000	25 Jan 2029		
		2,380,296.760	Local 110.193295	2,622,927.43	107.593364	2,561,041.36	-61,886.07	0.22
Original Face:		5,000,000.000	Base 110.193295	2,622,927.43	107.593364	2,561,041.36	-61,886.07	0.22
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
		20,000,000.000	Local 99.986194	19,997,238.77	100.273438	20,054,687.60	57,448.83	1.69
			Base 99.986194	19,997,238.77	100.273438	20,054,687.60	57,448.83	1.69
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
		80,000,000.000	Local 99.921882	79,937,505.55	100.585938	80,468,750.40	531,244.85	6.78
			Base 99.921882	79,937,505.55	100.585938	80,468,750.40	531,244.85	6.78

& 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 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	10,000,000.000	Local	100.092731	10,009,273.10	100.949219	10,094,921.90	85,648.80	0.85	
		Base	100.092731	10,009,273.10	100.949219	10,094,921.90	85,648.80	0.85	
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
	40,000,000.000	Local	100.647627	40,259,050.71	100.972656	40,389,062.40	130,011.69	3.40	
		Base	100.647627	40,259,050.71	100.972656	40,389,062.40	130,011.69	3.40	
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	20,000,000.000	Local	99.995961	19,999,192.19	100.964844	20,192,968.80	193,776.61	1.70	
		Base	99.995961	19,999,192.19	100.964844	20,192,968.80	193,776.61	1.70	
9128286V7	US TREASURY N/B 05/21 2.125					2.125000	31 May 2021		
	20,000,000.000	Local	100.770657	20,154,131.36	100.890625	20,178,125.00	23,993.64	1.70	
		Base	100.770657	20,154,131.36	100.890625	20,178,125.00	23,993.64	1.70	
9128287F1	US TREASURY N/B 07/21 1.75					1.750000	31 Jul 2021		
	30,000,000.000	Local	100.043986	30,013,195.74	100.496094	30,148,828.20	135,632.46	2.54	
		Base	100.043986	30,013,195.74	100.496094	30,148,828.20	135,632.46	2.54	
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
	5,000,000.000	Local	100.708917	5,035,445.84	100.597656	5,029,882.80	-5,563.04	0.42	
		Base	100.708917	5,035,445.84	100.597656	5,029,882.80	-5,563.04	0.42	
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local	99.803897	4,990,194.85	99.601562	4,980,078.10	-10,116.75	0.42	
		Base	99.803897	4,990,194.85	99.601562	4,980,078.10	-10,116.75	0.42	
912828R93	US TREASURY N/B 06/18 0.625					0.625000	30 Jun 2018		
	0.000	Local	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00	
		Base	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00	
912828S27	US TREASURY N/B 06/21 1.125					1.125000	30 Jun 2021		
	20,000,000.000	Local	99.390479	19,878,095.85	99.578125	19,915,625.00	37,529.15	1.68	
		Base	99.390479	19,878,095.85	99.578125	19,915,625.00	37,529.15	1.68	
912828TR1	US TREASURY N/B 09/19 1					1.000000	30 Sep 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	

& 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 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
912828VK3	US TREASURY N/B 06/18 1.375	0.000	Local	0.000000	3,127.38	1.375000	30 Jun 2018	0.00	-3,127.38	0.00
			Base	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00	
912828VP2	US TREASURY N/B 07/20 2	5,000,000.000	Local	100.322775	5,016,138.76	2.000000	31 Jul 2020	5,009,765.60	-6,373.16	0.42
			Base	100.322775	5,016,138.76	100.195312	5,009,765.60	-6,373.16	0.42	
912828XG0	US TREASURY N/B 06/22 2.125	5,000,000.000	Local	100.490221	5,024,511.05	2.125000	30 Jun 2022	5,095,898.45	71,387.40	0.43
			Base	100.490221	5,024,511.05	101.917969	5,095,898.45	71,387.40	0.43	
912828XH8	US TREASURY N/B 06/20 1.625	50,000,000.000	Local	99.925858	49,962,929.15	1.625000	30 Jun 2020	50,007,812.50	44,883.35	4.21
			Base	99.925858	49,962,929.15	100.015625	50,007,812.50	44,883.35	4.21	
912828XV7	US TREASURY N/B 06/19 1.25	0.000	Local	0.000000	-0.03	1.250000	30 Jun 2019	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00	
912828XY1	US TREASURY N/B 06/20 2.5	25,000,000.000	Local	99.958089	24,989,522.15	2.500000	30 Jun 2020	25,090,820.25	101,298.10	2.11
			Base	99.958089	24,989,522.15	100.363281	25,090,820.25	101,298.10	2.11	
912828Y46	US TREASURY N/B 07/20 2.625	20,000,000.000	Local	99.916259	19,983,251.73	2.625000	31 Jul 2020	20,101,562.40	118,310.67	1.69
			Base	99.916259	19,983,251.73	100.507812	20,101,562.40	118,310.67	1.69	
912828YP9	US TREASURY N/B 10/21 1.5	20,000,000.000	Local	99.818750	19,963,750.00	1.500000	31 Oct 2021	20,044,531.20	80,781.20	1.69
			Base	99.818750	19,963,750.00	100.222656	20,044,531.20	80,781.20	1.69	
912828YT1	US TREASURY N/B 11/21 1.5	10,000,000.000	Local	100.081786	10,008,178.64	1.500000	30 Nov 2021	10,025,781.20	17,602.56	0.84
			Base	100.081786	10,008,178.64	100.257812	10,025,781.20	17,602.56	0.84	
US DOLLAR Total		650,511,016.670	Local		652,199,580.18			654,678,618.81	2,479,038.63	55.18
Original Face:		798,398,364.000	Base		652,200,911.98			654,678,618.81	2,477,706.83	55.18

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

FIXED INCOME Total

	650,511,016.670	Base		652,200,911.98		654,678,618.81	2,477,706.83	55.18
Original Face:	798,398,364.000							

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		1,182,943,410.470	Base	1,183,980,230.02		1,186,488,747.51	2,508,517.49	100.00
Original Face:		798,398,364.000						

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		149,133.290	Local	1.000000	149,133.29	1.000000	149,133.29	0.00	0.00
			Base	1.000000	149,133.29	1.000000	149,133.29	0.00	0.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	149,133.290	Local	149,133.29		149,133.29	0.00	0.00
		Base	149,133.29		149,133.29	0.00	0.00

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	149,133.290	Base	149,133.29		149,133.29	0.00	0.00

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

02665JC40	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.847111	19,969,422.22	99.869167	19,973,833.40	4,411.18	0.54
			Base	99.847111	19,969,422.22	99.869167	19,973,833.40	4,411.18	0.54

02665JC40	AMERICAN HONDA FINAN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		20,000,000.000	Local	99.838222	19,967,644.44	99.869167	19,973,833.40	6,188.96	0.54
			Base	99.838222	19,967,644.44	99.869167	19,973,833.40	6,188.96	0.54

02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		5,000,000.000	Local	99.967374	4,998,368.72	101.021654	5,051,082.70	52,713.98	0.14
			Base	99.967374	4,998,368.72	101.021654	5,051,082.70	52,713.98	0.14

03785DB70	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		25,000,000.000	Local	99.968667	24,992,166.67	99.982622	24,995,655.50	3,488.83	0.68
			Base	99.968667	24,992,166.67	99.982622	24,995,655.50	3,488.83	0.68

03785DC95	APPLE INC	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000,000.000	Local	99.834528	9,983,452.78	99.834528	9,983,452.78	0.00	0.27
			Base	99.834528	9,983,452.78	99.834528	9,983,452.78	0.00	0.27

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
04821TBJ3	ATLANTIC ASSET SECUR	10,000,000.000	Local	99.922083	9,992,208.33	99.922083	9,992,208.33	0.00	0.27
			Base	99.922083	9,992,208.33	99.922083	9,992,208.33	0.00	0.27
06370RZL6	BANK OF MONTREAL-	10,000,000.000	Local	100.000000	10,000,000.00	100.021000	10,002,100.00	2,100.00	0.27
			Base	100.000000	10,000,000.00	100.021000	10,002,100.00	2,100.00	0.27
06370RZZ5	BANK OF MONTREAL-	15,000,000.000	Local	100.000000	15,000,000.00	100.045000	15,006,750.00	6,750.00	0.41
			Base	100.000000	15,000,000.00	100.045000	15,006,750.00	6,750.00	0.41
07010JB75	BASIN ELEC PWR COOP	3,000,000.000	Local	99.967500	2,999,025.00	99.982944	2,999,488.32	463.32	0.08
			Base	99.967500	2,999,025.00	99.982944	2,999,488.32	463.32	0.08
07010JBQ3	BASIN ELEC PWR COOP	15,000,000.000	Local	99.893306	14,983,995.84	99.893306	14,983,995.84	0.00	0.41
			Base	99.893306	14,983,995.84	99.893306	14,983,995.84	0.00	0.41
07644CFT2	BEDFORD ROW FDG CORP	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.41
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.41
09702LBK0	BOEING COMPANY	15,000,000.000	Local	99.912000	14,986,800.00	99.912000	14,986,800.00	0.00	0.41
			Base	99.912000	14,986,800.00	99.912000	14,986,800.00	0.00	0.41
09702LBK0	BOEING COMPANY	15,000,000.000	Local	99.910000	14,986,500.00	99.910000	14,986,500.00	0.00	0.41
			Base	99.910000	14,986,500.00	99.910000	14,986,500.00	0.00	0.41
13606BWJ1	CANADIAN IMPERIAL BK	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.54
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.54
13738JC99	CAN AST + CAN LTD JT	2,300,000.000	Local	99.799583	2,295,390.41	99.842208	2,296,370.78	980.37	0.06
			Base	99.799583	2,295,390.41	99.842208	2,296,370.78	980.37	0.06

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
138994009	CANTOR FITZGERALD REPO REPO				1.590000	03 Feb 2020		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	10.83
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	10.83
138994009	CANTOR FITZGERALD REPO REPO				1.840000	03 Feb 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.54
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.54
138994009	CANTOR FITZGERALD REPO REPO				1.780000	10 Feb 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.81
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.81
138994009	CANTOR FITZGERALD REPO REPO				1.750000	18 Feb 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.81
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.81
14178LBS8	CARGILL INC				1.570000	26 Feb 2020		
	25,000,000.000	Local	99.890972	24,972,743.05	99.890972	24,972,743.05	0.00	0.68
		Base	99.890972	24,972,743.05	99.890972	24,972,743.05	0.00	0.68
15963TC56	CHARIOT FNDG LLC				1.740000	05 Mar 2020		
	15,000,000.000	Local	99.840500	14,976,075.00	99.840500	14,976,075.00	0.00	0.41
		Base	99.840500	14,976,075.00	99.840500	14,976,075.00	0.00	0.41
15963TD89	CHARIOT FNDG LLC				1.750000	08 Apr 2020		
	25,000,000.000	Local	99.674306	24,918,576.39	99.674306	24,918,576.39	0.00	0.67
		Base	99.674306	24,918,576.39	99.674306	24,918,576.39	0.00	0.67
16677JG26	CHEVRON CORP				1.620000	02 Jul 2020		
	25,000,000.000	Local	99.316000	24,829,000.00	99.316000	24,829,000.00	0.00	0.67
		Base	99.316000	24,829,000.00	99.316000	24,829,000.00	0.00	0.67
19121ACR0	COCA-COLA COMPANY				1.800000	25 Mar 2020		
	4,000,000.000	Local	99.735000	3,989,400.00	99.784667	3,991,386.68	1,986.68	0.11
		Base	99.735000	3,989,400.00	99.784667	3,991,386.68	1,986.68	0.11
19121AGL9	COCA-COLA COMPANY				1.740000	20 Jul 2020		
	20,000,000.000	Local	99.178333	19,835,666.67	99.249600	19,849,920.00	14,253.33	0.54
		Base	99.178333	19,835,666.67	99.249600	19,849,920.00	14,253.33	0.54

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
19121AJF9	COCA-COLA COMPANY	15,000,000.000	Local	98.959583	14,843,937.50	98.959583	14,843,937.50	0.00	0.40
			Base	98.959583	14,843,937.50	98.959583	14,843,937.50	0.00	0.40
2063C0C91	CONCORD MIN CPTL CO	25,000,000.000	Local	99.804722	24,951,180.56	99.837347	24,959,336.75	8,156.19	0.68
			Base	99.804722	24,951,180.56	99.837347	24,959,336.75	8,156.19	0.68
22599G006	CREDIT AGRICOLE REPO REPO	54,463,044.920	Local	100.000000	54,463,044.92	100.000000	54,463,044.92	0.00	1.47
			Base	100.000000	54,463,044.92	100.000000	54,463,044.92	0.00	1.47
22845ALH1	CROWN POINT CAP CO.	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.68
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.68
23102UBK7	CUMMINS INC	22,500,000.000	Local	99.920000	22,482,000.00	99.920000	22,482,000.00	0.00	0.61
			Base	99.920000	22,482,000.00	99.920000	22,482,000.00	0.00	0.61
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR	7,000,000.000	Local	100.000000	7,000,000.00	100.108363	7,007,585.41	7,585.41	0.19
			Base	100.000000	7,000,000.00	100.108363	7,007,585.41	7,585.41	0.19
2546R2B54	WALT DISNEY CO	15,000,000.000	Local	99.979000	14,996,850.00	99.991289	14,998,693.35	1,843.35	0.41
			Base	99.979000	14,996,850.00	99.991289	14,998,693.35	1,843.35	0.41
2546R2DH6	WALT DISNEY CO	10,000,000.000	Local	99.605222	9,960,522.22	99.673372	9,967,337.20	6,814.98	0.27
			Base	99.605222	9,960,522.22	99.673372	9,967,337.20	6,814.98	0.27
2546R2FW1	WALT DISNEY CO	25,000,000.000	Local	99.320833	24,830,208.33	99.320833	24,830,208.33	0.00	0.67
			Base	99.320833	24,830,208.33	99.320833	24,830,208.33	0.00	0.67
30229ACC1	EXXON MOBIL CORP	25,000,000.000	Local	99.811111	24,952,777.78	99.838606	24,959,651.50	6,873.72	0.68
			Base	99.811111	24,952,777.78	99.838606	24,959,651.50	6,873.72	0.68

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
30229ACH0	EXXON MOBIL CORP	25,000,000.000	Local	99.801250	24,950,312.50	99.801250	24,950,312.50	0.00	0.68
			Base	99.801250	24,950,312.50	99.801250	24,950,312.50	0.00	0.68
3773E2C64	GLAXOSMITHKLINE FIN PLC	2,000,000.000	Local	99.839445	1,996,788.89	99.839445	1,996,788.89	0.00	0.05
			Base	99.839445	1,996,788.89	99.839445	1,996,788.89	0.00	0.05
37829ABD9	GLENCOVE FDG DAC/LLC	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.68
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.68
38346LC38	GOTHAM FDG CORP	25,000,000.000	Local	99.859639	24,964,909.72	99.859639	24,964,909.72	0.00	0.68
			Base	99.859639	24,964,909.72	99.859639	24,964,909.72	0.00	0.68
40588LCH0	HALKIN FINANCE LLC USC	25,000,000.000	Local	99.781250	24,945,312.50	99.781250	24,945,312.50	0.00	0.68
			Base	99.781250	24,945,312.50	99.781250	24,945,312.50	0.00	0.68
40588LD97	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.658111	9,965,811.11	99.658111	9,965,811.11	0.00	0.27
			Base	99.658111	9,965,811.11	99.658111	9,965,811.11	0.00	0.27
45113UBJ0	IBM CREDIT LLC	25,000,000.000	Local	99.925861	24,981,465.28	99.925861	24,981,465.28	0.00	0.68
			Base	99.925861	24,981,465.28	99.925861	24,981,465.28	0.00	0.68
48803MPZ6	KELLS FDG LLC	25,000,000.000	Local	99.943472	24,985,868.05	99.961075	24,990,268.75	4,400.70	0.68
			Base	99.943472	24,985,868.05	99.961075	24,990,268.75	4,400.70	0.68
48803MQN2	KELLS FDG LLC	15,000,000.000	Local	99.556111	14,933,416.67	99.556111	14,933,416.67	0.00	0.40
			Base	99.556111	14,933,416.67	99.556111	14,933,416.67	0.00	0.40
52952LBJ0	LEXINGTN PKR CAP CO LL	25,000,000.000	Local	99.922556	24,980,638.89	99.922556	24,980,638.89	0.00	0.68
			Base	99.922556	24,980,638.89	99.922556	24,980,638.89	0.00	0.68

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
62455AB30	MOUNTCLIFF	20,000,000.000	Local	99.989222	19,997,844.44	1.940000	03 Feb 2020		
			Base	99.989222	19,997,844.44	100.000000	20,000,000.00	2,155.56	0.54
62455AC21	MOUNTCLIFF	25,000,000.000	Local	99.837500	24,959,375.00	1.950000	02 Mar 2020		
			Base	99.837500	24,959,375.00	99.870422	24,967,605.50	8,230.50	0.68
63763PC23	NATIONAL SECS CLEARING	20,000,000.000	Local	99.854167	19,970,833.33	1.750000	02 Mar 2020		
			Base	99.854167	19,970,833.33	99.877500	19,975,500.00	4,666.67	0.54
63763PC56	NATIONAL SECS CLEARING	25,000,000.000	Local	99.837750	24,959,437.50	1.770000	05 Mar 2020		
			Base	99.837750	24,959,437.50	99.863944	24,965,986.00	6,548.50	0.68
64105GB60	NESTLE CAP CORP	25,000,000.000	Local	99.977917	24,994,479.17	1.590000	06 Feb 2020		
			Base	99.977917	24,994,479.17	99.977917	24,994,479.17	0.00	0.68
64105RBK5	NESTLE FIN FRANCE S.	25,000,000.000	Local	99.915500	24,978,875.00	1.690000	19 Feb 2020		
			Base	99.915500	24,978,875.00	99.933778	24,983,444.50	4,569.50	0.68
66844CBA1	NORTHWESTERN UNIVERS	12,000,000.000	Local	99.957500	11,994,900.00	1.700000	10 Feb 2020		
			Base	99.957500	11,994,900.00	99.745000	11,969,400.00	-25,500.00	0.32
66844CBR4	NORTHWESTERN UNIVERS	15,500,000.000	Local	99.886000	15,482,330.00	1.710000	25 Feb 2020		
			Base	99.886000	15,482,330.00	99.677000	15,449,935.00	-32,395.00	0.42
66844CC36	NORTHWESTERN UNIVERS	1,880,000.000	Local	99.859639	1,877,361.21	1.630000	03 Mar 2020		
			Base	99.859639	1,877,361.21	99.859639	1,877,361.21	0.00	0.05
66844CCH5	NORTHWESTERN UNIVERS	3,000,000.000	Local	99.800000	2,994,000.00	1.600000	17 Mar 2020		
			Base	99.800000	2,994,000.00	99.800000	2,994,000.00	0.00	0.08

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Fund
67983TC95	OLD LINE FUNDING LLC	20,000,000.000	Local	99.807806	19,961,561.11	99.845125	19,969,025.00	7,463.89	0.54
			Base	99.807806	19,961,561.11	99.845125	19,969,025.00	7,463.89	0.54
71708EBK0	PFIZER INC	20,000,000.000	Local	99.905000	19,981,000.00	99.931111	19,986,222.20	5,222.20	0.54
			Base	99.905000	19,981,000.00	99.931111	19,986,222.20	5,222.20	0.54
71708EDM4	PFIZER INC	25,000,000.000	Local	99.642222	24,910,555.56	99.642222	24,910,555.56	0.00	0.67
			Base	99.642222	24,910,555.56	99.642222	24,910,555.56	0.00	0.67
71708EET8	PFIZER INC	5,000,000.000	Local	99.410333	4,970,516.67	99.500933	4,975,046.65	4,529.98	0.13
			Base	99.410333	4,970,516.67	99.500933	4,975,046.65	4,529.98	0.13
7426M4G27	PRIVATE EXP. FUNDING	20,000,000.000	Local	99.324444	19,864,888.89	99.324444	19,864,888.89	0.00	0.54
			Base	99.324444	19,864,888.89	99.324444	19,864,888.89	0.00	0.54
82124LC91	SHEFFIELD RECEIVABLE	25,000,000.000	Local	99.799583	24,949,895.83	99.839583	24,959,895.75	9,999.92	0.68
			Base	99.799583	24,949,895.83	99.839583	24,959,895.75	9,999.92	0.68
82124LDD1	SHEFFIELD RECEIVABLE	20,000,000.000	Local	99.650000	19,930,000.00	99.650000	19,930,000.00	0.00	0.54
			Base	99.650000	19,930,000.00	99.650000	19,930,000.00	0.00	0.54
85520LCH6	STARBIRD FDG. CORP	3,975,000.000	Local	99.785000	3,966,453.75	99.785000	3,966,453.75	0.00	0.11
			Base	99.785000	3,966,453.75	99.785000	3,966,453.75	0.00	0.11
86562KDL5	SUMITOMO MTSU BKG CORP	20,000,000.000	Local	99.626944	19,925,388.89	99.626944	19,925,388.89	0.00	0.54
			Base	99.626944	19,925,388.89	99.626944	19,925,388.89	0.00	0.54
89119ACH9	TORONTO DOMINION BANK	25,000,000.000	Local	99.756250	24,939,062.50	99.806619	24,951,654.75	12,592.25	0.68
			Base	99.756250	24,939,062.50	99.806619	24,951,654.75	12,592.25	0.68

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796UA5	TREASURY BILL 06/20 0.00000				1.485000	25 Jun 2020		
	40,000,000.000	Local	99.401875	39,760,750.00	99.401875	39,760,750.00	0.00	1.08
		Base	99.401875	39,760,750.00	99.401875	39,760,750.00	0.00	1.08
912796UB3	TREASURY BILL 07/20 0.00000				1.485000	02 Jul 2020		
	120,000,000.000	Local	99.368496	119,242,195.56	99.368496	119,242,195.56	0.00	3.23
		Base	99.368496	119,242,195.56	99.368496	119,242,195.56	0.00	3.23
91411SBD1	RGTS OF UNIV OF CA				1.750000	13 Feb 2020		
	450,000.000	Local	99.941667	449,737.50	99.953000	449,788.50	51.00	0.01
		Base	99.941667	449,737.50	99.953000	449,788.50	51.00	0.01
926NKW009	AMHERST PIERPONT 04/15 VAR				1.570000	03 Feb 2020		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	8.12
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	8.12
95001KFY5	WELLS FARGO BANK NA				1.887750	14 Oct 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.68
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.68
96327RBC7	WHEELS INC				1.920000	12 Feb 2020		
	15,000,000.000	Local	99.941333	14,991,200.00	99.941333	14,991,200.00	0.00	0.41
		Base	99.941333	14,991,200.00	99.941333	14,991,200.00	0.00	0.41
979QHR003	SOUTH STREET REPO				1.640000	03 Feb 2020		
	339,590,037.900	Local	100.000000	339,590,037.90	100.000000	339,590,037.90	0.00	9.19
		Base	100.000000	339,590,037.90	100.000000	339,590,037.90	0.00	9.19
979QHT009	WELLS FARGO REPO				1.510000	04 Feb 2020		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.81
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.81
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.550000	03 Feb 2020		
	23,317,731.680	Local	100.000000	23,317,731.68	100.000000	23,317,731.68	0.00	0.63
		Base	100.000000	23,317,731.68	100.000000	23,317,731.68	0.00	0.63
US DOLLAR Total								
	2,469,975,814.500	Local		2,466,821,891.93		2,466,959,037.90	137,145.97	66.78
		Base		2,466,821,891.93		2,466,959,037.90	137,145.97	66.78

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT Total

	2,469,975,814.500	Base		2,466,821,891.93		2,466,959,037.90	137,145.97	66.78
--	-------------------	------	--	------------------	--	------------------	------------	-------

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	99.986481	6,999,053.70	100.637961	7,044,657.27	45,603.57	0.19
		Base	99.986481	6,999,053.70	100.637961	7,044,657.27	45,603.57	0.19
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	98.991045	4,949,552.27	102.353422	5,117,671.10	168,118.83	0.14
		Base	98.991045	4,949,552.27	102.353422	5,117,671.10	168,118.83	0.14
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.987081	4,999,354.06	103.309359	5,165,467.95	166,113.89	0.14
		Base	99.987081	4,999,354.06	103.309359	5,165,467.95	166,113.89	0.14
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				2.490500	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.667001	2,013,340.02	13,340.02	0.05
		Base	100.000000	2,000,000.00	100.667001	2,013,340.02	13,340.02	0.05
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.908139	7,992,651.09	102.166815	8,173,345.20	180,694.11	0.22
		Base	99.908139	7,992,651.09	102.166815	8,173,345.20	180,694.11	0.22
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5				2.500000	30 Jul 2024		
	10,000,000.000	Local	99.710782	9,971,078.16	102.618637	10,261,863.70	290,785.54	0.28
		Base	99.710782	9,971,078.16	102.618637	10,261,863.70	290,785.54	0.28
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A				2.670000	15 Nov 2024		
	4,500,000.000	Local	99.994944	4,499,772.47	102.524820	4,613,616.90	113,844.43	0.12
Original Face:	4,500,000.000	Base	99.994944	4,499,772.47	102.524820	4,613,616.90	113,844.43	0.12
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A				2.870000	15 Oct 2024		
	3,000,000.000	Local	99.985999	2,999,579.96	102.915670	3,087,470.10	87,890.14	0.08
Original Face:	3,000,000.000	Base	99.985999	2,999,579.96	102.915670	3,087,470.10	87,890.14	0.08

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR				2.335500	03 Mar 2020			
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.14
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.14
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021			
		5,000,000.000	Local	99.972130	4,998,606.49	101.321977	5,066,098.85	67,492.36	0.14
			Base	99.972130	4,998,606.49	101.321977	5,066,098.85	67,492.36	0.14
037833CC2	APPLE INC SR UNSECURED 08/21 1.55				1.550000	04 Aug 2021			
		10,000,000.000	Local	99.636851	9,963,685.05	99.965364	9,996,536.40	32,851.35	0.27
			Base	99.636851	9,963,685.05	99.965364	9,996,536.40	32,851.35	0.27
037833DC1	APPLE INC SR UNSECURED 09/22 2.1				2.100000	12 Sep 2022			
		10,000,000.000	Local	100.839091	10,083,909.09	101.321679	10,132,167.90	48,258.81	0.27
			Base	100.839091	10,083,909.09	101.321679	10,132,167.90	48,258.81	0.27
05531FBJ1	TRUIST FIN CORP SR UNSECURED 03/23 2.2				2.200000	16 Mar 2023			
		10,000,000.000	Local	99.934196	9,993,419.58	101.226356	10,122,635.60	129,216.02	0.27
			Base	99.934196	9,993,419.58	101.226356	10,122,635.60	129,216.02	0.27
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020			
		2,321,452.890	Local	100.000000	2,321,452.89	100.021290	2,321,947.13	494.24	0.06
		Original Face: 10,000,000.000	Base	100.000000	2,321,452.89	100.021290	2,321,947.13	494.24	0.06
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	100.044552	10,004,455.20	4,455.20	0.27
			Base	100.000000	10,000,000.00	100.044552	10,004,455.20	4,455.20	0.27
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	100.155146	10,015,514.60	15,514.60	0.27
			Base	100.000000	10,000,000.00	100.155146	10,015,514.60	15,514.60	0.27
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	99.117000	9,911,700.00	-88,300.00	0.27
			Base	100.000000	10,000,000.00	99.117000	9,911,700.00	-88,300.00	0.27
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR				3.250000	19 Mar 2024			
		8,000,000.000	Local	100.000000	8,000,000.00	100.192650	8,015,412.00	15,412.00	0.22
			Base	100.000000	8,000,000.00	100.192650	8,015,412.00	15,412.00	0.22

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	100.462830	10,046,283.00	46,283.00	0.27
		Base		100.000000	10,000,000.00	100.462830	10,046,283.00	46,283.00	0.27
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.250000	10 Feb 2022		
	10,000,000.000	Local		100.000000	10,000,000.00	99.870698	9,987,069.80	-12,930.20	0.27
		Base		100.000000	10,000,000.00	99.870698	9,987,069.80	-12,930.20	0.27
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
	10,000,000.000	Local		99.644430	9,964,442.99	100.133752	10,013,375.20	48,932.21	0.27
		Base		99.644430	9,964,442.99	100.133752	10,013,375.20	48,932.21	0.27
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	100.012313	5,000,615.65	615.65	0.14
		Base		100.000000	5,000,000.00	100.012313	5,000,615.65	615.65	0.14
06367WVM2	BANK OF MONTREAL SR UNSECURED 02/24 2.07					2.070000	12 Feb 2024		
	10,000,000.000	Local		100.000000	10,000,000.00	99.936164	9,993,616.40	-6,383.60	0.27
		Base		100.000000	10,000,000.00	99.936164	9,993,616.40	-6,383.60	0.27
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
	7,000,000.000	Local		99.929365	6,995,055.56	105.625309	7,393,771.63	398,716.07	0.20
		Base		99.929365	6,995,055.56	105.625309	7,393,771.63	398,716.07	0.20
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
	7,000,000.000	Local		99.834579	6,988,420.50	101.247047	7,087,293.29	98,872.79	0.19
		Base		99.834579	6,988,420.50	101.247047	7,087,293.29	98,872.79	0.19
06406RAM9	BANK OF NY MELLON CORP SR UNSECURED 01/23 1.85					1.850000	27 Jan 2023		
	5,000,000.000	Local		99.930262	4,996,513.08	100.653841	5,032,692.05	36,178.97	0.14
		Base		99.930262	4,996,513.08	100.653841	5,032,692.05	36,178.97	0.14
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
	17,000,000.000	Local		101.682643	17,286,049.33	102.083213	17,354,146.21	68,096.88	0.47
		Base		101.682643	17,286,049.33	102.083213	17,354,146.21	68,096.88	0.47
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	15,000,000.000	Local		99.971998	14,995,799.73	100.741116	15,111,167.40	115,367.67	0.41
		Base		99.971998	14,995,799.73	100.741116	15,111,167.40	115,367.67	0.41

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
07330NAT2	TRUIST BANK SR UNSECURED 12/24 2.15					2.150000	06 Dec 2024		
	2,000,000.000	Local	99.835396	1,996,707.91	101.241855	2,024,837.10	28,129.19	0.05	
		Base	99.835396	1,996,707.91	101.241855	2,024,837.10	28,129.19	0.05	
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
	5,000,000.000	Local	99.867452	4,993,372.60	101.675981	5,083,799.05	90,426.45	0.14	
		Base	99.867452	4,993,372.60	101.675981	5,083,799.05	90,426.45	0.14	
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
	5,000,000.000	Local	99.795059	4,989,752.96	102.285713	5,114,285.65	124,532.69	0.14	
		Base	99.795059	4,989,752.96	102.285713	5,114,285.65	124,532.69	0.14	
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
	2,000,000.000	Local	99.533747	1,990,674.94	102.443918	2,048,878.36	58,203.42	0.06	
		Base	99.533747	1,990,674.94	102.443918	2,048,878.36	58,203.42	0.06	
126802CL9	CABELA S MASTER CREDIT CARD TR CABMT 2013 1A A 144A					2.710000	17 Feb 2026		
	10,000,000.000	Local	102.404451	10,240,445.14	102.839940	10,283,994.00	43,548.86	0.28	
Original Face:	10,000,000.000	Base	102.404451	10,240,445.14	102.839940	10,283,994.00	43,548.86	0.28	
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4					2.400000	30 Oct 2020		
	13,226,000.000	Local	99.490187	13,158,572.09	100.402365	13,279,216.79	120,644.70	0.36	
		Base	99.490187	13,158,572.09	100.402365	13,279,216.79	120,644.70	0.36	
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
	15,000,000.000	Local	99.965551	14,994,832.60	101.954022	15,293,103.30	298,270.70	0.41	
		Base	99.965551	14,994,832.60	101.954022	15,293,103.30	298,270.70	0.41	
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.724250	08 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.968515	10,096,851.50	96,851.50	0.27	
		Base	100.000000	10,000,000.00	100.968515	10,096,851.50	96,851.50	0.27	
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
	3,110,512.440	Local	99.999465	3,110,495.80	100.452350	3,124,582.84	14,087.04	0.08	
Original Face:	6,500,000.000	Base	99.999465	3,110,495.80	100.452350	3,124,582.84	14,087.04	0.08	
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1					1.967950	16 Nov 2020		
	4,841,485.160	Local	100.000000	4,841,485.16	100.033160	4,843,090.60	1,605.44	0.13	
Original Face:	8,500,000.000	Base	100.000000	4,841,485.16	100.033160	4,843,090.60	1,605.44	0.13	

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021			
		5,000,000.000	Local	100.000000	5,000,000.00	100.014780	5,000,739.00	739.00	0.14
Original Face:		5,000,000.000	Base	100.000000	5,000,000.00	100.014780	5,000,739.00	739.00	0.14
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1				1.876250	17 Apr 2023			
		10,000,000.000	Local	100.000000	10,000,000.00	100.098030	10,009,803.00	9,803.00	0.27
Original Face:		10,000,000.000	Base	100.000000	10,000,000.00	100.098030	10,009,803.00	9,803.00	0.27
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR				3.200000	15 Nov 2021			
		10,000,000.000	Local	100.000000	10,000,000.00	101.456251	10,145,625.10	145,625.10	0.27
			Base	100.000000	10,000,000.00	101.456251	10,145,625.10	145,625.10	0.27
17298CHQ4	CITIGROUP INC SR UNSECURED 12/24 VAR				2.350000	30 Dec 2024			
		10,000,000.000	Local	100.000000	10,000,000.00	100.606038	10,060,603.80	60,603.80	0.27
			Base	100.000000	10,000,000.00	100.606038	10,060,603.80	60,603.80	0.27
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	99.841602	14,976,240.30	-23,759.70	0.41
			Base	100.000000	15,000,000.00	99.841602	14,976,240.30	-23,759.70	0.41
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	100.374920	15,056,238.00	56,238.00	0.41
			Base	100.000000	15,000,000.00	100.374920	15,056,238.00	56,238.00	0.41
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15				3.150000	15 Nov 2020			
		2,000,000.000	Local	100.177257	2,003,545.14	101.140416	2,022,808.32	19,263.18	0.05
			Base	100.177257	2,003,545.14	101.140416	2,022,808.32	19,263.18	0.05
191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75				1.750000	06 Sep 2024			
		5,000,000.000	Local	99.833662	4,991,683.11	100.693722	5,034,686.10	43,002.99	0.14
			Base	99.833662	4,991,683.11	100.693722	5,034,686.10	43,002.99	0.14
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4				3.110000	16 Jan 2024			
		18,000,000.000	Local	99.980328	17,996,458.99	102.218270	18,399,288.60	402,829.61	0.50
Original Face:		18,000,000.000	Base	99.980328	17,996,458.99	102.218270	18,399,288.60	402,829.61	0.50
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1				3.040000	15 Jul 2024			
		4,000,000.000	Local	99.998269	3,999,930.75	102.973980	4,118,959.20	119,028.45	0.11
Original Face:		4,000,000.000	Base	99.998269	3,999,930.75	102.973980	4,118,959.20	119,028.45	0.11

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
	6,100,000.000	Local	99.996228	6,099,769.93	99.998492	6,099,908.01	138.08	0.17	
		Base	99.996228	6,099,769.93	99.998492	6,099,908.01	138.08	0.17	
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	5,250,000.000	Local	100.645940	5,283,911.83	100.668318	5,285,086.70	1,174.87	0.14	
		Base	100.645940	5,283,911.83	100.668318	5,285,086.70	1,174.87	0.14	
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR					1.620000	25 Aug 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.011493	3,000,344.79	344.79	0.08	
		Base	100.000000	3,000,000.00	100.011493	3,000,344.79	344.79	0.08	
3130AGYJ8	FEDERAL HOME LOAN BANK BONDS 08/22 2					2.000000	26 Aug 2022		
	10,000,000.000	Local	100.000000	10,000,000.00	100.031016	10,003,101.60	3,101.60	0.27	
		Base	100.000000	10,000,000.00	100.031016	10,003,101.60	3,101.60	0.27	
3130AHXE8	FEDERAL HOME LOAN BANK BONDS 01/25 1.95					1.950000	23 Jan 2025		
	8,800,000.000	Local	99.986498	8,798,811.81	100.043787	8,803,853.26	5,041.45	0.24	
		Base	99.986498	8,798,811.81	100.043787	8,803,853.26	5,041.45	0.24	
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	4,376,688.410	Local	104.736492	4,583,989.92	106.702434	4,670,033.06	86,043.14	0.13	
Original Face:	11,354,753.000	Base	104.736492	4,583,989.92	106.702434	4,670,033.06	86,043.14	0.13	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,804,884.210	Local	104.645127	1,888,723.37	105.826534	1,910,046.40	21,323.03	0.05	
Original Face:	5,677,376.000	Base	104.645127	1,888,723.37	105.826534	1,910,046.40	21,323.03	0.05	
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.102630	19 Feb 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.015102	10,001,510.20	1,510.20	0.27	
		Base	100.000000	10,000,000.00	100.015102	10,001,510.20	1,510.20	0.27	
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.993380	22 Jan 2021		
	20,000,000.000	Local	99.996103	19,999,220.58	100.330000	20,066,000.00	66,779.42	0.54	
		Base	99.996103	19,999,220.58	100.330000	20,066,000.00	66,779.42	0.54	
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					1.724380	21 Feb 2023		
	10,000,000.000	Local	100.000000	10,000,000.00	99.550330	9,955,033.00	-44,967.00	0.27	
		Base	100.000000	10,000,000.00	99.550330	9,955,033.00	-44,967.00	0.27	

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3133EKT3	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	100.208559	10,020,855.90	20,855.90	0.27
		Base		100.000000	10,000,000.00	100.208559	10,020,855.90	20,855.90	0.27
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	100.338553	10,033,855.30	33,855.30	0.27
		Base		100.000000	10,000,000.00	100.338553	10,033,855.30	33,855.30	0.27
3133ELAU8	FEDERAL FARM CREDIT BANK BONDS 11/22 1.71					1.710000	25 Nov 2022		
	10,000,000.000	Local		99.918356	9,991,835.62	100.077526	10,007,752.60	15,916.98	0.27
		Base		99.918356	9,991,835.62	100.077526	10,007,752.60	15,916.98	0.27
3133ELEU4	FEDERAL FARM CREDIT BANK BONDS 03/23 1.83					1.830000	20 Mar 2023		
	5,000,000.000	Local		99.940000	4,997,000.00	100.035089	5,001,754.45	4,754.45	0.14
		Base		99.940000	4,997,000.00	100.035089	5,001,754.45	4,754.45	0.14
3134GT2P7	FREDDIE MAC NOTES 08/22 1.98					1.980000	19 Aug 2022		
	15,000,000.000	Local		100.000000	15,000,000.00	100.013342	15,002,001.30	2,001.30	0.41
		Base		100.000000	15,000,000.00	100.013342	15,002,001.30	2,001.30	0.41
3134GU6G0	FREDDIE MAC NOTES 08/24 1.7					1.700000	05 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.184067	5,009,203.35	9,203.35	0.14
		Base		100.000000	5,000,000.00	100.184067	5,009,203.35	9,203.35	0.14
3134GUGT1	FREDDIE MAC NOTES 10/22 1.8					1.800000	17 Oct 2022		
	10,000,000.000	Local		100.000000	10,000,000.00	100.037580	10,003,758.00	3,758.00	0.27
		Base		100.000000	10,000,000.00	100.037580	10,003,758.00	3,758.00	0.27
3135G0T45	FANNIE MAE NOTES 04/22 1.875					1.875000	05 Apr 2022		
	15,243,000.000	Local		100.580833	15,331,536.30	101.083623	15,408,176.65	76,640.35	0.42
		Base		100.580833	15,331,536.30	101.083623	15,408,176.65	76,640.35	0.42
3135G0V26	FANNIE MAE NOTES 07/20 VAR					1.640000	30 Jul 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	100.017563	5,000,878.15	878.15	0.14
		Base		100.000000	5,000,000.00	100.017563	5,000,878.15	878.15	0.14
3135G0V67	FANNIE MAE NOTES 10/20 VAR					1.655000	30 Oct 2020		
	10,000,000.000	Local		100.000000	10,000,000.00	100.036300	10,003,630.00	3,630.00	0.27
		Base		100.000000	10,000,000.00	100.036300	10,003,630.00	3,630.00	0.27

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.500000	25 Jul 2040			
		172,506.930	Local	102.828994	177,387.14	100.605440	173,551.36	-3,835.78	0.00
Original Face:		2,838,688.000	Base	102.828994	177,387.14	100.605440	173,551.36	-3,835.78	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042			
		1,300,849.100	Local	101.506278	1,320,443.51	99.707260	1,297,040.99	-23,402.52	0.04
Original Face:		5,677,376.000	Base	101.506278	1,320,443.51	99.707260	1,297,040.99	-23,402.52	0.04
3136A76N7	FANNIE MAE FNR 2012 101 B				2.000000	25 May 2039			
		1,960,184.540	Local	101.562845	1,990,819.18	100.184110	1,963,793.44	-27,025.74	0.05
Original Face:		11,275,256.000	Base	101.562845	1,990,819.18	100.184110	1,963,793.44	-27,025.74	0.05
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040			
		1,238,834.500	Local	101.426412	1,256,505.38	100.317070	1,242,762.47	-13,742.91	0.03
Original Face:		5,677,376.000	Base	101.426412	1,256,505.38	100.317070	1,242,762.47	-13,742.91	0.03
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041			
		2,497,521.580	Local	100.808312	2,517,709.34	99.275730	2,479,432.78	-38,276.56	0.07
Original Face:		6,713,909.000	Base	100.808312	2,517,709.34	99.275730	2,479,432.78	-38,276.56	0.07
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028			
		1,615,180.030	Local	99.741303	1,611,001.61	98.487670	1,590,753.18	-20,248.43	0.04
Original Face:		5,677,376.000	Base	99.741303	1,611,001.61	98.487670	1,590,753.18	-20,248.43	0.04
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042			
		2,482,463.270	Local	101.532544	2,520,508.11	100.233460	2,488,258.83	-32,249.28	0.07
Original Face:		6,995,663.000	Base	101.532544	2,520,508.11	100.233460	2,488,258.83	-32,249.28	0.07
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028			
		1,615,180.030	Local	100.250351	1,619,223.65	99.195680	1,602,188.81	-17,034.84	0.04
Original Face:		5,677,376.000	Base	100.250351	1,619,223.65	99.195680	1,602,188.81	-17,034.84	0.04
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042			
		3,145,205.030	Local	100.694363	3,167,044.17	99.998850	3,145,168.86	-21,875.31	0.09
Original Face:		11,354,753.000	Base	100.694363	3,167,044.17	99.998850	3,145,168.86	-21,875.31	0.09
3136ACJX0	FANNIE MAE FNR 2013 17 PB				1.750000	25 Mar 2039			
		997,055.090	Local	100.404204	1,001,085.23	100.673620	1,003,771.45	2,686.22	0.03
Original Face:		5,677,376.000	Base	100.404204	1,001,085.23	100.673620	1,003,771.45	2,686.22	0.03

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041			
		746,144.080	Local	98.584375	735,581.48	98.922300	738,102.89	2,521.41	0.02
Original Face:		2,000,000.000	Base	98.584375	735,581.48	98.922300	738,102.89	2,521.41	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040			
		2,268,559.470	Local	101.618170	2,305,268.63	100.051630	2,269,730.73	-35,537.90	0.06
Original Face:		8,516,065.000	Base	101.618170	2,305,268.63	100.051630	2,269,730.73	-35,537.90	0.06
3136AELZ8	FANNIE MAE FNR 2013 62 DB				1.250000	25 Jun 2028			
		1,464,407.950	Local	99.878173	1,462,623.90	98.610720	1,444,063.22	-18,560.68	0.04
Original Face:		5,677,376.000	Base	99.878173	1,462,623.90	98.610720	1,444,063.22	-18,560.68	0.04
3136AJ2X3	FANNIE MAE FNR 2014 25 WA				1.500000	25 May 2029			
		2,431,136.660	Local	98.414370	2,392,587.82	98.503180	2,394,746.92	2,159.10	0.06
Original Face:		6,060,416.000	Base	98.414370	2,392,587.82	98.503180	2,394,746.92	2,159.10	0.06
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		373,880.850	Local	98.235804	367,284.86	101.003910	377,634.28	10,349.42	0.01
Original Face:		2,838,688.000	Base	98.235804	367,284.86	101.003910	377,634.28	10,349.42	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020			
		6,909.960	Local	100.437340	6,940.18	100.136940	6,919.42	-20.76	0.00
Original Face:		648,587.000	Base	100.437340	6,940.18	100.136940	6,919.42	-20.76	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		689,583.050	Local	100.133067	690,500.66	99.793030	688,155.82	-2,344.84	0.02
Original Face:		5,946,910.000	Base	100.133067	690,500.66	99.793030	688,155.82	-2,344.84	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
		116,977.920	Local	103.447334	121,010.54	105.006290	122,834.17	1,823.63	0.00
Original Face:		500,000.000	Base	103.447334	121,010.54	105.006290	122,834.17	1,823.63	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040			
		904,274.250	Local	101.387812	916,823.88	101.071460	913,963.19	-2,860.69	0.02
Original Face:		11,354,753.000	Base	101.387812	916,823.88	101.071460	913,963.19	-2,860.69	0.02
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		474,499.420	Local	99.397999	471,642.93	101.521320	481,718.07	10,075.14	0.01
Original Face:		2,838,688.000	Base	99.397999	471,642.93	101.521320	481,718.07	10,075.14	0.01

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	625,951.280	Local	99.977375	625,809.66	100.294540	627,794.96	1,985.30	0.02	
Original Face:	2,838,688.000	Base	99.977375	625,809.66	100.294540	627,794.96	1,985.30	0.02	
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
	486,111.230	Local	99.954860	485,891.80	100.342420	487,775.77	1,883.97	0.01	
Original Face:	3,247,459.000	Base	99.954860	485,891.80	100.342420	487,775.77	1,883.97	0.01	
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	1,430,542.510	Local	100.208371	1,433,523.34	103.404100	1,479,239.61	45,716.27	0.04	
Original Face:	5,677,376.000	Base	100.208371	1,433,523.34	103.404100	1,479,239.61	45,716.27	0.04	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	2,137,154.980	Local	100.367775	2,145,014.91	100.099430	2,139,279.95	-5,734.96	0.06	
Original Face:	8,516,065.000	Base	100.367775	2,145,014.91	100.099430	2,139,279.95	-5,734.96	0.06	
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
	2,002,859.590	Local	100.067610	2,004,213.72	99.236810	1,987,573.97	-16,639.75	0.05	
Original Face:	7,380,589.000	Base	100.067610	2,004,213.72	99.236810	1,987,573.97	-16,639.75	0.05	
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
	2,432,101.070	Local	101.280771	2,463,250.72	98.601130	2,398,079.14	-65,171.58	0.06	
Original Face:	5,677,376.000	Base	101.280771	2,463,250.72	98.601130	2,398,079.14	-65,171.58	0.06	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
	1,855,538.980	Local	100.024124	1,855,986.61	99.332610	1,843,155.30	-12,831.31	0.05	
Original Face:	5,677,376.000	Base	100.024124	1,855,986.61	99.332610	1,843,155.30	-12,831.31	0.05	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
	4,638,847.830	Local	100.747941	4,673,543.66	100.032680	4,640,363.81	-33,179.85	0.13	
Original Face:	14,193,441.000	Base	100.747941	4,673,543.66	100.032680	4,640,363.81	-33,179.85	0.13	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
	3,164,660.290	Local	100.476402	3,179,736.81	100.920680	3,193,796.68	14,059.87	0.09	
Original Face:	14,193,441.000	Base	100.476402	3,179,736.81	100.920680	3,193,796.68	14,059.87	0.09	
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
	1,014,400.990	Local	99.893049	1,013,316.08	100.190570	1,016,334.13	3,018.05	0.03	
Original Face:	3,250,000.000	Base	99.893049	1,013,316.08	100.190570	1,016,334.13	3,018.05	0.03	

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
	1,835,080.820	Local	100.527847	1,844,767.24	100.179850	1,838,381.21	-6,386.03	0.05	
Original Face:	5,677,376.000	Base	100.527847	1,844,767.24	100.179850	1,838,381.21	-6,386.03	0.05	
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
	2,988,837.090	Local	99.903666	2,985,957.82	99.430620	2,971,819.25	-14,138.57	0.08	
Original Face:	8,516,065.000	Base	99.903666	2,985,957.82	99.430620	2,971,819.25	-14,138.57	0.08	
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
	693,192.750	Local	97.846159	678,262.48	99.680310	690,976.68	12,714.20	0.02	
Original Face:	2,500,000.000	Base	97.846159	678,262.48	99.680310	690,976.68	12,714.20	0.02	
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
	3,290,729.700	Local	102.814241	3,383,338.78	105.872350	3,483,972.87	100,634.09	0.09	
Original Face:	10,000,000.000	Base	102.814241	3,383,338.78	105.872350	3,483,972.87	100,634.09	0.09	
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
	3,200,296.650	Local	101.779874	3,257,257.91	101.511080	3,248,655.69	-8,602.22	0.09	
Original Face:	5,000,000.000	Base	101.779874	3,257,257.91	101.511080	3,248,655.69	-8,602.22	0.09	
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
	5,809,888.300	Local	102.484089	5,954,211.10	100.968070	5,866,132.09	-88,079.01	0.16	
Original Face:	10,000,000.000	Base	102.484089	5,954,211.10	100.968070	5,866,132.09	-88,079.01	0.16	
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.500000	15 Sep 2040		
	2,323,192.140	Local	101.065314	2,347,941.42	100.851000	2,342,962.51	-4,978.91	0.06	
Original Face:	5,000,000.000	Base	101.065314	2,347,941.42	100.851000	2,342,962.51	-4,978.91	0.06	
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
	2,584,148.550	Local	101.801742	2,630,708.23	100.892570	2,607,213.88	-23,494.35	0.07	
Original Face:	5,000,000.000	Base	101.801742	2,630,708.23	100.892570	2,607,213.88	-23,494.35	0.07	
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
	2,606,248.260	Local	101.948516	2,657,031.42	100.385080	2,616,284.40	-40,747.02	0.07	
Original Face:	7,000,000.000	Base	101.948516	2,657,031.42	100.385080	2,616,284.40	-40,747.02	0.07	
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.010000	01 Jun 2020		
	1,000,000.000	Local	100.222663	1,002,226.63	99.843377	998,433.77	-3,792.86	0.03	
Original Face:	1,000,000.000	Base	100.222663	1,002,226.63	99.843377	998,433.77	-3,792.86	0.03	

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
	2,987,045.820	Local	102.679961	3,067,097.47	102.018813	3,047,348.69	-19,748.78	0.08	
Original Face:	8,516,065.000	Base	102.679961	3,067,097.47	102.018813	3,047,348.69	-19,748.78	0.08	
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
	650,300.830	Local	101.194561	658,069.07	105.697490	687,351.65	29,282.58	0.02	
Original Face:	44,567,405.000	Base	101.194561	658,069.07	105.697490	687,351.65	29,282.58	0.02	
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
	25,615.380	Local	107.595944	27,561.11	108.122320	27,695.94	134.83	0.00	
Original Face:	1,000,000.000	Base	107.595944	27,561.11	108.122320	27,695.94	134.83	0.00	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	776,107.210	Local	105.869364	821,659.77	114.875040	891,553.47	69,893.70	0.02	
Original Face:	24,898,134.000	Base	105.869364	821,659.77	114.875040	891,553.47	69,893.70	0.02	
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	527,866.920	Local	99.217005	523,733.75	101.598150	536,303.03	12,569.28	0.01	
Original Face:	5,677,376.000	Base	99.217005	523,733.75	101.598150	536,303.03	12,569.28	0.01	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	374,288.210	Local	105.085704	393,323.40	107.099310	400,860.09	7,536.69	0.01	
Original Face:	8,516,065.000	Base	105.085704	393,323.40	107.099310	400,860.09	7,536.69	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	100.149168	5,007,458.40	7,458.40	0.14	
		Base	100.000000	5,000,000.00	100.149168	5,007,458.40	7,458.40	0.14	
31422BTG5	FARMER MAC NOTES 01/24 1.82					1.820000	29 Jan 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.064280	5,003,214.00	3,214.00	0.14	
		Base	100.000000	5,000,000.00	100.064280	5,003,214.00	3,214.00	0.14	
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					2.234130	26 Jul 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.350722	2,007,014.44	7,014.44	0.05	
		Base	100.000000	2,000,000.00	100.350722	2,007,014.44	7,014.44	0.05	
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					2.982250	03 Aug 2022		
	20,000,000.000	Local	100.000000	20,000,000.00	98.987300	19,797,460.00	-202,540.00	0.54	
		Base	100.000000	20,000,000.00	98.987300	19,797,460.00	-202,540.00	0.54	

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5				4.500000	15 Feb 2021		
		5,496.180	Local 100.995783	5,550.91	100.522280	5,524.89	-26.02	0.00
Original Face:		1,675,000.000	Base 100.995783	5,550.91	100.522280	5,524.89	-26.02	0.00
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR				2.280630	11 May 2021		
		5,000,000.000	Local 100.000000	5,000,000.00	100.386535	5,019,326.75	19,326.75	0.14
			Base 100.000000	5,000,000.00	100.386535	5,019,326.75	19,326.75	0.14
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR				2.382630	16 Apr 2021		
		3,000,000.000	Local 100.000000	3,000,000.00	100.501000	3,015,030.00	15,030.00	0.08
			Base 100.000000	3,000,000.00	100.501000	3,015,030.00	15,030.00	0.08
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	100.330920	10,033,092.00	33,092.00	0.27
			Base 100.000000	10,000,000.00	100.330920	10,033,092.00	33,092.00	0.27
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
		65,006.920	Local 105.429730	68,536.62	108.692410	70,657.59	2,120.97	0.00
Original Face:		877,500.000	Base 105.429730	68,536.62	108.692410	70,657.59	2,120.97	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B				2.459000	16 Jan 2040		
		29,850.900	Local 101.469570	30,289.58	99.888520	29,817.62	-471.96	0.00
Original Face:		10,000,000.000	Base 101.469570	30,289.58	99.888520	29,817.62	-471.96	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
		2,220,240.900	Local 98.859084	2,194,909.81	96.665750	2,146,212.52	-48,697.29	0.06
Original Face:		3,000,000.000	Base 98.859084	2,194,909.81	96.665750	2,146,212.52	-48,697.29	0.06
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
		3,635,344.800	Local 95.430304	3,469,220.60	98.143750	3,567,863.71	98,643.11	0.10
Original Face:		10,000,000.000	Base 95.430304	3,469,220.60	98.143750	3,567,863.71	98,643.11	0.10
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		3,199,760.860	Local 102.110921	3,267,305.28	100.011410	3,200,125.95	-67,179.33	0.09
Original Face:		10,493,495.000	Base 102.110921	3,267,305.28	100.011410	3,200,125.95	-67,179.33	0.09
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,559,313.950	Local 96.381977	4,394,356.93	99.229860	4,524,200.85	129,843.92	0.12
Original Face:		5,000,000.000	Base 96.381977	4,394,356.93	99.229860	4,524,200.85	129,843.92	0.12

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	3,535,481.550	Local		99.899588	3,531,931.49	100.603340	3,556,812.52	24,881.03	0.10
Original Face:	5,000,000.000	Base		99.899588	3,531,931.49	100.603340	3,556,812.52	24,881.03	0.10
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
	4,457,800.820	Local		100.697374	4,488,888.36	100.866980	4,496,449.06	7,560.70	0.12
Original Face:	5,000,000.000	Base		100.697374	4,488,888.36	100.866980	4,496,449.06	7,560.70	0.12
42786BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
	1,000,000.000	Local		99.918416	999,184.16	101.917989	1,019,179.89	19,995.73	0.03
		Base		99.918416	999,184.16	101.917989	1,019,179.89	19,995.73	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	15,680,000.000	Local		101.403641	15,900,090.98	101.378228	15,896,106.15	-3,984.83	0.43
		Base		101.403641	15,900,090.98	101.378228	15,896,106.15	-3,984.83	0.43
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
	10,000,000.000	Local		99.967254	9,996,725.44	101.435044	10,143,504.40	146,778.96	0.27
		Base		99.967254	9,996,725.44	101.435044	10,143,504.40	146,778.96	0.27
459058FM0	INTL BK RECON + DEVELOP SR UNSECURED 08/20 1.125					1.125000	10 Aug 2020		
	10,000,000.000	Local		99.688117	9,968,811.71	99.773788	9,977,378.80	8,567.09	0.27
		Base		99.688117	9,968,811.71	99.773788	9,977,378.80	8,567.09	0.27
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	99.990000	9,999,000.00	-1,000.00	0.27
		Base		100.000000	10,000,000.00	99.990000	9,999,000.00	-1,000.00	0.27
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
	3,009,908.050	Local		99.619861	2,998,466.23	100.908430	3,037,250.96	38,784.73	0.08
Original Face:	5,000,000.000	Base		99.619861	2,998,466.23	100.908430	3,037,250.96	38,784.73	0.08
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.023518	5,001,175.90	1,175.90	0.14
		Base		100.000000	5,000,000.00	100.023518	5,001,175.90	1,175.90	0.14
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	100.532100	15,079,815.00	79,815.00	0.41
		Base		100.000000	15,000,000.00	100.532100	15,079,815.00	79,815.00	0.41

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
48128GM49	JPMORGAN CHASE + CO SR UNSECURED 11/24 VAR					2.300000	27 Nov 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.408086	5,020,404.30	20,404.30	0.14	
		Base	100.000000	5,000,000.00	100.408086	5,020,404.30	20,404.30	0.14	
48128GN97	JPMORGAN CHASE + CO SR UNSECURED 12/24 VAR					2.300000	23 Dec 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	100.349658	10,034,965.80	34,965.80	0.27	
		Base	100.000000	10,000,000.00	100.349658	10,034,965.80	34,965.80	0.27	
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	100.039047	10,003,904.70	3,904.70	0.27	
		Base	100.000000	10,000,000.00	100.039047	10,003,904.70	3,904.70	0.27	
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
	12,640,000.000	Local	99.819140	12,617,139.35	101.400660	12,817,043.42	199,904.07	0.35	
	Original Face: 12,640,000.000	Base	99.819140	12,617,139.35	101.400660	12,817,043.42	199,904.07	0.35	
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
	3,000,000.000	Local	99.603088	2,988,092.65	106.461385	3,193,841.55	205,748.90	0.09	
		Base	99.603088	2,988,092.65	106.461385	3,193,841.55	205,748.90	0.09	
571903AM5	MARRIOTT INTERNATIONAL SR UNSECURED 10/21 3.125					3.125000	15 Oct 2021		
	3,493,000.000	Local	101.604481	3,549,044.52	101.901864	3,559,432.11	10,387.59	0.10	
		Base	101.604481	3,549,044.52	101.901864	3,559,432.11	10,387.59	0.10	
57629WCF5	MASSMUTUAL GLOBAL FUNDIN SECURED 144A 09/20 1.95					1.950000	22 Sep 2020		
	23,826,000.000	Local	100.056396	23,839,436.84	100.169788	23,866,453.69	27,016.85	0.65	
		Base	100.056396	23,839,436.84	100.169788	23,866,453.69	27,016.85	0.65	
58013MEX8	MCDONALD S CORP SR UNSECURED 12/20 2.75					2.750000	09 Dec 2020		
	10,841,000.000	Local	100.696100	10,916,464.17	100.763460	10,923,766.70	7,302.53	0.30	
		Base	100.696100	10,916,464.17	100.763460	10,923,766.70	7,302.53	0.30	
58769QAB7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2019 B A2					2.010000	15 Dec 2021		
	2,750,000.000	Local	99.995178	2,749,867.39	100.169570	2,754,663.18	4,795.79	0.07	
	Original Face: 2,750,000.000	Base	99.995178	2,749,867.39	100.169570	2,754,663.18	4,795.79	0.07	
594918BP8	MICROSOFT CORP SR UNSECURED 08/21 1.55					1.550000	08 Aug 2021		
	50,000,000.000	Local	99.969977	49,984,988.51	100.045337	50,022,668.50	37,679.99	1.35	
		Base	99.969977	49,984,988.51	100.045337	50,022,668.50	37,679.99	1.35	

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
594918BW3	MICROSOFT CORP SR UNSECURED 02/22 2.4					2.400000	06 Feb 2022		
	10,354,000.000	Local	101.167480	10,474,880.88	101.752732	10,535,477.87	60,596.99	0.29	
		Base	101.167480	10,474,880.88	101.752732	10,535,477.87	60,596.99	0.29	
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
	3,000,000.000	Local	99.964820	2,998,944.59	100.479824	3,014,394.72	15,450.13	0.08	
		Base	99.964820	2,998,944.59	100.479824	3,014,394.72	15,450.13	0.08	
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
	10,000,000.000	Local	99.973413	9,997,341.31	100.586004	10,058,600.40	61,259.09	0.27	
		Base	99.973413	9,997,341.31	100.586004	10,058,600.40	61,259.09	0.27	
655844BJ6	NORFOLK SOUTHERN CORP SR UNSECURED 04/22 3					3.000000	01 Apr 2022		
	3,140,000.000	Local	102.213278	3,209,496.93	102.398885	3,215,324.99	5,828.06	0.09	
		Base	102.213278	3,209,496.93	102.398885	3,215,324.99	5,828.06	0.09	
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375					4.375000	11 Aug 2020		
	4,000,000.000	Local	101.104877	4,044,195.09	101.391238	4,055,649.52	11,454.43	0.11	
		Base	101.104877	4,044,195.09	101.391238	4,055,649.52	11,454.43	0.11	
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
	3,000,000.000	Local	99.995790	2,999,873.70	102.617037	3,078,511.11	78,637.41	0.08	
		Base	99.995790	2,999,873.70	102.617037	3,078,511.11	78,637.41	0.08	
74005PBA1	PRAXAIR INC SR UNSECURED 02/22 2.45					2.450000	15 Feb 2022		
	3,000,000.000	Local	101.560746	3,046,822.39	101.600672	3,048,020.16	1,197.77	0.08	
		Base	101.560746	3,046,822.39	101.600672	3,048,020.16	1,197.77	0.08	
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					2.277750	21 Sep 2021		
	10,000,000.000	Local	99.894097	9,989,409.68	99.644008	9,964,400.80	-25,008.88	0.27	
		Base	99.894097	9,989,409.68	99.644008	9,964,400.80	-25,008.88	0.27	
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					2.306250	22 Oct 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	101.407000	10,140,700.00	140,700.00	0.27	
		Base	100.000000	10,000,000.00	101.407000	10,140,700.00	140,700.00	0.27	
78014RBX7	ROYAL BANK OF CANADA SR UNSECURED 01/25 VAR					2.300000	30 Jan 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.078637	10,007,863.70	7,863.70	0.27	
		Base	100.000000	10,000,000.00	100.078637	10,007,863.70	7,863.70	0.27	

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.360880	25 Jan 2029		
	934,375.630	Local	100.000000	934,375.63	97.736720	913,228.09	-21,147.54	0.02	
Original Face:	2,838,688.000	Base	100.000000	934,375.63	97.736720	913,228.09	-21,147.54	0.02	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	10,000,000.000	Local	99.961099	9,996,109.85	102.259529	10,225,952.90	229,843.05	0.28	
		Base	99.961099	9,996,109.85	102.259529	10,225,952.90	229,843.05	0.28	
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	99.900575	4,995,028.75	-4,971.25	0.14	
		Base	100.000000	5,000,000.00	99.900575	4,995,028.75	-4,971.25	0.14	
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
	10,000,000.000	Local	100.000000	10,000,000.00	102.491360	10,249,136.00	249,136.00	0.28	
		Base	100.000000	10,000,000.00	102.491360	10,249,136.00	249,136.00	0.28	
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	99.864594	9,986,459.40	-13,540.60	0.27	
		Base	100.000000	10,000,000.00	99.864594	9,986,459.40	-13,540.60	0.27	
89114R3T1	TORONTO DOMINION BANK SR UNSECURED 11/20 1.9					1.900000	30 Nov 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.010562	10,001,056.20	1,056.20	0.27	
		Base	100.000000	10,000,000.00	100.010562	10,001,056.20	1,056.20	0.27	
89233MAB9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A2					1.920000	15 Jul 2022		
	8,000,000.000	Local	99.993051	7,999,444.10	100.264530	8,021,162.40	21,718.30	0.22	
Original Face:	8,000,000.000	Base	99.993051	7,999,444.10	100.264530	8,021,162.40	21,718.30	0.22	
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					1.994130	26 Apr 2021		
	5,000,000.000	Local	99.888724	4,994,436.20	99.809691	4,990,484.55	-3,951.65	0.14	
		Base	99.888724	4,994,436.20	99.809691	4,990,484.55	-3,951.65	0.14	
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
	13,000,000.000	Local	99.953957	12,994,014.42	102.220298	13,288,638.74	294,624.32	0.36	
		Base	99.953957	12,994,014.42	102.220298	13,288,638.74	294,624.32	0.36	
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1					2.260540	17 Aug 2020		
	546,735.970	Local	100.000000	546,735.97	100.013560	546,810.11	74.14	0.01	
Original Face:	15,000,000.000	Base	100.000000	546,735.97	100.013560	546,810.11	74.14	0.01	

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90327QD30	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2.625					2.625000	01 Jun 2021		
	8,000,000.000	Local	101.300324	8,104,025.95	101.366450	8,109,316.00	5,290.05	0.22	
		Base	101.300324	8,104,025.95	101.366450	8,109,316.00	5,290.05	0.22	
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
	10,000,000.000	Local	102.800040	10,280,004.01	102.760056	10,276,005.60	-3,998.41	0.28	
		Base	102.800040	10,280,004.01	102.760056	10,276,005.60	-3,998.41	0.28	
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
	2,000,000.000	Local	99.912025	1,998,240.50	102.702606	2,054,052.12	55,811.62	0.06	
		Base	99.912025	1,998,240.50	102.702606	2,054,052.12	55,811.62	0.06	
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
	20,000,000.000	Local	99.911852	19,982,370.45	100.585938	20,117,187.60	134,817.15	0.54	
		Base	99.911852	19,982,370.45	100.585938	20,117,187.60	134,817.15	0.54	
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
	40,000,000.000	Local	99.955273	39,982,109.07	100.761719	40,304,687.60	322,578.53	1.09	
		Base	99.955273	39,982,109.07	100.761719	40,304,687.60	322,578.53	1.09	
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local	99.803897	4,990,194.85	99.601562	4,980,078.10	-10,116.75	0.13	
		Base	99.803897	4,990,194.85	99.601562	4,980,078.10	-10,116.75	0.13	
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					2.153630	15 Jun 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.203012	3,006,090.36	6,090.36	0.08	
		Base	100.000000	3,000,000.00	100.203012	3,006,090.36	6,090.36	0.08	
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
	3,000,000.000	Local	99.975275	2,999,258.24	102.040235	3,061,207.05	61,948.81	0.08	
		Base	99.975275	2,999,258.24	102.040235	3,061,207.05	61,948.81	0.08	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	8,000,000.000	Local	99.983935	7,998,714.77	102.160150	8,172,812.00	174,097.23	0.22	
Original Face:	8,000,000.000	Base	99.983935	7,998,714.77	102.160150	8,172,812.00	174,097.23	0.22	

& 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 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
	1,732,730.360	Local	99.436746	1,722,970.69	100.024250	1,733,150.55	10,179.86	0.05	
Original Face:	10,000,000.000	Base	99.436746	1,722,970.69	100.024250	1,733,150.55	10,179.86	0.05	
92348TAA2	VERIZON OWNER TRUST VZOT 2020 A A1A					1.850000	22 Jul 2024		
	5,500,000.000	Local	99.988311	5,499,357.13	99.988290	5,499,355.95	-1.18	0.15	
Original Face:	5,500,000.000	Base	99.988311	5,499,357.13	99.988290	5,499,355.95	-1.18	0.15	
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
	5,000,000.000	Local	99.998892	4,999,944.60	101.986650	5,099,332.50	99,387.90	0.14	
Original Face:	5,000,000.000	Base	99.998892	4,999,944.60	101.986650	5,099,332.50	99,387.90	0.14	
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					1.967750	23 Jun 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.025816	10,002,581.60	2,581.60	0.27	
		Base	100.000000	10,000,000.00	100.025816	10,002,581.60	2,581.60	0.27	
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
	5,000,000.000	Local	99.993902	4,999,695.11	100.475299	5,023,764.95	24,069.84	0.14	
		Base	99.993902	4,999,695.11	100.475299	5,023,764.95	24,069.84	0.14	
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
	3,000,000.000	Local	99.896207	2,996,886.21	105.016673	3,150,500.19	153,613.98	0.09	
		Base	99.896207	2,996,886.21	105.016673	3,150,500.19	153,613.98	0.09	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.830630	11 Feb 2022		
	4,000,000.000	Local	100.000000	4,000,000.00	100.751639	4,030,065.56	30,065.56	0.11	
		Base	100.000000	4,000,000.00	100.751639	4,030,065.56	30,065.56	0.11	
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.060000	25 Mar 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.015150	10,001,515.00	1,515.00	0.27	
		Base	100.000000	10,000,000.00	100.015150	10,001,515.00	1,515.00	0.27	
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
	5,000,000.000	Local	99.972354	4,998,617.69	103.156055	5,157,802.75	159,185.06	0.14	
		Base	99.972354	4,998,617.69	103.156055	5,157,802.75	159,185.06	0.14	
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
	5,000,000.000	Local	99.855973	4,992,798.66	106.800247	5,340,012.35	347,213.69	0.14	
		Base	99.855973	4,992,798.66	106.800247	5,340,012.35	347,213.69	0.14	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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	99.281000	4,964,050.00	-35,950.00	0.13
			Base 100.000000	5,000,000.00	99.281000	4,964,050.00	-35,950.00	0.13
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	99.911484	9,991,148.40	-8,851.60	0.27
			Base 100.000000	10,000,000.00	99.911484	9,991,148.40	-8,851.60	0.27
US DOLLAR Total								
		1,217,692,431.090	Local	1,219,777,149.83		1,227,124,705.29	7,347,555.46	33.22
Original Face:		559,773,741.000	Base	1,219,777,149.83		1,227,124,705.29	7,347,555.46	33.22
FIXED INCOME Total								
		1,217,692,431.090	Base	1,219,777,149.83		1,227,124,705.29	7,347,555.46	33.22
Original Face:		559,773,741.000						

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		3,687,817,378.880	Base	3,686,748,175.05		3,694,232,876.48	7,484,701.43	100.00
Original Face:		559,773,741.000						

Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				1.674194	31 Dec 2030		
		826,219.690	Local	100.055267	826,676.32	100.060000	826,715.42	39.10
			Base	100.055267	826,676.32	100.060000	826,715.42	39.10

459200HX2	IBM CORP SR UNSECURED 11/21 VAR				2.488250	06 Nov 2021		
		1,000,000.000	Local	100.109916	1,001,099.16	100.109916	1,001,099.16	0.00
			Base	100.109916	1,001,099.16	100.109916	1,001,099.16	0.00

US DOLLAR Total		1,826,219.690	Local		1,827,775.48		1,827,814.58	39.10
			Base		1,827,775.48		1,827,814.58	39.10

CASH EQUIVALENT Total

		1,826,219.690	Base		1,827,775.48		1,827,814.58	39.10
--	--	---------------	------	--	--------------	--	--------------	-------

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	99.863000	344,527.35	100.605322	347,088.36	2,561.01
			Base	99.863000	344,527.35	100.605322	347,088.36	2,561.01

020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				2.390500	29 Mar 2021		
		1,274,000.000	Local	100.067402	1,274,858.70	100.314856	1,278,011.27	3,152.57
			Base	100.067402	1,274,858.70	100.314856	1,278,011.27	3,152.57

025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
		500,000.000	Local	99.908138	499,540.69	102.166815	510,834.08	11,293.39
			Base	99.908138	499,540.69	102.166815	510,834.08	11,293.39

02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A				2.040000	15 May 2023		
		650,000.000	Local	99.991068	649,941.94	100.308730	652,006.75	2,064.81
Original Face:		650,000.000	Base	99.991068	649,941.94	100.308730	652,006.75	2,064.81

Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02582JMM3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 3 A					2.000000	15 Apr 2025		
	500,000.000	Local		99.987568	499,937.84	101.264810	506,324.05	6,386.21	0.46
Original Face:	500,000.000	Base		99.987568	499,937.84	101.264810	506,324.05	6,386.21	0.46
02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 1 A					1.930000	15 Sep 2022		
	1,000,000.000	Local		99.105491	991,054.91	99.989750	999,897.50	8,842.59	0.90
Original Face:	1,000,000.000	Base		99.105491	991,054.91	99.989750	999,897.50	8,842.59	0.90
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					2.093500	07 Feb 2020		
	1,000,000.000	Local		100.000000	1,000,000.00	100.004034	1,000,040.34	40.34	0.90
		Base		100.000000	1,000,000.00	100.004034	1,000,040.34	40.34	0.90
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					2.401380	09 Feb 2022		
	1,350,000.000	Local		100.335326	1,354,526.90	100.861661	1,361,632.42	7,105.52	1.22
		Base		100.335326	1,354,526.90	100.861661	1,361,632.42	7,105.52	1.22
037833DL1	APPLE INC SR UNSECURED 09/22 1.7					1.700000	11 Sep 2022		
	70,000.000	Local		99.985214	69,989.65	100.444789	70,311.35	321.70	0.06
		Base		99.985214	69,989.65	100.444789	70,311.35	321.70	0.06
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.840000	17 Jan 2023		
	1,950,000.000	Local		98.611925	1,922,932.53	100.080290	1,951,565.66	28,633.13	1.75
Original Face:	1,950,000.000	Base		98.611925	1,922,932.53	100.080290	1,951,565.66	28,633.13	1.75
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.370000	27 Dec 2022		
	839,114.100	Local		99.279886	833,071.52	99.919430	838,438.03	5,366.51	0.75
Original Face:	1,300,000.000	Base		99.279886	833,071.52	99.919430	838,438.03	5,366.51	0.75
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
	385,000.000	Local		99.987951	384,953.61	100.497740	386,916.30	1,962.69	0.35
Original Face:	385,000.000	Base		99.987951	384,953.61	100.497740	386,916.30	1,962.69	0.35
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR					2.259500	24 May 2021		
	480,000.000	Local		100.000000	480,000.00	100.094445	480,453.34	453.34	0.43
		Base		100.000000	480,000.00	100.094445	480,453.34	453.34	0.43
06406FAB9	BANK OF NY MELLON CORP SR UNSECURED 05/21 2.05					2.050000	03 May 2021		
	750,000.000	Local		100.180028	751,350.21	100.520541	753,904.06	2,553.85	0.68
		Base		100.180028	751,350.21	100.520541	753,904.06	2,553.85	0.68

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.450000	27 Nov 2020		
	1,000,000.000	Local		99.509565	995,095.65	100.592545	1,005,925.45	10,829.80	0.90
		Base		99.509565	995,095.65	100.592545	1,005,925.45	10,829.80	0.90
06406RAE7	BANK OF NY MELLON CORP SR UNSECURED 01/23 2.95					2.950000	29 Jan 2023		
	750,000.000	Local		102.501024	768,757.68	103.630285	777,227.14	8,469.46	0.70
		Base		102.501024	768,757.68	103.630285	777,227.14	8,469.46	0.70
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3					2.350000	25 Apr 2022		
	304,970.110	Local		99.957996	304,842.01	100.324160	305,958.70	1,116.69	0.27
	Original Face: 400,000.000	Base		99.957996	304,842.01	100.324160	305,958.70	1,116.69	0.27
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.630000	15 Aug 2021		
	103,548.860	Local		99.931964	103,478.41	99.982290	103,530.52	52.11	0.09
	Original Face: 1,060,000.000	Base		99.931964	103,478.41	99.982290	103,530.52	52.11	0.09
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
	270,000.000	Local		99.990033	269,973.09	102.137270	275,770.63	5,797.54	0.25
	Original Face: 270,000.000	Base		99.990033	269,973.09	102.137270	275,770.63	5,797.54	0.25
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
	445,000.000	Local		99.982202	444,920.80	102.116840	454,419.94	9,499.14	0.41
	Original Face: 445,000.000	Base		99.982202	444,920.80	102.116840	454,419.94	9,499.14	0.41
12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2					1.990000	15 Mar 2023		
	165,000.000	Local		99.989824	164,983.21	100.190290	165,313.98	330.77	0.15
	Original Face: 165,000.000	Base		99.989824	164,983.21	100.190290	165,313.98	330.77	0.15
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.440000	15 Dec 2021		
	43,389.960	Local		99.992786	43,386.83	99.852610	43,326.01	-60.82	0.04
	Original Face: 190,000.000	Base		99.992786	43,386.83	99.852610	43,326.01	-60.82	0.04
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3					1.860000	15 Sep 2022		
	451,905.750	Local		99.915956	451,525.95	100.036240	452,069.52	543.57	0.41
	Original Face: 700,000.000	Base		99.915956	451,525.95	100.036240	452,069.52	543.57	0.41
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.050000	15 Aug 2023		
	1,000,000.000	Local		98.873051	988,730.51	100.308730	1,003,087.30	14,356.79	0.90
	Original Face: 1,000,000.000	Base		98.873051	988,730.51	100.308730	1,003,087.30	14,356.79	0.90

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.000000	17 Jan 2023		
	500,000.000	Local		99.988812	499,944.06	100.040000	500,200.00	255.94	0.45
Original Face:	500,000.000	Base		99.988812	499,944.06	100.040000	500,200.00	255.94	0.45
14041NFN6	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A4 A4					1.990000	17 Jul 2023		
	1,000,000.000	Local		100.138539	1,001,385.39	100.225920	1,002,259.20	873.81	0.90
Original Face:	1,000,000.000	Base		100.138539	1,001,385.39	100.225920	1,002,259.20	873.81	0.90
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15					3.150000	07 Sep 2021		
	900,000.000	Local		101.471561	913,244.05	102.446173	922,015.56	8,771.51	0.83
		Base		101.471561	913,244.05	102.446173	922,015.56	8,771.51	0.83
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65					2.650000	17 May 2021		
	475,000.000	Local		99.969072	474,853.09	101.363336	481,475.85	6,622.76	0.43
		Base		99.969072	474,853.09	101.363336	481,475.85	6,622.76	0.43
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					2.477130	06 Jun 2022		
	1,000,000.000	Local		100.526817	1,005,268.17	100.574830	1,005,748.30	480.13	0.90
		Base		100.526817	1,005,268.17	100.574830	1,005,748.30	480.13	0.90
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
	1,000,000.000	Local		98.531824	985,318.24	100.685038	1,006,850.38	21,532.14	0.90
		Base		98.531824	985,318.24	100.685038	1,006,850.38	21,532.14	0.90
166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
	500,000.000	Local		101.307988	506,539.94	101.768711	508,843.56	2,303.62	0.46
		Base		101.307988	506,539.94	101.768711	508,843.56	2,303.62	0.46
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.450000	15 Jun 2020		
	2,000,000.000	Local		99.912167	1,998,243.33	100.280971	2,005,619.42	7,376.09	1.80
		Base		99.912167	1,998,243.33	100.280971	2,005,619.42	7,376.09	1.80
17275RBJ0	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85					1.850000	20 Sep 2021		
	570,000.000	Local		99.961219	569,778.95	100.397544	572,266.00	2,487.05	0.51
		Base		99.961219	569,778.95	100.397544	572,266.00	2,487.05	0.51
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					2.119130	20 Oct 2020		
	1,750,000.000	Local		100.000000	1,750,000.00	100.175932	1,753,078.81	3,078.81	1.58
		Base		100.000000	1,750,000.00	100.175932	1,753,078.81	3,078.81	1.58

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17325FAL2	CITIBANK NA SR UNSECURED 02/21 2.85					2.850000	12 Feb 2021		
	750,000.000	Local	100.852829	756,396.22	101.097867	758,234.00	1,837.78	0.68	
		Base	100.852829	756,396.22	101.097867	758,234.00	1,837.78	0.68	
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					2.446880	02 Mar 2020		
	560,000.000	Local	100.000000	560,000.00	100.046672	560,261.36	261.36	0.50	
		Base	100.000000	560,000.00	100.046672	560,261.36	261.36	0.50	
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					2.487250	26 May 2020		
	1,000,000.000	Local	100.000000	1,000,000.00	100.164312	1,001,643.12	1,643.12	0.90	
		Base	100.000000	1,000,000.00	100.164312	1,001,643.12	1,643.12	0.90	
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
	900,000.000	Local	99.938227	899,444.04	102.881002	925,929.02	26,484.98	0.83	
		Base	99.938227	899,444.04	102.881002	925,929.02	26,484.98	0.83	
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
	425,083.590	Local	98.692641	419,526.22	100.306740	426,387.49	6,861.27	0.38	
Original Face:	550,000.000	Base	98.692641	419,526.22	100.306740	426,387.49	6,861.27	0.38	
20030NCW9	COMCAST CORP COMPANY GUAR 10/21 VAR					2.349380	01 Oct 2021		
	1,000,000.000	Local	100.096879	1,000,968.79	100.529239	1,005,292.39	4,323.60	0.90	
		Base	100.096879	1,000,968.79	100.529239	1,005,292.39	4,323.60	0.90	
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					2.435000	07 Jun 2023		
	850,000.000	Local	100.065098	850,553.33	100.740789	856,296.71	5,743.38	0.77	
		Base	100.065098	850,553.33	100.740789	856,296.71	5,743.38	0.77	
24422EUL1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR					2.048000	09 Oct 2020		
	500,000.000	Local	100.000000	500,000.00	100.081002	500,405.01	405.01	0.45	
		Base	100.000000	500,000.00	100.081002	500,405.01	405.01	0.45	
24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3					2.300000	07 Jun 2021		
	310,000.000	Local	99.954232	309,858.12	100.850928	312,637.88	2,779.76	0.28	
		Base	99.954232	309,858.12	100.850928	312,637.88	2,779.76	0.28	
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.900000	17 Oct 2022		
	340,000.000	Local	99.719671	339,046.88	100.042570	340,144.74	1,097.86	0.31	
Original Face:	340,000.000	Base	99.719671	339,046.88	100.042570	340,144.74	1,097.86	0.31	

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254683BU8	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A3 A3					1.850000	16 Oct 2023		
	1,000,000.000	Local		100.000000	1,000,000.00	100.302310	1,003,023.10	3,023.10	0.90
Original Face:	1,000,000.000	Base		100.000000	1,000,000.00	100.302310	1,003,023.10	3,023.10	0.90
254683CB9	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A6 A6					1.880000	15 Feb 2023		
	1,000,000.000	Local		99.957732	999,577.32	100.101730	1,001,017.30	1,439.98	0.90
Original Face:	1,000,000.000	Base		99.957732	999,577.32	100.101730	1,001,017.30	1,439.98	0.90
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
	380,000.000	Local		99.812437	379,287.26	100.380943	381,447.58	2,160.32	0.34
		Base		99.812437	379,287.26	100.380943	381,447.58	2,160.32	0.34
25468PCW4	TWDC ENTERPRISES 18 CORP COMPANY GUAR 12/22 2.35					2.350000	01 Dec 2022		
	400,000.000	Local		101.504805	406,019.22	101.996452	407,985.81	1,966.59	0.37
		Base		101.504805	406,019.22	101.996452	407,985.81	1,966.59	0.37
25468PDE3	TWDC ENTERPRISES 18 CORP COMPANY GUAR 09/20 2.15					2.150000	17 Sep 2020		
	500,000.000	Local		100.204786	501,023.93	100.311853	501,559.27	535.34	0.45
		Base		100.204786	501,023.93	100.311853	501,559.27	535.34	0.45
25468PDU7	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/20 1.8					1.800000	05 Jun 2020		
	1,000,000.000	Local		99.986758	999,867.58	100.023453	1,000,234.53	366.95	0.90
		Base		99.986758	999,867.58	100.023453	1,000,234.53	366.95	0.90
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
	580,000.000	Local		100.445512	582,583.97	101.843992	590,695.15	8,111.18	0.53
		Base		100.445512	582,583.97	101.843992	590,695.15	8,111.18	0.53
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
	1,305,000.000	Local		99.988447	1,304,849.23	99.998492	1,304,980.32	131.09	1.17
		Base		99.988447	1,304,849.23	99.998492	1,304,980.32	131.09	1.17
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	1,000,000.000	Local		100.427558	1,004,275.58	100.668318	1,006,683.18	2,407.60	0.90
		Base		100.427558	1,004,275.58	100.668318	1,006,683.18	2,407.60	0.90
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
	175,324.980	Local		100.836310	176,791.24	100.402338	176,030.38	-760.86	0.16
Original Face:	1,419,000.000	Base		100.836310	176,791.24	100.402338	176,030.38	-760.86	0.16

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3130AHJY0	FEDERAL HOME LOAN BANK BONDS 11/21 1.625					1.625000	19 Nov 2021		
	745,000.000	Local		99.848589	743,871.99	100.460609	748,431.54	4,559.55	0.67
		Base		99.848589	743,871.99	100.460609	748,431.54	4,559.55	0.67
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR					1.777750	18 Oct 2021		
	1,000,000.000	Local		100.000000	1,000,000.00	100.157612	1,001,576.12	1,576.12	0.90
		Base		100.000000	1,000,000.00	100.157612	1,001,576.12	1,576.12	0.90
3134GT2Q5	FREDDIE MAC NOTES 08/21 2					2.000000	19 Aug 2021		
	2,000,000.000	Local		100.000000	2,000,000.00	100.020426	2,000,408.52	408.52	1.80
		Base		100.000000	2,000,000.00	100.020426	2,000,408.52	408.52	1.80
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
	500,000.000	Local		99.698992	498,494.96	100.062807	500,314.04	1,819.08	0.45
		Base		99.698992	498,494.96	100.062807	500,314.04	1,819.08	0.45
3135G0X81	FANNIE MAE NOTES 01/23 1.7					1.700000	30 Jan 2023		
	500,000.000	Local		100.000000	500,000.00	100.013834	500,069.17	69.17	0.45
		Base		100.000000	500,000.00	100.013834	500,069.17	69.17	0.45
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
	57,302.860	Local		100.454846	57,563.50	99.756650	57,163.41	-400.09	0.05
	Original Face: 1,000,000.000	Base		100.454846	57,563.50	99.756650	57,163.41	-400.09	0.05
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.250000	15 Dec 2020		
	12,159.010	Local		100.312032	12,196.95	99.903530	12,147.28	-49.67	0.01
	Original Face: 1,000,000.000	Base		100.312032	12,196.95	99.903530	12,147.28	-49.67	0.01
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
	1,935,000.000	Local		98.875343	1,913,237.88	101.476140	1,963,563.31	50,325.43	1.76
	Original Face: 1,935,000.000	Base		98.875343	1,913,237.88	101.476140	1,963,563.31	50,325.43	1.76
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
	1,727,703.750	Local		99.669785	1,721,998.61	100.002050	1,727,739.17	5,740.56	1.55
	Original Face: 5,000,000.000	Base		99.669785	1,721,998.61	100.002050	1,727,739.17	5,740.56	1.55
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
	493,214.480	Local		101.275993	499,507.86	102.166110	503,898.05	4,390.19	0.45
	Original Face: 700,000.000	Base		101.275993	499,507.86	102.166110	503,898.05	4,390.19	0.45

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
	84,567.470	Local		100.856783	85,292.03	101.770473	86,064.71	772.68	0.08
Original Face:	485,000.000	Base		100.856783	85,292.03	101.770473	86,064.71	772.68	0.08
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
	727,161.900	Local		100.740033	732,543.14	100.295495	729,310.63	-3,232.51	0.66
Original Face:	5,000,000.000	Base		100.740033	732,543.14	100.295495	729,310.63	-3,232.51	0.66
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
	600,000.000	Local		100.647515	603,885.09	101.788955	610,733.73	6,848.64	0.55
		Base		100.647515	603,885.09	101.788955	610,733.73	6,848.64	0.55
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
	600,000.000	Local		99.436805	596,620.83	100.741847	604,451.08	7,830.25	0.54
		Base		99.436805	596,620.83	100.741847	604,451.08	7,830.25	0.54
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.200000	30 Oct 2020		
	900,000.000	Local		99.991373	899,922.36	100.328877	902,959.89	3,037.53	0.81
		Base		99.991373	899,922.36	100.328877	902,959.89	3,037.53	0.81
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
	124,629.190	Local		99.999109	124,628.08	99.992780	124,620.19	-7.89	0.11
Original Face:	325,000.000	Base		99.999109	124,628.08	99.992780	124,620.19	-7.89	0.11
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
	515,000.000	Local		99.981534	514,904.90	101.160080	520,974.41	6,069.51	0.47
Original Face:	515,000.000	Base		99.981534	514,904.90	101.160080	520,974.41	6,069.51	0.47
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
	636,044.750	Local		99.989905	635,980.54	101.028520	642,586.60	6,606.06	0.58
Original Face:	700,000.000	Base		99.989905	635,980.54	101.028520	642,586.60	6,606.06	0.58
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.690000	15 Nov 2021		
	276,281.820	Local		99.998516	276,277.72	99.976650	276,217.31	-60.41	0.25
Original Face:	630,000.000	Base		99.998516	276,277.72	99.976650	276,217.31	-60.41	0.25
34531KAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2019 C A3					1.870000	15 Mar 2024		
	515,000.000	Local		99.994518	514,971.77	100.679330	518,498.55	3,526.78	0.47
Original Face:	515,000.000	Base		99.994518	514,971.77	100.679330	518,498.55	3,526.78	0.47

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
	457,429.660	Local	99.991078	457,388.85	100.154400	458,135.93	747.08	0.41	
Original Face:	750,000.000	Base	99.991078	457,388.85	100.154400	458,135.93	747.08	0.41	
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
	400,000.000	Local	99.986415	399,945.66	101.730010	406,920.04	6,974.38	0.37	
Original Face:	400,000.000	Base	99.986415	399,945.66	101.730010	406,920.04	6,974.38	0.37	
36258NAC6	GM FINANCIAL SECURITIZED TERM GMCAR 2020 1 A3					1.840000	16 Sep 2024		
	595,000.000	Local	99.976686	594,861.28	99.976450	594,859.88	-1.40	0.53	
Original Face:	595,000.000	Base	99.976686	594,861.28	99.976450	594,859.88	-1.40	0.53	
369550BA5	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 2.875					2.875000	11 May 2020		
	1,267,000.000	Local	100.056738	1,267,718.87	100.310161	1,270,929.74	3,210.87	1.14	
		Base	100.056738	1,267,718.87	100.310161	1,270,929.74	3,210.87	1.14	
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
	746,000.000	Local	100.199858	747,490.94	101.771632	759,216.37	11,725.43	0.68	
		Base	100.199858	747,490.94	101.771632	759,216.37	11,725.43	0.68	
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					2.631250	15 Apr 2020		
	750,000.000	Local	100.004421	750,033.16	100.074618	750,559.64	526.48	0.67	
		Base	100.004421	750,033.16	100.074618	750,559.64	526.48	0.67	
3814267X7	GOLDMAN SACHS BANK USA SR UNSECURED 05/21 VAR					2.192010	24 May 2021		
	613,000.000	Local	100.056499	613,346.34	100.098000	613,600.74	254.40	0.55	
		Base	100.056499	613,346.34	100.098000	613,600.74	254.40	0.55	
38148PP84	GOLDMAN SACHS BANK USA SR UNSECURED 06/20 3.2					3.200000	05 Jun 2020		
	1,000,000.000	Local	100.400628	1,004,006.28	100.512058	1,005,120.58	1,114.30	0.90	
		Base	100.400628	1,004,006.28	100.512058	1,005,120.58	1,114.30	0.90	
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.000000	20 Oct 2038		
	3,170.700	Local	101.288674	3,211.56	100.020590	3,171.35	-40.21	0.00	
Original Face:	2,750,000.000	Base	101.288674	3,211.56	100.020590	3,171.35	-40.21	0.00	
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					2.041500	05 Jun 2020		
	1,010,000.000	Local	100.000000	1,010,000.00	100.058386	1,010,589.70	589.70	0.91	
		Base	100.000000	1,010,000.00	100.058386	1,010,589.70	589.70	0.91	

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					2.216880	01 Mar 2022		
	1,000,000.000	Local	99.973894	999,738.94	100.349212	1,003,492.12	3,753.18	0.90	
		Base	99.973894	999,738.94	100.349212	1,003,492.12	3,753.18	0.90	
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
	301,378.110	Local	99.997803	301,371.49	99.984080	301,330.13	-41.36	0.27	
Original Face:	830,000.000	Base	99.997803	301,371.49	99.984080	301,330.13	-41.36	0.27	
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
	429,456.020	Local	99.917479	429,101.63	100.100090	429,885.86	784.23	0.39	
Original Face:	850,000.000	Base	99.917479	429,101.63	100.100090	429,885.86	784.23	0.39	
43813VAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 4 A3					1.830000	18 Jan 2024		
	445,000.000	Local	99.982969	444,924.21	100.614680	447,735.33	2,811.12	0.40	
Original Face:	445,000.000	Base	99.982969	444,924.21	100.614680	447,735.33	2,811.12	0.40	
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
	119,016.820	Local	99.995144	119,011.04	100.042640	119,067.57	56.53	0.11	
Original Face:	255,000.000	Base	99.995144	119,011.04	100.042640	119,067.57	56.53	0.11	
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
	325,000.000	Local	99.998742	324,995.91	101.054120	328,425.89	3,429.98	0.30	
Original Face:	325,000.000	Base	99.998742	324,995.91	101.054120	328,425.89	3,429.98	0.30	
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
	500,000.000	Local	99.997932	499,989.66	101.942290	509,711.45	9,721.79	0.46	
Original Face:	500,000.000	Base	99.997932	499,989.66	101.942290	509,711.45	9,721.79	0.46	
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
	250,000.000	Local	99.991200	249,978.00	101.217260	253,043.15	3,065.15	0.23	
Original Face:	250,000.000	Base	99.991200	249,978.00	101.217260	253,043.15	3,065.15	0.23	
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
	245,000.000	Local	99.904490	244,766.00	101.378228	248,376.66	3,610.66	0.22	
		Base	99.904490	244,766.00	101.378228	248,376.66	3,610.66	0.22	
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					2.400500	10 Mar 2020		
	1,000,000.000	Local	100.000000	1,000,000.00	100.066972	1,000,669.72	669.72	0.90	
		Base	100.000000	1,000,000.00	100.066972	1,000,669.72	669.72	0.90	

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
	665,000.000	Local		99.936380	664,576.93	102.791363	683,562.56	18,985.63	0.61
		Base		99.936380	664,576.93	102.791363	683,562.56	18,985.63	0.61
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					1.940000	15 Feb 2024		
	370,000.000	Local		99.995646	369,983.89	100.759570	372,810.41	2,826.52	0.34
	Original Face: 370,000.000	Base		99.995646	369,983.89	100.759570	372,810.41	2,826.52	0.34
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3					1.760000	16 Aug 2021		
	228,211.280	Local		99.365693	226,763.72	100.006350	228,225.77	1,462.05	0.21
	Original Face: 800,000.000	Base		99.365693	226,763.72	100.006350	228,225.77	1,462.05	0.21
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
	1,017,190.670	Local		99.701211	1,014,151.42	100.017510	1,017,368.78	3,217.36	0.91
	Original Face: 1,897,000.000	Base		99.701211	1,014,151.42	100.017510	1,017,368.78	3,217.36	0.91
44932HAE3	IBM CREDIT LLC SR UNSECURED 01/21 VAR					2.079130	20 Jan 2021		
	578,000.000	Local		100.156379	578,903.87	100.208767	579,206.67	302.80	0.52
		Base		100.156379	578,903.87	100.208767	579,206.67	302.80	0.52
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.250630	11 May 2022		
	1,500,000.000	Local		100.108756	1,501,631.34	100.531330	1,507,969.95	6,338.61	1.36
		Base		100.108756	1,501,631.34	100.531330	1,507,969.95	6,338.61	1.36
459200HA2	IBM CORP SR UNSECURED 11/21 2.9					2.900000	01 Nov 2021		
	385,000.000	Local		101.559338	391,003.45	102.266484	393,725.96	2,722.51	0.35
		Base		101.559338	391,003.45	102.266484	393,725.96	2,722.51	0.35
459200JX0	IBM CORP SR UNSECURED 05/22 2.85					2.850000	13 May 2022		
	500,000.000	Local		101.890742	509,453.71	102.574771	512,873.86	3,420.15	0.46
		Base		101.890742	509,453.71	102.574771	512,873.86	3,420.15	0.46
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.979500	29 Oct 2020		
	500,000.000	Local		100.384684	501,923.42	100.717073	503,585.37	1,661.95	0.45
		Base		100.384684	501,923.42	100.717073	503,585.37	1,661.95	0.45
46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4					2.400000	07 Jun 2021		
	600,000.000	Local		99.216958	595,301.75	100.939392	605,636.35	10,334.60	0.54
		Base		99.216958	595,301.75	100.939392	605,636.35	10,334.60	0.54

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					2.586880	01 Jun 2021		
	600,000.000	Local	100.000000	600,000.00	100.199663	601,197.98	1,197.98	0.54	
		Base	100.000000	600,000.00	100.199663	601,197.98	1,197.98	0.54	
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
	1,000,000.000	Local	98.594641	985,946.41	100.260210	1,002,602.10	16,655.69	0.90	
	Original Face: 1,000,000.000	Base	98.594641	985,946.41	100.260210	1,002,602.10	16,655.69	0.90	
478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
	440,000.000	Local	100.946543	444,164.79	101.895755	448,341.32	4,176.53	0.40	
		Base	100.946543	444,164.79	101.895755	448,341.32	4,176.53	0.40	
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.950000	10 Nov 2020		
	135,000.000	Local	99.972370	134,962.70	100.264143	135,356.59	393.89	0.12	
		Base	99.972370	134,962.70	100.264143	135,356.59	393.89	0.12	
48125LRP9	JP MORGAN CHASE BANK NA SR UNSECURED 04/21 VAR					2.134130	26 Apr 2021		
	500,000.000	Local	100.043032	500,215.16	100.069751	500,348.76	133.60	0.45	
		Base	100.043032	500,215.16	100.069751	500,348.76	133.60	0.45	
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					2.708750	22 Nov 2021		
	990,000.000	Local	100.646298	996,398.35	101.116777	1,001,056.09	4,657.74	0.90	
		Base	100.646298	996,398.35	101.116777	1,001,056.09	4,657.74	0.90	
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
	500,000.000	Local	99.934098	499,670.49	101.478537	507,392.69	7,722.20	0.46	
		Base	99.934098	499,670.49	101.478537	507,392.69	7,722.20	0.46	
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					2.514130	18 May 2022		
	1,800,000.000	Local	100.000000	1,800,000.00	100.784590	1,814,122.62	14,122.62	1.63	
		Base	100.000000	1,800,000.00	100.784590	1,814,122.62	14,122.62	1.63	
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625					2.625000	25 Jan 2021		
	550,000.000	Local	100.268756	551,478.16	100.783078	554,306.93	2,828.77	0.50	
		Base	100.268756	551,478.16	100.783078	554,306.93	2,828.77	0.50	
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
	1,175,000.000	Local	100.053400	1,175,627.45	100.684970	1,183,048.40	7,420.95	1.06	
	Original Face: 1,175,000.000	Base	100.053400	1,175,627.45	100.684970	1,183,048.40	7,420.95	1.06	

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES
FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
58772RAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A					2.710000	15 Apr 2021		
	48,761.610	Local	99.997806	48,760.54	100.066520	48,794.05	33.51	0.04	
Original Face:	400,000.000	Base	99.997806	48,760.54	100.066520	48,794.05	33.51	0.04	
58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
	800,000.000	Local	101.118250	808,946.00	101.283060	810,264.48	1,318.48	0.73	
Original Face:	800,000.000	Base	101.118250	808,946.00	101.283060	810,264.48	1,318.48	0.73	
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
	485,000.000	Local	99.441526	482,291.40	102.994055	499,521.17	17,229.77	0.45	
		Base	99.441526	482,291.40	102.994055	499,521.17	17,229.77	0.45	
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					2.335500	30 Jun 2021		
	500,000.000	Local	100.256686	501,283.43	100.316047	501,580.24	296.81	0.45	
		Base	100.256686	501,283.43	100.316047	501,580.24	296.81	0.45	
63743HET5	NATIONAL RURAL UTIL COOP SR UNSECURED 01/22 1.75					1.750000	21 Jan 2022		
	455,000.000	Local	99.912000	454,599.60	100.311636	456,417.94	1,818.34	0.41	
		Base	99.912000	454,599.60	100.311636	456,417.94	1,818.34	0.41	
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
	133,137.940	Local	99.997521	133,134.64	99.975650	133,105.52	-29.12	0.12	
Original Face:	420,000.000	Base	99.997521	133,134.64	99.975650	133,105.52	-29.12	0.12	
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
	1,011,007.380	Local	99.527066	1,006,225.98	100.001090	1,011,018.40	4,792.42	0.91	
Original Face:	1,887,000.000	Base	99.527066	1,006,225.98	100.001090	1,011,018.40	4,792.42	0.91	
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
	262,288.240	Local	99.992870	262,269.54	100.237230	262,910.47	640.93	0.24	
Original Face:	335,000.000	Base	99.992870	262,269.54	100.237230	262,910.47	640.93	0.24	
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
	335,000.000	Local	99.999101	334,996.99	100.279540	335,936.46	939.47	0.30	
Original Face:	335,000.000	Base	99.999101	334,996.99	100.279540	335,936.46	939.47	0.30	
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
	1,001,000.000	Local	100.355793	1,004,561.49	101.343709	1,014,450.53	9,889.04	0.91	
		Base	100.355793	1,004,561.49	101.343709	1,014,450.53	9,889.04	0.91	

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
	700,000.000	Local		99.406144	695,843.01	101.807195	712,650.37	16,807.36	0.64
		Base		99.406144	695,843.01	101.807195	712,650.37	16,807.36	0.64
68389XBK0	ORACLE CORP SR UNSECURED 09/21 1.9					1.900000	15 Sep 2021		
	500,000.000	Local		100.040196	500,200.98	100.418144	502,090.72	1,889.74	0.45
		Base		100.040196	500,200.98	100.418144	502,090.72	1,889.74	0.45
68389XBR5	ORACLE CORP SR UNSECURED 02/23 2.625					2.625000	15 Feb 2023		
	700,000.000	Local		101.869051	713,083.36	102.995453	720,968.17	7,884.81	0.65
		Base		101.869051	713,083.36	102.995453	720,968.17	7,884.81	0.65
69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6					2.600000	21 Jul 2020		
	950,000.000	Local		99.788399	947,989.79	100.321920	953,058.24	5,068.45	0.86
		Base		99.788399	947,989.79	100.321920	953,058.24	5,068.45	0.86
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
	850,000.000	Local		99.525002	845,962.52	100.728207	856,189.76	10,227.24	0.77
		Base		99.525002	845,962.52	100.728207	856,189.76	10,227.24	0.77
69353RFN3	PNC BANK NA SR UNSECURED 06/21 VAR					2.200500	10 Jun 2021		
	300,000.000	Local		100.000000	300,000.00	100.107567	300,322.70	322.70	0.27
		Base		100.000000	300,000.00	100.107567	300,322.70	322.70	0.27
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
	250,000.000	Local		100.214792	250,536.98	101.693150	254,232.88	3,695.90	0.23
		Base		100.214792	250,536.98	101.693150	254,232.88	3,695.90	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					2.160630	10 May 2021		
	2,080,000.000	Local		100.008702	2,080,181.01	100.074812	2,081,556.09	1,375.08	1.87
		Base		100.008702	2,080,181.01	100.074812	2,081,556.09	1,375.08	1.87
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.900000	23 Oct 2020		
	780,000.000	Local		99.962937	779,710.91	100.203115	781,584.30	1,873.39	0.70
		Base		99.962937	779,710.91	100.203115	781,584.30	1,873.39	0.70
828807CN5	SIMON PROPERTY GROUP LP SR UNSECURED 02/23 2.75					2.750000	01 Feb 2023		
	795,000.000	Local		101.756282	808,962.44	102.984958	818,730.42	9,767.98	0.74
		Base		101.756282	808,962.44	102.984958	818,730.42	9,767.98	0.74

Holdings

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

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
828807DA2	SIMON PROPERTY GROUP LP SR UNSECURED 01/22 2.35				2.350000	30 Jan 2022		
		1,207,000.000	Local 100.794655	1,216,591.48	101.337181	1,223,139.77	6,548.29	1.10
			Base 100.794655	1,216,591.48	101.337181	1,223,139.77	6,548.29	1.10
855244AJ8	STARBUCKS CORP SR UNSECURED 02/21 2.1				2.100000	04 Feb 2021		
		1,000,000.000	Local 100.075036	1,000,750.36	100.376274	1,003,762.74	3,012.38	0.90
			Base 100.075036	1,000,750.36	100.376274	1,003,762.74	3,012.38	0.90
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55				2.550000	18 Aug 2020		
		1,050,000.000	Local 100.360155	1,053,781.63	100.456754	1,054,795.92	1,014.29	0.95
			Base 100.360155	1,053,781.63	100.456754	1,054,795.92	1,014.29	0.95
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95				1.950000	19 May 2021		
		823,000.000	Local 98.856718	813,590.79	100.558989	827,600.48	14,009.69	0.74
			Base 98.856718	813,590.79	100.558989	827,600.48	14,009.69	0.74
86787EAX5	TRUIST BANK SR UNSECURED 08/22 VAR				3.502000	02 Aug 2022		
		450,000.000	Local 102.100511	459,452.30	102.539586	461,428.14	1,975.84	0.41
			Base 102.100511	459,452.30	102.539586	461,428.14	1,975.84	0.41
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8				2.800000	17 May 2022		
		600,000.000	Local 99.961098	599,766.59	102.259529	613,557.17	13,790.58	0.55
			Base 99.961098	599,766.59	102.259529	613,557.17	13,790.58	0.55
882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75				2.750000	12 Mar 2021		
		1,111,000.000	Local 100.937768	1,121,418.60	101.176196	1,124,067.54	2,648.94	1.01
			Base 100.937768	1,121,418.60	101.176196	1,124,067.54	2,648.94	1.01
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75				2.750000	01 Mar 2022		
		1,335,000.000	Local 100.149321	1,336,993.43	102.303704	1,365,754.45	28,761.02	1.23
			Base 100.149321	1,336,993.43	102.303704	1,365,754.45	28,761.02	1.23
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75				1.750000	14 Feb 2023		
		755,000.000	Local 99.667972	752,493.19	100.484872	758,660.78	6,167.59	0.68
			Base 99.667972	752,493.19	100.484872	758,660.78	6,167.59	0.68
89233MAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 D A3				1.920000	16 Jan 2024		
		345,000.000	Local 99.993212	344,976.58	100.662970	347,287.25	2,310.67	0.31
Original Face:		345,000.000	Base 99.993212	344,976.58	100.662970	347,287.25	2,310.67	0.31

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
	1,041,837.190	Local	99.374175	1,035,317.11	100.031080	1,042,160.99	6,843.88	0.94	
Original Face:	1,645,000.000	Base	99.374175	1,035,317.11	100.031080	1,042,160.99	6,843.88	0.94	
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
	550,000.000	Local	99.985762	549,921.69	101.824930	560,037.12	10,115.43	0.50	
Original Face:	550,000.000	Base	99.985762	549,921.69	101.824930	560,037.12	10,115.43	0.50	
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
	1,100,000.000	Local	99.055010	1,089,605.11	100.482562	1,105,308.18	15,703.07	0.99	
		Base	99.055010	1,089,605.11	100.482562	1,105,308.18	15,703.07	0.99	
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
	500,000.000	Local	100.240800	501,204.00	100.581804	502,909.02	1,705.02	0.45	
		Base	100.240800	501,204.00	100.581804	502,909.02	1,705.02	0.45	
91324PDB5	UNITEDHEALTH GROUP INC SR UNSECURED 10/20 VAR					1.901250	15 Oct 2020		
	1,000,000.000	Local	99.948876	999,488.76	100.016044	1,000,160.44	671.68	0.90	
		Base	99.948876	999,488.76	100.016044	1,000,160.44	671.68	0.90	
91324PDD1	UNITEDHEALTH GROUP INC SR UNSECURED 10/22 2.375					2.375000	15 Oct 2022		
	500,000.000	Local	100.882040	504,410.20	101.670837	508,354.19	3,943.99	0.46	
		Base	100.882040	504,410.20	101.670837	508,354.19	3,943.99	0.46	
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.153630	15 Jun 2021		
	500,000.000	Local	100.095878	500,479.39	100.203012	501,015.06	535.67	0.45	
		Base	100.095878	500,479.39	100.203012	501,015.06	535.67	0.45	
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					2.157750	23 Jun 2021		
	625,000.000	Local	100.000000	625,000.00	100.274831	626,717.69	1,717.69	0.56	
		Base	100.000000	625,000.00	100.274831	626,717.69	1,717.69	0.56	
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.240130	04 Mar 2021		
	500,000.000	Local	100.737114	503,685.57	101.324923	506,624.62	2,939.05	0.46	
		Base	100.737114	503,685.57	101.324923	506,624.62	2,939.05	0.46	
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.830630	11 Feb 2022		
	1,000,000.000	Local	100.250282	1,002,502.82	100.751639	1,007,516.39	5,013.57	0.91	
		Base	100.250282	1,002,502.82	100.751639	1,007,516.39	5,013.57	0.91	

& 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 3 ST AGCY EXT.
US BANCORP PIPER JAFFRAY VENTURES

FUND: ATZD



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					2.141250	15 Jan 2021		
	600,000.000	Local		100.000000	600,000.00	100.180778	601,084.67	1,084.67	0.54
		Base		100.000000	600,000.00	100.180778	601,084.67	1,084.67	0.54
94988J5X1	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.897000	27 May 2022		
	400,000.000	Local		101.001000	404,004.00	101.507279	406,029.12	2,025.12	0.36
		Base		101.001000	404,004.00	101.507279	406,029.12	2,025.12	0.36
US DOLLAR Total									
	108,665,288.200	Local			108,697,933.39		109,445,961.48	748,028.09	98.36
Original Face:	53,538,000.000	Base			108,697,933.39		109,445,961.48	748,028.09	98.36
FIXED INCOME Total									
	108,665,288.200	Base			108,697,933.39		109,445,961.48	748,028.09	98.36
Original Face:	53,538,000.000								

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		110,491,507.890	Base	110,525,708.87		111,273,776.06	748,067.19	100.00
Original Face:		53,538,000.000						

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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							
		937,500.050	Local	1.000000	937,500.05	1.000000	937,500.05	0.09
			Base	1.000000	937,500.05	1.000000	937,500.05	0.09

US DOLLAR Total		937,500.050	Local		937,500.05		937,500.05	0.09
			Base		937,500.05		937,500.05	0.09

CASH Total		937,500.050	Base		937,500.05		937,500.05	0.09
-------------------	--	-------------	------	--	------------	--	------------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO				1.840000	03 Feb 2020		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	1.36
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	1.36

138994009	CANTOR FITZGERALD REPO REPO				1.780000	10 Feb 2020		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	1.36
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	1.36

138994009	CANTOR FITZGERALD REPO REPO				1.750000	18 Feb 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	1.82
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	1.82

912796SV2	TREASURY BILL 06/20 0.00000				1.585000	18 Jun 2020		
		20,000,000.000	Local	99.392417	19,878,483.33	99.392417	19,878,483.33	1.81
			Base	99.392417	19,878,483.33	99.392417	19,878,483.33	1.81

912796SZ3	TREASURY BILL 07/20 0.00000				1.925200	16 Jul 2020		
		20,000,000.000	Local	99.112269	19,822,453.78	99.112269	19,822,453.78	1.80
			Base	99.112269	19,822,453.78	99.112269	19,822,453.78	1.80

& 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 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796TG4	TREASURY BILL 02/20 0.00000					1.601600	20 Feb 2020		
	1,000,000.000	Local		99.915471	99,915,471.00	99.915471	999,154.71	0.00	0.09
		Base		99.915471	99,915,471.00	99.915471	999,154.71	0.00	0.09
912796TH2	TREASURY BILL 03/20 0.00000					1.505000	05 Mar 2020		
	25,000,000.000	Local		99.862042	24,965,510.42	99.862042	24,965,510.42	0.00	2.27
		Base		99.862042	24,965,510.42	99.862042	24,965,510.42	0.00	2.27
912796UB3	TREASURY BILL 07/20 0.00000					1.505000	02 Jul 2020		
	85,000,000.000	Local		99.361362	84,457,157.34	99.361362	84,457,157.34	0.00	7.67
		Base		99.361362	84,457,157.34	99.361362	84,457,157.34	0.00	7.67
979QHR003	SOUTH STREET REPO					1.640000	03 Feb 2020		
	250,732,646.550	Local		100.000000	250,732,646.55	100.000000	250,732,646.55	0.00	22.77
		Base		100.000000	250,732,646.55	100.000000	250,732,646.55	0.00	22.77
US DOLLAR Total									
	451,732,646.550	Local			450,855,406.13		450,855,406.13	0.00	40.95
		Base			450,855,406.13		450,855,406.13	0.00	40.95
CASH EQUIVALENT Total									
	451,732,646.550	Base			450,855,406.13		450,855,406.13	0.00	40.95
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		
	6,736,646.350	Local		101.163924	6,815,055.81	102.504236	6,905,347.87	90,292.06	0.63
Original Face:	20,540,000.000	Base		101.163924	6,815,055.81	102.504236	6,905,347.87	90,292.06	0.63
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
	20,000,000.000	Local		99.963289	19,992,657.84	102.687593	20,537,518.60	544,860.76	1.87
		Base		99.963289	19,992,657.84	102.687593	20,537,518.60	544,860.76	1.87
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75					1.750000	18 Oct 2023		
	5,000,000.000	Local		100.000000	5,000,000.00	100.264876	5,013,243.80	13,243.80	0.46
		Base		100.000000	5,000,000.00	100.264876	5,013,243.80	13,243.80	0.46

& 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 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	9,438,894.450	Local	104.736492	9,885,966.95	106.702434	10,071,530.12	185,563.17	0.91	
Original Face:	24,487,993.000	Base	104.736492	9,885,966.95	106.702434	10,071,530.12	185,563.17	0.91	
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	3,179,081.700	Local	104.645125	3,326,754.03	105.826534	3,364,311.98	37,557.95	0.31	
Original Face:	10,000,000.000	Base	104.645125	3,326,754.03	105.826534	3,364,311.98	37,557.95	0.31	
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.102630	19 Feb 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.015102	20,003,020.40	3,020.40	1.82	
		Base	100.000000	20,000,000.00	100.015102	20,003,020.40	3,020.40	1.82	
3132X0NX5	FARMER MAC NOTES 01/22 VAR					2.168630	03 Jan 2022		
	5,000,000.000	Local	100.152716	5,007,635.79	99.890276	4,994,513.80	-13,121.99	0.45	
		Base	100.152716	5,007,635.79	99.890276	4,994,513.80	-13,121.99	0.45	
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875					2.875000	11 Sep 2020		
	9,300,000.000	Local	99.971451	9,297,344.93	100.765099	9,371,154.21	73,809.28	0.85	
		Base	99.971451	9,297,344.93	100.765099	9,371,154.21	73,809.28	0.85	
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.993380	22 Jan 2021		
	10,000,000.000	Local	99.996103	9,999,610.29	100.330000	10,033,000.00	33,389.71	0.91	
		Base	99.996103	9,999,610.29	100.330000	10,033,000.00	33,389.71	0.91	
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
	5,000,000.000	Local	99.942207	4,997,110.35	102.915830	5,145,791.50	148,681.15	0.47	
		Base	99.942207	4,997,110.35	102.915830	5,145,791.50	148,681.15	0.47	
3133EK5L6	FEDERAL FARM CREDIT BANK BONDS 11/24 2.09					2.090000	05 Nov 2024		
	10,000,000.000	Local	99.995652	9,999,565.22	100.002307	10,000,230.70	665.48	0.91	
		Base	99.995652	9,999,565.22	100.002307	10,000,230.70	665.48	0.91	
3133EKAF3	FEDERAL FARM CREDIT BANK BONDS 02/20 2.54					2.540000	12 Feb 2020		
	10,000,000.000	Local	99.999448	9,999,944.79	100.029399	10,002,939.90	2,995.11	0.91	
		Base	99.999448	9,999,944.79	100.029399	10,002,939.90	2,995.11	0.91	
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					1.700000	18 Mar 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	100.002627	5,000,131.35	131.35	0.45	
		Base	100.000000	5,000,000.00	100.002627	5,000,131.35	131.35	0.45	

& 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 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3133EKT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23	10,000,000.000	Local	100.000000	10,000,000.00	100.208559	10,020,855.90	20,855.90	0.91
			Base	100.000000	10,000,000.00	100.208559	10,020,855.90	20,855.90	0.91
3134GS3N3	FREDDIE MAC NOTES 08/22 2.75	5,000,000.000	Local	100.000000	5,000,000.00	100.056980	5,002,849.00	2,849.00	0.45
			Base	100.000000	5,000,000.00	100.056980	5,002,849.00	2,849.00	0.45
3134GTUM3	FREDDIE MAC NOTES 06/24 2.4	5,000,000.000	Local	100.000000	5,000,000.00	100.191928	5,009,596.40	9,596.40	0.45
			Base	100.000000	5,000,000.00	100.191928	5,009,596.40	9,596.40	0.45
3134GUH60	FREDDIE MAC NOTES 12/24 2	5,000,000.000	Local	100.000000	5,000,000.00	100.279710	5,013,985.50	13,985.50	0.46
			Base	100.000000	5,000,000.00	100.279710	5,013,985.50	13,985.50	0.46
3134GUH78	FREDDIE MAC NOTES 12/24 2	10,000,000.000	Local	100.000000	10,000,000.00	100.334120	10,033,412.00	33,412.00	0.91
			Base	100.000000	10,000,000.00	100.334120	10,033,412.00	33,412.00	0.91
3134GUS92	FREDDIE MAC NOTES 01/25 1.8	5,000,000.000	Local	100.000000	5,000,000.00	100.292453	5,014,622.65	14,622.65	0.46
			Base	100.000000	5,000,000.00	100.292453	5,014,622.65	14,622.65	0.46
3134GUW22	FREDDIE MAC NOTES 01/25 2	5,000,000.000	Local	99.977401	4,998,870.06	100.110279	5,005,513.95	6,643.89	0.45
			Base	99.977401	4,998,870.06	100.110279	5,005,513.95	6,643.89	0.45
3135G0U35	FANNIE MAE NOTES 06/21 2.75	10,000,000.000	Local	99.989331	9,998,933.12	101.918110	10,191,811.00	192,877.88	0.93
			Base	99.989331	9,998,933.12	101.918110	10,191,811.00	192,877.88	0.93
3135G0U92	FANNIE MAE NOTES 01/22 2.625	16,000,000.000	Local	99.953358	15,992,537.22	102.377003	16,380,320.48	387,783.26	1.49
			Base	99.953358	15,992,537.22	102.377003	16,380,320.48	387,783.26	1.49
3136A8PR5	FANNIE MAE FNR 2012 100 TA	3,551,299.540	Local	99.765747	3,542,980.52	99.354760	3,528,385.13	-14,595.39	0.32
		Original Face:	11,452,445.000	Base	99.765747	3,542,980.52	99.354760	3,528,385.13	-14,595.39

& 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 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
	4,432,689.690	Local	100.288739	4,445,488.59	98.948060	4,386,060.45	-59,428.14	0.40	
Original Face:	11,058,708.000	Base	100.288739	4,445,488.59	98.948060	4,386,060.45	-59,428.14	0.40	
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.000000	25 Jun 2039		
	5,686,652.140	Local	101.873536	5,793,193.63	100.703090	5,726,634.42	-66,559.21	0.52	
Original Face:	38,900,000.000	Base	101.873536	5,793,193.63	100.703090	5,726,634.42	-66,559.21	0.52	
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
	387,046.000	Local	98.604383	381,644.32	100.445350	388,769.71	7,125.39	0.04	
Original Face:	5,000,000.000	Base	98.604383	381,644.32	100.445350	388,769.71	7,125.39	0.04	
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
	2,205,072.500	Local	99.977381	2,204,573.73	100.294540	2,211,567.32	6,993.59	0.20	
Original Face:	10,000,000.000	Base	99.977381	2,204,573.73	100.294540	2,211,567.32	6,993.59	0.20	
3137APS27	FREDDIE MAC FHR 4053 PA					3.000000	15 Apr 2040		
	1,772,486.900	Local	102.926950	1,824,366.71	101.406760	1,797,421.54	-26,945.17	0.16	
Original Face:	10,000,000.000	Base	102.926950	1,824,366.71	101.406760	1,797,421.54	-26,945.17	0.16	
3137AQTXX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
	2,433,935.340	Local	100.740807	2,451,966.11	100.338690	2,442,178.84	-9,787.27	0.22	
Original Face:	12,022,600.000	Base	100.740807	2,451,966.11	100.338690	2,442,178.84	-9,787.27	0.22	
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
	3,855,605.930	Local	100.367774	3,869,785.86	100.099430	3,859,439.56	-10,346.30	0.35	
Original Face:	15,363,692.000	Base	100.367774	3,869,785.86	100.099430	3,859,439.56	-10,346.30	0.35	
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
	5,920,375.680	Local	101.378332	6,001,978.10	100.317460	5,939,170.50	-62,807.60	0.54	
Original Face:	24,000,000.000	Base	101.378332	6,001,978.10	100.317460	5,939,170.50	-62,807.60	0.54	
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.000000	15 Aug 2039		
	940,568.300	Local	100.339133	943,758.08	100.388420	944,221.66	463.58	0.09	
Original Face:	10,000,000.000	Base	100.339133	943,758.08	100.388420	944,221.66	463.58	0.09	
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
	2,921,717.310	Local	100.761257	2,943,959.09	99.855460	2,917,494.26	-26,464.83	0.26	
Original Face:	29,723,368.000	Base	100.761257	2,943,959.09	99.855460	2,917,494.26	-26,464.83	0.26	

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		1,130,817.950	Local	101.659070	1,149,579.01	100.137000	1,132,367.17	-17,211.84	0.10
Original Face:		9,815,000.000	Base	101.659070	1,149,579.01	100.137000	1,132,367.17	-17,211.84	0.10
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669000	25 Jan 2021		
		1,575,213.090	Local	100.059608	1,576,152.04	99.865350	1,573,092.07	-3,059.97	0.14
Original Face:		4,690,000.000	Base	100.059608	1,576,152.04	99.865350	1,573,092.07	-3,059.97	0.14
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		6,400,593.300	Local	101.779874	6,514,515.80	101.511080	6,497,311.39	-17,204.41	0.59
Original Face:		10,000,000.000	Base	101.779874	6,514,515.80	101.511080	6,497,311.39	-17,204.41	0.59
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		9,435,755.490	Local	99.893704	9,425,725.70	101.277740	9,556,319.91	130,594.21	0.87
Original Face:		14,712,277.000	Base	99.893704	9,425,725.70	101.277740	9,556,319.91	130,594.21	0.87
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		932,445.300	Local	101.726435	948,543.36	101.694230	948,243.07	-300.29	0.09
Original Face:		10,000,000.000	Base	101.726435	948,543.36	101.694230	948,243.07	-300.29	0.09
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		1,009,160.430	Local	109.126154	1,101,257.96	110.987890	1,120,045.87	18,787.91	0.10
Original Face:		12,777,000.000	Base	109.126154	1,101,257.96	110.987890	1,120,045.87	18,787.91	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		311,713.000	Local	105.869370	330,008.59	114.875040	358,080.43	28,071.84	0.03
Original Face:		10,000,000.000	Base	105.869370	330,008.59	114.875040	358,080.43	28,071.84	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		325,187.450	Local	104.212490	338,885.94	108.295710	352,164.06	13,278.12	0.03
Original Face:		5,000,000.000	Base	104.212490	338,885.94	108.295710	352,164.06	13,278.12	0.03
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		363,978.240	Local	102.651167	373,627.91	102.443330	372,871.43	-756.48	0.03
Original Face:		16,000,000.000	Base	102.651167	373,627.91	102.443330	372,871.43	-756.48	0.03
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		219,754.200	Local	105.085700	230,930.24	107.099310	235,355.23	4,424.99	0.02
Original Face:		5,000,000.000	Base	105.085700	230,930.24	107.099310	235,355.23	4,424.99	0.02

& 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 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31422BDM9	FARMER MAC NOTES 06/20 2.6					2.600000	30 Jun 2020		
	10,000,000.000	Local		100.000000	10,000,000.00	100.315270	10,031,527.00	31,527.00	0.91
		Base		100.000000	10,000,000.00	100.315270	10,031,527.00	31,527.00	0.91
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.875000	20 Apr 2042		
	1,070,807.360	Local		102.748684	1,100,240.47	103.142701	1,104,459.63	4,219.16	0.10
	Original Face: 9,875,825.000	Base		102.748684	1,100,240.47	103.142701	1,104,459.63	4,219.16	0.10
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
	2,596,948.200	Local		99.942549	2,595,456.22	103.791958	2,695,423.39	99,967.17	0.24
	Original Face: 5,000,000.000	Base		99.942549	2,595,456.22	103.791958	2,695,423.39	99,967.17	0.24
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
	3,316,063.200	Local		100.997986	3,349,157.04	100.577870	3,335,225.73	-13,931.31	0.30
	Original Face: 10,000,000.000	Base		100.997986	3,349,157.04	100.577870	3,335,225.73	-13,931.31	0.30
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
	596,966.260	Local		99.686205	595,093.01	99.871810	596,201.01	1,108.00	0.05
	Original Face: 2,000,000.000	Base		99.686205	595,093.01	99.871810	596,201.01	1,108.00	0.05
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
	3,048,441.250	Local		100.128241	3,052,350.59	101.174110	3,084,233.30	31,882.71	0.28
	Original Face: 5,000,000.000	Base		100.128241	3,052,350.59	101.174110	3,084,233.30	31,882.71	0.28
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
	29,850.900	Local		101.469570	30,289.58	99.888520	29,817.62	-471.96	0.00
	Original Face: 10,000,000.000	Base		101.469570	30,289.58	99.888520	29,817.62	-471.96	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
	3,635,344.800	Local		95.430304	3,469,220.60	98.143750	3,567,863.71	98,643.11	0.32
	Original Face: 10,000,000.000	Base		95.430304	3,469,220.60	98.143750	3,567,863.71	98,643.11	0.32
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	6,681,732.800	Local		94.422556	6,309,062.91	98.957490	6,612,075.07	303,012.16	0.60
	Original Face: 10,000,000.000	Base		94.422556	6,309,062.91	98.957490	6,612,075.07	303,012.16	0.60
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.500000	20 Apr 2043		
	9,567,699.750	Local		100.000000	9,567,699.75	100.516900	9,617,155.19	49,455.44	0.87
	Original Face: 11,635,033.000	Base		100.000000	9,567,699.75	100.516900	9,617,155.19	49,455.44	0.87

& 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 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2020

View Date: February 10, 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								
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
	4,516,024.250	Local	97.718914	4,413,009.87	101.476010	4,582,681.22	169,671.35	0.42	
Original Face:	5,000,000.000	Base	97.718914	4,413,009.87	101.476010	4,582,681.22	169,671.35	0.42	
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	3,448,327.400	Local	100.829720	3,476,938.86	105.050840	3,622,496.90	145,558.04	0.33	
Original Face:	10,000,000.000	Base	100.829720	3,476,938.86	105.050840	3,622,496.90	145,558.04	0.33	
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
	3,489,942.660	Local	100.228889	3,497,930.74	105.104280	3,668,079.11	170,148.37	0.33	
Original Face:	10,000,000.000	Base	100.228889	3,497,930.74	105.104280	3,668,079.11	170,148.37	0.33	
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
	3,580,439.800	Local	95.828488	3,431,081.31	98.987140	3,544,174.96	113,093.65	0.32	
Original Face:	4,000,000.000	Base	95.828488	3,431,081.31	98.987140	3,544,174.96	113,093.65	0.32	
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
	4,559,313.950	Local	96.381977	4,394,356.93	99.229860	4,524,200.85	129,843.92	0.41	
Original Face:	5,000,000.000	Base	96.381977	4,394,356.93	99.229860	4,524,200.85	129,843.92	0.41	
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP					2.250000	20 Dec 2042		
	3,047,714.310	Local	98.908941	3,014,461.95	100.361110	3,058,719.91	44,257.96	0.28	
Original Face:	5,000,000.000	Base	98.908941	3,014,461.95	100.361110	3,058,719.91	44,257.96	0.28	
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
	7,070,963.090	Local	99.899588	7,063,863.02	100.603340	7,113,625.04	49,762.02	0.65	
Original Face:	10,000,000.000	Base	99.899588	7,063,863.02	100.603340	7,113,625.04	49,762.02	0.65	
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD					2.250000	20 Dec 2042		
	3,206,996.750	Local	99.225639	3,182,163.01	100.375800	3,219,048.64	36,885.63	0.29	
Original Face:	5,000,000.000	Base	99.225639	3,182,163.01	100.375800	3,219,048.64	36,885.63	0.29	
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
	3,448,632.300	Local	99.259921	3,423,109.71	101.230970	3,491,083.93	67,974.22	0.32	
Original Face:	5,000,000.000	Base	99.259921	3,423,109.71	101.230970	3,491,083.93	67,974.22	0.32	
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
	2,743,461.750	Local	100.069123	2,745,358.11	101.937632	2,796,619.94	51,261.83	0.25	
Original Face:	5,000,000.000	Base	100.069123	2,745,358.11	101.937632	2,796,619.94	51,261.83	0.25	

& 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 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB				3.000000	20 May 2045		
		4,207,968.630	Local 99.609269	4,191,526.79	103.237010	4,344,181.00	152,654.21	0.39
Original Face:		5,000,000.000	Base 99.609269	4,191,526.79	103.237010	4,344,181.00	152,654.21	0.39
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
		5,280,659.010	Local 99.866603	5,273,614.76	100.958810	5,331,290.50	57,675.74	0.48
Original Face:		9,953,662.330	Base 99.866603	5,273,614.76	100.958810	5,331,290.50	57,675.74	0.48
6903534B0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/21 0.00000					26 Jan 2021		
		7,000,000.000	Local 104.322323	7,302,562.61	105.458000	7,382,060.00	79,497.39	0.67
			Base 104.322323	7,302,562.61	105.458000	7,382,060.00	79,497.39	0.67
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 100.521271	1,739,017.98	101.207707	1,750,893.33	11,875.35	0.16
			Base 100.521271	1,739,017.98	101.207707	1,750,893.33	11,875.35	0.16
9128284Q0	US TREASURY N/B 05/20 2.5				2.500000	31 May 2020		
		20,000,000.000	Local 99.984879	19,996,975.80	100.273438	20,054,687.60	57,711.80	1.82
			Base 99.984879	19,996,975.80	100.273438	20,054,687.60	57,711.80	1.82
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
		65,000,000.000	Local 99.934567	64,957,468.26	100.585938	65,380,859.70	423,391.44	5.94
			Base 99.934567	64,957,468.26	100.585938	65,380,859.70	423,391.44	5.94
9128285B2	US TREASURY N/B 09/20 2.75				2.750000	30 Sep 2020		
		55,000,000.000	Local 99.945791	54,970,185.05	100.761719	55,418,945.45	448,760.40	5.03
			Base 99.945791	54,970,185.05	100.761719	55,418,945.45	448,760.40	5.03
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
		15,000,000.000	Local 100.039162	15,005,874.28	100.949219	15,142,382.85	136,508.57	1.38
			Base 100.039162	15,005,874.28	100.949219	15,142,382.85	136,508.57	1.38
9128285Q9	US TREASURY N/B 11/20 2.75				2.750000	30 Nov 2020		
		10,000,000.000	Local 100.016600	10,001,660.02	100.972656	10,097,265.60	95,605.58	0.92
			Base 100.016600	10,001,660.02	100.972656	10,097,265.60	95,605.58	0.92

& 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 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
	25,000,000.000	Local	99.995961	24,998,990.24	100.964844	25,241,211.00	242,220.76	2.29	
		Base	99.995961	24,998,990.24	100.964844	25,241,211.00	242,220.76	2.29	
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
	10,000,000.000	Local	100.032027	10,003,202.70	101.054688	10,105,468.80	102,266.10	0.92	
		Base	100.032027	10,003,202.70	101.054688	10,105,468.80	102,266.10	0.92	
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
	5,000,000.000	Local	99.803897	4,990,194.85	99.601562	4,980,078.10	-10,116.75	0.45	
		Base	99.803897	4,990,194.85	99.601562	4,980,078.10	-10,116.75	0.45	
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	99.984404	9,998,440.37	100.195312	10,019,531.20	21,090.83	0.91	
		Base	99.984404	9,998,440.37	100.195312	10,019,531.20	21,090.83	0.91	
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	99.951103	24,987,775.70	100.363281	25,090,820.25	103,044.55	2.28	
		Base	99.951103	24,987,775.70	100.363281	25,090,820.25	103,044.55	2.28	
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
	40,000,000.000	Local	100.292863	40,117,145.38	100.507812	40,203,124.80	85,979.42	3.65	
		Base	100.292863	40,117,145.38	100.507812	40,203,124.80	85,979.42	3.65	
912828Z60	US TREASURY N/B 01/22 1.375					1.375000	31 Jan 2022		
	20,000,000.000	Local	99.840063	19,968,012.57	100.085938	20,017,187.60	49,175.03	1.82	
		Base	99.840063	19,968,012.57	100.085938	20,017,187.60	49,175.03	1.82	
US DOLLAR Total									
	643,340,988.700	Local		643,945,770.13		649,257,595.06	5,311,824.93	58.97	
Original Face:	483,007,603.330	Base		643,945,770.13		649,257,595.06	5,311,824.93	58.97	

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

FIXED INCOME Total

	643,340,988.700	Base		643,945,770.13		649,257,595.06	5,311,824.93	58.97
Original Face:	483,007,603.330							

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		1,096,011,135.300	Base	1,095,738,676.31		1,101,050,501.24	5,311,824.93	100.00
Original Face:		483,007,603.330						

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	0.020	Local	1.000000	0.02	1.000000	0.02	0.00	0.00
			Base	1.000000	0.02	1.000000	0.02	0.00	0.00

US DOLLAR Total		0.020	Local		0.02		0.02	0.00	0.00
			Base		0.02		0.02	0.00	0.00

CASH Total		0.020	Base		0.02		0.02	0.00	0.00
-------------------	--	-------	------	--	------	--	------	------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

03785DB62	APPLE INC				1.650000	06 Feb 2020			
	20,000,000.000	Local	99.977083	19,995,416.67	99.977083	19,995,416.67	0.00	1.17	
		Base	99.977083	19,995,416.67	99.977083	19,995,416.67	0.00	1.17	

03785DBS4	APPLE INC				1.620000	26 Feb 2020			
	10,000,000.000	Local	99.887500	9,988,750.00	99.887500	9,988,750.00	0.00	0.59	
		Base	99.887500	9,988,750.00	99.887500	9,988,750.00	0.00	0.59	

03785DLW4	APPLE INC				1.680000	30 Nov 2020			
	10,000,000.000	Local	98.586000	9,858,600.00	98.586000	9,858,600.00	0.00	0.58	
		Base	98.586000	9,858,600.00	98.586000	9,858,600.00	0.00	0.58	

03785DMJ2	APPLE INC				1.700000	18 Dec 2020			
	10,000,000.000	Local	98.484167	9,848,416.67	98.484167	9,848,416.67	0.00	0.58	
		Base	98.484167	9,848,416.67	98.484167	9,848,416.67	0.00	0.58	

04821TBS3	ATLANTIC ASSET SECUR				1.860000	26 Feb 2020			
	8,722,000.000	Local	99.870833	8,710,734.08	99.870833	8,710,734.08	0.00	0.51	
		Base	99.870833	8,710,734.08	99.870833	8,710,734.08	0.00	0.51	

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
06367BAU3	BANK OF MONTREAL-	20,000,000.000	Local	100.000000	20,000,000.00	1.860000	02 Mar 2020	0.00	1.17
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.17
07644AGM0	BEDFORD ROW FDG CORP	15,000,000.000	Local	99.173500	14,876,025.00	1.740000	21 Jul 2020	0.00	0.87
			Base	99.173500	14,876,025.00	99.173500	14,876,025.00	0.00	0.87
07644CFT2	BEDFORD ROW FDG CORP	10,000,000.000	Local	100.000000	10,000,000.00	1.912500	03 Feb 2020	0.00	0.59
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
07644DJJ8	BEDFORD ROW FDG CORP	23,000,000.000	Local	100.000000	23,000,000.00	1.922500	03 Feb 2020	0.00	1.35
			Base	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	1.35
1247P2C28	CAFCO LLC	10,000,000.000	Local	99.846667	9,984,666.67	1.840000	02 Mar 2020	0.00	0.59
			Base	99.846667	9,984,666.67	99.846667	9,984,666.67	0.00	0.59
13738JBD1	CAN AST + CAN LTD JT	15,000,000.000	Local	99.937667	14,990,650.00	1.870000	13 Feb 2020	0.00	0.88
			Base	99.937667	14,990,650.00	99.937667	14,990,650.00	0.00	0.88
13738JCW8	CAN AST + CAN LTD JT	20,000,000.000	Local	99.697111	19,939,422.22	1.880000	30 Mar 2020	0.00	1.17
			Base	99.697111	19,939,422.22	99.697111	19,939,422.22	0.00	1.17
15060XB68	CEDAR SPRING CPTL CO	10,000,000.000	Local	99.976667	9,997,666.67	1.680000	06 Feb 2020	0.00	0.59
			Base	99.976667	9,997,666.67	99.976667	9,997,666.67	0.00	0.59
15060XBJ0	CEDAR SPRING CPTL CO	20,000,000.000	Local	99.921611	19,984,322.22	1.660000	18 Feb 2020	0.00	1.17
			Base	99.921611	19,984,322.22	99.921611	19,984,322.22	0.00	1.17
15060XCG5	CEDAR SPRING CPTL CO	20,000,000.000	Local	99.794667	19,958,933.34	1.680000	16 Mar 2020	0.00	1.17
			Base	99.794667	19,958,933.34	99.794667	19,958,933.34	0.00	1.17

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
15963TBA6	CHARIOT FNDG LLC	10,000,000.000	Local	99.954000	9,995,400.00	99.954000	9,995,400.00	0.00	0.59
			Base	99.954000	9,995,400.00	99.954000	9,995,400.00	0.00	0.59
15963TBE8	CHARIOT FNDG LLC	10,000,000.000	Local	99.938250	9,993,825.00	99.938250	9,993,825.00	0.00	0.59
			Base	99.938250	9,993,825.00	99.938250	9,993,825.00	0.00	0.59
16677JB47	CHEVRON CORP	18,000,000.000	Local	99.986583	17,997,585.00	99.986583	17,997,585.00	0.00	1.06
			Base	99.986583	17,997,585.00	99.986583	17,997,585.00	0.00	1.06
17177LC51	CIESCO LLC	19,750,000.000	Local	99.831333	19,716,688.33	99.831333	19,716,688.33	0.00	1.16
			Base	99.831333	19,716,688.33	99.831333	19,716,688.33	0.00	1.16
19121ABM2	COCA-COLA COMPANY	20,000,000.000	Local	99.901111	19,980,222.22	99.901111	19,980,222.22	0.00	1.17
			Base	99.901111	19,980,222.22	99.901111	19,980,222.22	0.00	1.17
19121ACT6	COCA-COLA COMPANY	10,000,000.000	Local	99.741806	9,974,180.55	99.741806	9,974,180.55	0.00	0.59
			Base	99.741806	9,974,180.55	99.741806	9,974,180.55	0.00	0.59
19121ACT6	COCA-COLA COMPANY	10,000,000.000	Local	99.705139	9,970,513.89	99.705139	9,970,513.89	0.00	0.59
			Base	99.705139	9,970,513.89	99.705139	9,970,513.89	0.00	0.59
2063C0BA9	CONCORD MIN CPTL CO	3,576,000.000	Local	99.959000	3,574,533.84	99.959000	3,574,533.84	0.00	0.21
			Base	99.959000	3,574,533.84	99.959000	3,574,533.84	0.00	0.21
2063C0C91	CONCORD MIN CPTL CO	10,000,000.000	Local	99.804722	9,980,472.22	99.804722	9,980,472.22	0.00	0.59
			Base	99.804722	9,980,472.22	99.804722	9,980,472.22	0.00	0.59
2063C0DW9	CONCORD MIN CPTL CO	16,192,000.000	Local	99.562417	16,121,146.51	99.562417	16,121,146.51	0.00	0.95
			Base	99.562417	16,121,146.51	99.562417	16,121,146.51	0.00	0.95

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2063C0EC2	CONCORD MIN CPTL CO	20,000,000.000	Local	99.475361	19,895,072.22	99.475361	19,895,072.22	0.00	1.17
			Base	99.475361	19,895,072.22	99.475361	19,895,072.22	0.00	1.17
22599G006	CREDIT AGRICOLE REPO REPO	48,982,686.230	Local	100.000000	48,982,686.23	100.000000	48,982,686.23	0.00	2.88
			Base	100.000000	48,982,686.23	100.000000	48,982,686.23	0.00	2.88
22845APX2	CROWN POINT CAP CO.	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.17
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.17
2284K2CK5	CROWN POINT CAP CO.	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
2546R2BT2	WALT DISNEY CO	8,000,000.000	Local	99.877222	7,990,177.78	99.877222	7,990,177.78	0.00	0.47
			Base	99.877222	7,990,177.78	99.877222	7,990,177.78	0.00	0.47
2546R2CS3	WALT DISNEY CO	10,000,000.000	Local	99.710500	9,971,050.00	99.710500	9,971,050.00	0.00	0.59
			Base	99.710500	9,971,050.00	99.710500	9,971,050.00	0.00	0.59
2546R2DW3	WALT DISNEY CO	20,000,000.000	Local	99.597028	19,919,405.56	99.597028	19,919,405.56	0.00	1.17
			Base	99.597028	19,919,405.56	99.597028	19,919,405.56	0.00	1.17
30229ACX5	EXXON MOBIL CORP	20,000,000.000	Local	99.723028	19,944,605.55	99.723028	19,944,605.55	0.00	1.17
			Base	99.723028	19,944,605.55	99.723028	19,944,605.55	0.00	1.17
30229AD63	EXXON MOBIL CORP	20,000,000.000	Local	99.693056	19,938,611.11	99.693056	19,938,611.11	0.00	1.17
			Base	99.693056	19,938,611.11	99.693056	19,938,611.11	0.00	1.17
30229ADW6	EXXON MOBIL CORP	10,000,000.000	Local	99.601972	9,960,197.22	99.601972	9,960,197.22	0.00	0.58
			Base	99.601972	9,960,197.22	99.601972	9,960,197.22	0.00	0.58

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr % Fund
30601YE50	FAIRWAY FINANCE CORP	8,000,000.000	Local	100.000000	8,000,000.00	1.780880	01 Apr 2020	8,000,000.00	0.47
			Base	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.47
37737PB62	GLAXOSMITHKLINE LLC	12,250,000.000	Local	99.975000	12,246,937.50	1.800000	06 Feb 2020	12,246,937.50	0.72
			Base	99.975000	12,246,937.50	99.975000	12,246,937.50	0.00	0.72
37829ACG1	GLENCOVE FDG DAC/LLC	15,000,000.000	Local	100.000000	15,000,000.00	1.810880	22 May 2020	15,000,000.00	0.88
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.88
37829ACQ9	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	1.810880	23 Oct 2020	10,000,000.00	0.59
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
37829ACR7	GLENCOVE FDG DAC/LLC	10,000,000.000	Local	100.000000	10,000,000.00	0.010000	27 Oct 2020	10,000,000.00	0.59
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
38346LBR6	GOTHAM FDG CORP	20,000,000.000	Local	99.876667	19,975,333.33	1.850000	25 Feb 2020	19,975,333.33	1.17
			Base	99.876667	19,975,333.33	99.876667	19,975,333.33	0.00	1.17
38346LCC8	GOTHAM FDG CORP	10,000,000.000	Local	99.808889	9,980,888.89	1.720000	12 Mar 2020	9,980,888.89	0.59
			Base	99.808889	9,980,888.89	99.808889	9,980,888.89	0.00	0.59
40588LCG2	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.767778	9,976,777.78	1.900000	16 Mar 2020	9,976,777.78	0.59
			Base	99.767778	9,976,777.78	99.767778	9,976,777.78	0.00	0.59
40588LCW7	HALKIN FINANCE LLC USC	20,000,000.000	Local	99.729333	19,945,866.67	1.680000	30 Mar 2020	19,945,866.67	1.17
			Base	99.729333	19,945,866.67	99.729333	19,945,866.67	0.00	1.17
40588LDW6	HALKIN FINANCE LLC USC	20,000,000.000	Local	99.525333	19,905,066.67	1.920000	30 Apr 2020	19,905,066.67	1.17
			Base	99.525333	19,905,066.67	99.525333	19,905,066.67	0.00	1.17

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
45779PB56	INSTITUTIONAL SECURED	25,000,000.000	Local	99.980778	24,995,194.44	99.980778	24,995,194.44	0.00	1.47
			Base	99.980778	24,995,194.44	99.980778	24,995,194.44	0.00	1.47
45779PCD8	INSTITUTIONAL SECURED	25,000,000.000	Local	99.800694	24,950,173.61	99.800694	24,950,173.61	0.00	1.46
			Base	99.800694	24,950,173.61	99.800694	24,950,173.61	0.00	1.46
4820P2D93	JUPITER SECT CO LLC	20,000,000.000	Local	99.669444	19,933,888.89	99.669444	19,933,888.89	0.00	1.17
			Base	99.669444	19,933,888.89	99.669444	19,933,888.89	0.00	1.17
4820P2DP7	JUPITER SECT CO LLC	18,161,000.000	Local	99.610500	18,090,262.91	99.610500	18,090,262.91	0.00	1.06
			Base	99.610500	18,090,262.91	99.610500	18,090,262.91	0.00	1.06
48802TR49	KELLS FDG LLC	10,000,000.000	Local	99.984167	9,998,416.67	99.984167	9,998,416.67	0.00	0.59
			Base	99.984167	9,998,416.67	99.984167	9,998,416.67	0.00	0.59
48803MPQ6	KELLS FDG LLC	10,000,000.000	Local	99.652639	9,965,263.89	99.652639	9,965,263.89	0.00	0.59
			Base	99.652639	9,965,263.89	99.652639	9,965,263.89	0.00	0.59
48803TLZ5	KELLS FDG LLC	10,000,000.000	Local	99.949250	9,994,925.00	99.949250	9,994,925.00	0.00	0.59
			Base	99.949250	9,994,925.00	99.949250	9,994,925.00	0.00	0.59
52952LBA9	LEXINGTN PKR CAP CO LL	4,877,000.000	Local	99.958250	4,874,963.85	99.958250	4,874,963.85	0.00	0.29
			Base	99.958250	4,874,963.85	99.958250	4,874,963.85	0.00	0.29
52952LBB7	LEXINGTN PKR CAP CO LL	20,000,000.000	Local	99.954167	19,990,833.33	99.954167	19,990,833.33	0.00	1.17
			Base	99.954167	19,990,833.33	99.954167	19,990,833.33	0.00	1.17
52952LBT8	LEXINGTN PKR CAP CO LL	10,000,000.000	Local	99.880833	9,988,083.33	99.880833	9,988,083.33	0.00	0.59
			Base	99.880833	9,988,083.33	99.880833	9,988,083.33	0.00	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 5 LGIP
STATE OF ARIZONA
FUND: ATZF



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
53127TBU6	LIBERTY FUNDING LLC	5,700,000.000	Local	99.863500	5,692,219.50	99.863500	5,692,219.50	0.00	0.33
			Base	99.863500	5,692,219.50	99.863500	5,692,219.50	0.00	0.33
53127TCW1	LIBERTY FUNDING LLC	14,000,000.000	Local	99.710000	13,959,400.00	99.710000	13,959,400.00	0.00	0.82
			Base	99.710000	13,959,400.00	99.710000	13,959,400.00	0.00	0.82
53127TD34	LIBERTY FUNDING LLC	7,100,000.000	Local	99.686555	7,077,745.44	99.686555	7,077,745.44	0.00	0.42
			Base	99.686555	7,077,745.44	99.686555	7,077,745.44	0.00	0.42
56274LB37	MANHATTAN ASSET FDG.	10,000,000.000	Local	99.989944	9,998,994.44	99.989944	9,998,994.44	0.00	0.59
			Base	99.989944	9,998,994.44	99.989944	9,998,994.44	0.00	0.59
56274LB60	MANHATTAN ASSET FDG.	20,000,000.000	Local	99.975000	19,995,000.00	99.975000	19,995,000.00	0.00	1.17
			Base	99.975000	19,995,000.00	99.975000	19,995,000.00	0.00	1.17
56274LBL7	MANHATTAN ASSET FDG.	5,000,000.000	Local	99.912389	4,995,619.44	99.912389	4,995,619.44	0.00	0.29
			Base	99.912389	4,995,619.44	99.912389	4,995,619.44	0.00	0.29
56274LBL7	MANHATTAN ASSET FDG.	15,000,000.000	Local	99.909750	14,986,462.50	99.909750	14,986,462.50	0.00	0.88
			Base	99.909750	14,986,462.50	99.909750	14,986,462.50	0.00	0.88
59087ABK4	MET-LIFE FNDG INC	10,000,000.000	Local	99.900000	9,990,000.00	99.900000	9,990,000.00	0.00	0.59
			Base	99.900000	9,990,000.00	99.900000	9,990,000.00	0.00	0.59
63763PBD0	NATIONAL SECS CLEARING	15,000,000.000	Local	99.943333	14,991,500.00	99.943333	14,991,500.00	0.00	0.88
			Base	99.943333	14,991,500.00	99.943333	14,991,500.00	0.00	0.88
63763PBL2	NATIONAL SECS CLEARING	20,000,000.000	Local	99.906583	19,981,316.67	99.906583	19,981,316.67	0.00	1.17
			Base	99.906583	19,981,316.67	99.906583	19,981,316.67	0.00	1.17

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
64105RED8	NESTLE FIN FRANCE S.	10,000,000.000	Local	99.538167	9,953,816.66	99.538167	9,953,816.66	0.00	0.58
			Base	99.538167	9,953,816.66	99.538167	9,953,816.66	0.00	0.58
64951WC51	NEW YORK LFE CAP COR	9,153,000.000	Local	99.848750	9,139,156.09	99.848750	9,139,156.09	0.00	0.54
			Base	99.848750	9,139,156.09	99.848750	9,139,156.09	0.00	0.54
66844CBR4	NORTHWESTERN UNIVERS	20,000,000.000	Local	99.886000	19,977,200.00	99.886000	19,977,200.00	0.00	1.17
			Base	99.886000	19,977,200.00	99.886000	19,977,200.00	0.00	1.17
66844CCA0	NORTHWESTERN UNIVERS	20,000,000.000	Local	99.831111	19,966,222.22	99.831111	19,966,222.22	0.00	1.17
			Base	99.831111	19,966,222.22	99.831111	19,966,222.22	0.00	1.17
67983TBA3	OLD LINE FUNDING LLC	25,000,000.000	Local	99.954000	24,988,500.00	99.954000	24,988,500.00	0.00	1.47
			Base	99.954000	24,988,500.00	99.954000	24,988,500.00	0.00	1.47
67983TC46	OLD LINE FUNDING LLC	10,000,000.000	Local	99.837333	9,983,733.33	99.837333	9,983,733.33	0.00	0.59
			Base	99.837333	9,983,733.33	99.837333	9,983,733.33	0.00	0.59
67983TE44	OLD LINE FUNDING LLC	10,000,000.000	Local	99.522083	9,952,208.33	99.522083	9,952,208.33	0.00	0.58
			Base	99.522083	9,952,208.33	99.522083	9,952,208.33	0.00	0.58
71708EB46	PFIZER INC	20,000,000.000	Local	99.983167	19,996,633.33	99.983167	19,996,633.33	0.00	1.17
			Base	99.983167	19,996,633.33	99.983167	19,996,633.33	0.00	1.17
71708EBD6	PFIZER INC	10,000,000.000	Local	99.932667	9,993,266.66	99.932667	9,993,266.66	0.00	0.59
			Base	99.932667	9,993,266.66	99.932667	9,993,266.66	0.00	0.59
71708EC37	PFIZER INC	20,000,000.000	Local	99.844139	19,968,827.78	99.844139	19,968,827.78	0.00	1.17
			Base	99.844139	19,968,827.78	99.844139	19,968,827.78	0.00	1.17

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
78009ACH5	ROYAL BK OF CANADA	10,000,000.000	Local	99.757500	9,975,750.00	99.757500	9,975,750.00	0.00	0.59
			Base	99.757500	9,975,750.00	99.757500	9,975,750.00	0.00	0.59
78009ACP7	ROYAL BK OF CANADA	20,000,000.000	Local	99.723750	19,944,750.00	99.723750	19,944,750.00	0.00	1.17
			Base	99.723750	19,944,750.00	99.723750	19,944,750.00	0.00	1.17
82124LBD3	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.938333	14,990,750.00	99.938333	14,990,750.00	0.00	0.88
			Base	99.938333	14,990,750.00	99.938333	14,990,750.00	0.00	0.88
82124LBM3	SHEFFIELD RECEIVABLE	15,000,000.000	Local	99.896667	14,984,500.00	99.896667	14,984,500.00	0.00	0.88
			Base	99.896667	14,984,500.00	99.896667	14,984,500.00	0.00	0.88
82124LC26	SHEFFIELD RECEIVABLE	20,000,000.000	Local	99.844167	19,968,833.33	99.844167	19,968,833.33	0.00	1.17
			Base	99.844167	19,968,833.33	99.844167	19,968,833.33	0.00	1.17
8225X2F17	SHELL INTNL FNC B.V	10,000,000.000	Local	99.324417	9,932,441.67	99.324417	9,932,441.67	0.00	0.58
			Base	99.324417	9,932,441.67	99.324417	9,932,441.67	0.00	0.58
8225X2FR0	SHELL INTNL FNC B.V	4,000,000.000	Local	99.299167	3,971,966.67	99.299167	3,971,966.67	0.00	0.23
			Base	99.299167	3,971,966.67	99.299167	3,971,966.67	0.00	0.23
8225X2FV1	SHELL INTNL FNC B.V	5,000,000.000	Local	99.292250	4,964,612.50	99.292250	4,964,612.50	0.00	0.29
			Base	99.292250	4,964,612.50	99.292250	4,964,612.50	0.00	0.29
8225X2FW9	SHELL INTNL FNC B.V	3,000,000.000	Local	99.283333	2,978,500.00	99.283333	2,978,500.00	0.00	0.17
			Base	99.283333	2,978,500.00	99.283333	2,978,500.00	0.00	0.17
8225X2JU9	SHELL INTNL FNC B.V	10,000,000.000	Local	98.820000	9,882,000.00	98.820000	9,882,000.00	0.00	0.58
			Base	98.820000	9,882,000.00	98.820000	9,882,000.00	0.00	0.58

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
88602TB77	THUNDER BAY FNDNG LLC					1.840000	07 Feb 2020		
	10,000,000.000	Local		99.969333	9,996,933.33	99.969333	9,996,933.33	0.00	0.59
		Base		99.969333	9,996,933.33	99.969333	9,996,933.33	0.00	0.59
88602TBL6	THUNDER BAY FNDNG LLC					1.960000	20 Feb 2020		
	20,000,000.000	Local		99.896556	19,979,311.11	99.896556	19,979,311.11	0.00	1.17
		Base		99.896556	19,979,311.11	99.896556	19,979,311.11	0.00	1.17
89114NF83	TORONTO-DOMINION					1.780000	08 May 2020		
	10,000,000.000	Local		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.59
89119ACX4	TORONTO DOMINION BANK					2.000000	31 Mar 2020		
	20,000,000.000	Local		99.672222	19,934,444.45	99.672222	19,934,444.45	0.00	1.17
		Base		99.672222	19,934,444.45	99.672222	19,934,444.45	0.00	1.17
89119AF29	TORONTO DOMINION BANK					1.800000	02 Jun 2020		
	20,000,000.000	Local		99.390000	19,878,000.00	99.390000	19,878,000.00	0.00	1.17
		Base		99.390000	19,878,000.00	99.390000	19,878,000.00	0.00	1.17
89233A4V8	TOYOTA MOTOR CREDIT					1.910880	23 Jun 2020		
	20,000,000.000	Local		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.17
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.17
91058TB70	UNITED HEALTHCARE CO					1.780000	07 Feb 2020		
	25,000,000.000	Local		99.970333	24,992,583.33	99.970333	24,992,583.33	0.00	1.47
		Base		99.970333	24,992,583.33	99.970333	24,992,583.33	0.00	1.47
91058TCD6	UNITED HEALTHCARE CO					1.740000	13 Mar 2020		
	25,000,000.000	Local		99.801833	24,950,458.34	99.801833	24,950,458.34	0.00	1.46
		Base		99.801833	24,950,458.34	99.801833	24,950,458.34	0.00	1.46
92646KBA9	VICTORY RECEIVABLES					1.650000	10 Feb 2020		
	10,000,000.000	Local		99.958750	9,995,875.00	99.958750	9,995,875.00	0.00	0.59
		Base		99.958750	9,995,875.00	99.958750	9,995,875.00	0.00	0.59
92646KBJ0	VICTORY RECEIVABLES					1.870000	18 Feb 2020		
	20,000,000.000	Local		99.911694	19,982,338.89	99.911694	19,982,338.89	0.00	1.17
		Base		99.911694	19,982,338.89	99.911694	19,982,338.89	0.00	1.17

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92646KC42	VICTORY RECEIVABLES				1.870000	04 Mar 2020			
		20,000,000.000	Local	99.833778	19,966,755.55	99.833778	19,966,755.55	0.00	1.17
			Base	99.833778	19,966,755.55	99.833778	19,966,755.55	0.00	1.17
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				1.500000	03 Feb 2020			
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.94
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.94
96327RBJ2	WHEELS INC				1.800000	18 Feb 2020			
		12,000,000.000	Local	99.915000	11,989,800.00	99.915000	11,989,800.00	0.00	0.70
			Base	99.915000	11,989,800.00	99.915000	11,989,800.00	0.00	0.70
979QRC005	BANK OF AMERICA REPO				1.560000	03 Feb 2020			
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.87
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.87
US DOLLAR Total									
	1,579,463,686.230	Local		1,576,701,280.09		1,576,701,280.09	0.00	92.56	
		Base		1,576,701,280.09		1,576,701,280.09	0.00	92.56	
CASH EQUIVALENT Total									
	1,579,463,686.230	Base		1,576,701,280.09		1,576,701,280.09	0.00	92.56	
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1				2.111240	25 Sep 2020			
		4,642,905.790	Local	100.000000	4,642,905.79	100.021290	4,643,894.26	988.47	0.27
		Original Face: 20,000,000.000	Base	100.000000	4,642,905.79	100.021290	4,643,894.26	988.47	0.27
14315PAA3	CARMAX AUTO OWNER TRUST CARMX 2019 3 A1				2.256610	17 Aug 2020			
		1,663,801.180	Local	100.000000	1,663,801.18	100.028550	1,664,276.20	475.02	0.10
		Original Face: 11,250,000.000	Base	100.000000	1,663,801.18	100.028550	1,664,276.20	475.02	0.10
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1				1.967950	16 Nov 2020			
		5,695,864.890	Local	100.000000	5,695,864.89	100.033160	5,697,753.64	1,888.75	0.33
		Original Face: 10,000,000.000	Base	100.000000	5,695,864.89	100.033160	5,697,753.64	1,888.75	0.33

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
14315XAA6	CARMAX AUTO OWNER TRUST CARMX 2020 1 A1				1.776130	15 Jan 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.014780	10,001,478.00	1,478.00	0.59
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	100.014780	10,001,478.00	1,478.00	0.59
38013TAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 3 A1				2.199830	20 Aug 2020		
	1,536,654.720	Local	100.000000	1,536,654.72	100.018300	1,536,935.93	281.21	0.09
Original Face:	10,000,000.000	Base	100.000000	1,536,654.72	100.018300	1,536,935.93	281.21	0.09
44891JAA6	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A1				1.907130	15 Oct 2020		
	2,253,555.030	Local	100.000000	2,253,555.03	100.015570	2,253,905.91	350.88	0.13
Original Face:	4,500,000.000	Base	100.000000	2,253,555.03	100.015570	2,253,905.91	350.88	0.13
44935RAA6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 B A1 144A				2.179830	17 Aug 2020		
	903,504.540	Local	100.000000	903,504.54	100.033300	903,805.41	300.87	0.05
Original Face:	4,250,000.000	Base	100.000000	903,504.54	100.033300	903,805.41	300.87	0.05
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1				2.260540	17 Aug 2020		
	437,388.770	Local	100.000000	437,388.77	100.013560	437,448.08	59.31	0.03
Original Face:	12,000,000.000	Base	100.000000	437,388.77	100.013560	437,448.08	59.31	0.03
912796SH3	TREASURY BILL 03/20 0.00000					26 Mar 2020		
	10,000,000.000	Local	99.768100	9,976,810.03	99.781347	9,978,134.70	1,324.67	0.59
		Base	99.768100	9,976,810.03	99.781347	9,978,134.70	1,324.67	0.59
912796TG4	TREASURY BILL 02/20 0.00000				0.010000	20 Feb 2020		
	10,000,000.000	Local	99.902741	9,990,274.11	99.930387	9,993,038.70	2,764.59	0.59
		Base	99.902741	9,990,274.11	99.930387	9,993,038.70	2,764.59	0.59
912796TR0	TREASURY BILL 04/20 0.00000					16 Apr 2020		
	10,000,000.000	Local	99.680854	9,968,085.44	99.690595	9,969,059.50	974.06	0.59
		Base	99.680854	9,968,085.44	99.690595	9,969,059.50	974.06	0.59
912796TT6	TREASURY BILL 05/20 0.00000					07 May 2020		
	10,000,000.000	Local	99.606931	9,960,693.10	99.599194	9,959,919.40	-773.70	0.58
		Base	99.606931	9,960,693.10	99.599194	9,959,919.40	-773.70	0.58
912796TW9	TREASURY BILL 05/20 0.00000				0.010000	28 May 2020		
	10,000,000.000	Local	99.494625	9,949,462.53	99.514125	9,951,412.50	1,949.97	0.58
		Base	99.494625	9,949,462.53	99.514125	9,951,412.50	1,949.97	0.58

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796TX7	TREASURY BILL 06/20 0.00000					0.010000	04 Jun 2020		
	10,000,000.000	Local		99.461805	9,946,180.53	99.486527	9,948,652.70	2,472.17	0.58
		Base		99.461805	9,946,180.53	99.486527	9,948,652.70	2,472.17	0.58
912796UA5	TREASURY BILL 06/20 0.00000					0.010000	25 Jun 2020		
	10,000,000.000	Local		99.373681	9,937,368.05	99.403670	9,940,367.00	2,998.95	0.58
		Base		99.373681	9,937,368.05	99.403670	9,940,367.00	2,998.95	0.58
912796WX3	TREASURY BILL 07/20 0.00000					0.010000	23 Jul 2020		
	10,000,000.000	Local		99.264269	9,926,426.90	99.282090	9,928,209.00	1,782.10	0.58
		Base		99.264269	9,926,426.90	99.282090	9,928,209.00	1,782.10	0.58
912796WY1	TREASURY BILL 07/20 0.00000					0.010000	30 Jul 2020		
	10,000,000.000	Local		99.233750	9,923,374.99	99.257715	9,925,771.50	2,396.51	0.58
		Base		99.233750	9,923,374.99	99.257715	9,925,771.50	2,396.51	0.58
912796XD6	TREASURY BILL 03/20 0.00000					0.010000	31 Mar 2020		
	10,000,000.000	Local		99.761067	9,976,106.70	99.760810	9,976,081.00	-25.70	0.59
		Base		99.761067	9,976,106.70	99.760810	9,976,081.00	-25.70	0.59
US DOLLAR Total									
	127,133,674.920	Local			126,688,457.30		126,710,143.43	21,686.13	7.44
Original Face:	82,000,000.000	Base			126,688,457.30		126,710,143.43	21,686.13	7.44
FIXED INCOME Total									
	127,133,674.920	Base			126,688,457.30		126,710,143.43	21,686.13	7.44
Original Face:	82,000,000.000								

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		1,706,597,361.170	Base	1,703,389,737.41		1,703,411,423.54	21,686.13	100.00
Original Face:		82,000,000.000						

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: February 10, 2020



STATE STREET

As of: January 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		-2,536.120	Local	1.000000	-2,536.12	1.000000	-2,536.12	0.00
			Base	1.000000	-2,536.12	1.000000	-2,536.12	0.00

US DOLLAR Total		-2,536.120	Local		-2,536.12		-2,536.12	0.00
			Base		-2,536.12		-2,536.12	0.00

CASH Total		-2,536.120	Base		-2,536.12		-2,536.12	0.00
-------------------	--	------------	------	--	-----------	--	-----------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

138994009	CANTOR FITZGERALD REPO REPO				1.590000	03 Feb 2020		
		35,000,000.000	Local	100.000000	35,000,000.00	100.000000	35,000,000.00	1.84
			Base	100.000000	35,000,000.00	100.000000	35,000,000.00	1.84

138994009	CANTOR FITZGERALD REPO REPO				1.580000	14 Feb 2020		
		38,000,000.000	Local	100.000000	38,000,000.00	100.000000	38,000,000.00	1.99
			Base	100.000000	38,000,000.00	100.000000	38,000,000.00	1.99

7426M4B30	PRIVATE EXP. FUNDING				1.910000	03 Feb 2020		
		15,000,000.000	Local	99.989389	14,998,408.33	99.989389	14,998,408.33	0.79
			Base	99.989389	14,998,408.33	99.989389	14,998,408.33	0.79

7426M4D12	PRIVATE EXP. FUNDING				1.810000	01 Apr 2020		
		10,000,000.000	Local	99.698333	9,969,833.33	99.698333	9,969,833.33	0.52
			Base	99.698333	9,969,833.33	99.698333	9,969,833.33	0.52

7426M4DW4	PRIVATE EXP. FUNDING				1.770000	30 Apr 2020		
		15,000,000.000	Local	99.562417	14,934,362.50	99.562417	14,934,362.50	0.78
			Base	99.562417	14,934,362.50	99.562417	14,934,362.50	0.78

& 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 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					1.523658	31 Dec 2030		
	6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.33	
		Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.33	
912796SM2	TREASURY BILL 04/20 0.00000					1.629000	23 Apr 2020		
	10,000,000.000	Local	99.628950	9,962,895.00	99.628950	9,962,895.00	0.00	0.52	
		Base	99.628950	9,962,895.00	99.628950	9,962,895.00	0.00	0.52	
912796SV2	TREASURY BILL 06/20 0.00000					1.531000	18 Jun 2020		
	10,000,000.000	Local	99.413117	9,941,311.66	99.413117	9,941,311.66	0.00	0.52	
		Base	99.413117	9,941,311.66	99.413117	9,941,311.66	0.00	0.52	
912796TE9	TREASURY BILL 02/20 0.00000					1.546100	06 Feb 2020		
	20,000,000.000	Local	99.978526	19,995,705.28	99.978526	19,995,705.28	0.00	1.05	
		Base	99.978526	19,995,705.28	99.978526	19,995,705.28	0.00	1.05	
912796TF6	TREASURY BILL 02/20 0.00000					1.546300	13 Feb 2020		
	20,000,000.000	Local	99.942377	19,988,475.34	99.942377	19,988,475.34	0.00	1.05	
		Base	99.942377	19,988,475.34	99.942377	19,988,475.34	0.00	1.05	
912796TK5	TREASURY BILL 03/20 0.00000					1.538000	12 Mar 2020		
	20,000,000.000	Local	99.829111	19,965,822.22	99.829111	19,965,822.22	0.00	1.05	
		Base	99.829111	19,965,822.22	99.829111	19,965,822.22	0.00	1.05	
912796TL3	TREASURY BILL 03/20 0.00000					1.525700	19 Mar 2020		
	20,000,000.000	Local	99.800811	19,960,162.28	99.800811	19,960,162.28	0.00	1.05	
		Base	99.800811	19,960,162.28	99.800811	19,960,162.28	0.00	1.05	
912796TR0	TREASURY BILL 04/20 0.00000					1.536000	16 Apr 2020		
	30,000,000.000	Local	99.673639	29,902,091.67	99.673639	29,902,091.67	0.00	1.57	
		Base	99.673639	29,902,091.67	99.673639	29,902,091.67	0.00	1.57	
912796TS8	TREASURY BILL 04/20 0.00000					1.520300	30 Apr 2020		
	20,000,000.000	Local	99.624148	19,924,829.61	99.624148	19,924,829.61	0.00	1.05	
		Base	99.624148	19,924,829.61	99.624148	19,924,829.61	0.00	1.05	
912796TZ2	TREASURY BILL 06/20 0.00000					1.525000	11 Jun 2020		
	10,000,000.000	Local	99.445070	9,944,506.95	99.445070	9,944,506.95	0.00	0.52	
		Base	99.445070	9,944,506.95	99.445070	9,944,506.95	0.00	0.52	

& 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 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796WW5	TREASURY BILL 07/20 0.00000				1.530000	09 Jul 2020		
	10,000,000.000	Local	99.324250	9,932,425.00	99.324250	9,932,425.00	0.00	0.52
		Base	99.324250	9,932,425.00	99.324250	9,932,425.00	0.00	0.52
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				1.540000	03 Feb 2020		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.62
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.62
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				1.530000	27 Feb 2020		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.62
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.62
926NKW009	AMHERST PIERPONT 04/15 VAR				1.540000	10 Feb 2020		
	38,000,000.000	Local	100.000000	38,000,000.00	100.000000	38,000,000.00	0.00	1.99
		Base	100.000000	38,000,000.00	100.000000	38,000,000.00	0.00	1.99
979QHR003	SOUTH STREET REPO				1.580000	03 Feb 2020		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.10
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.10
979QHR003	SOUTH STREET REPO				1.590000	12 Feb 2020		
	46,000,000.000	Local	100.000000	46,000,000.00	100.000000	46,000,000.00	0.00	2.41
		Base	100.000000	46,000,000.00	100.000000	46,000,000.00	0.00	2.41
979QHT009	WELLS FARGO REPO				1.510000	04 Feb 2020		
	110,000,000.000	Local	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	5.77
		Base	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	5.77
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				1.260000	01 Feb 2020		
	2,533.900	Local	100.000000	2,533.90	100.000000	2,533.90	0.00	0.00
		Base	100.000000	2,533.90	100.000000	2,533.90	0.00	0.00
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.550000	03 Feb 2020		
	220,181,949.620	Local	100.000000	220,181,949.62	100.000000	220,181,949.62	0.00	11.55
		Base	100.000000	220,181,949.62	100.000000	220,181,949.62	0.00	11.55
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				1.540000	19 Feb 2020		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.62
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.62

& 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 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: February 10, 2020



STATE STREET

As of: January 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
US DOLLAR Total								
	893,421,185.890	Local		892,842,015.06		892,842,015.06	0.00	46.85
		Base		892,842,015.06		892,842,015.06	0.00	46.85
CASH EQUIVALENT Total								
	893,421,185.890	Base		892,842,015.06		892,842,015.06	0.00	46.85
FIXED INCOME								
US DOLLAR								
							Exchange Rate:	1.000000
912796SD2	TREASURY BILL 02/20 0.00000				0.010000	27 Feb 2020		
	110,000,000.000	Local	99.883192	109,871,510.89	99.902000	109,892,200.00	20,689.11	5.77
		Base	99.883192	109,871,510.89	99.902000	109,892,200.00	20,689.11	5.77
912796SH3	TREASURY BILL 03/20 0.00000				0.010000	26 Mar 2020		
	50,000,000.000	Local	99.758815	49,879,407.52	99.781347	49,890,673.50	11,265.98	2.62
		Base	99.758815	49,879,407.52	99.781347	49,890,673.50	11,265.98	2.62
912796SM2	TREASURY BILL 04/20 0.00000				0.010000	23 Apr 2020		
	50,000,000.000	Local	99.651363	49,825,681.61	99.660704	49,830,352.00	4,670.39	2.62
		Base	99.651363	49,825,681.61	99.660704	49,830,352.00	4,670.39	2.62
912796SR1	TREASURY BILL 05/20 0.00000				0.010000	21 May 2020		
	15,000,000.000	Local	99.528680	14,929,302.07	99.541950	14,931,292.50	1,990.43	0.78
		Base	99.528680	14,929,302.07	99.541950	14,931,292.50	1,990.43	0.78
912796SU4	TREASURY BILL 11/19 0.00000					29 Nov 2019		
	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					16 Jul 2020		
	10,000,000.000	Local	99.293624	9,929,362.35	99.319514	9,931,951.40	2,589.05	0.52
		Base	99.293624	9,929,362.35	99.319514	9,931,951.40	2,589.05	0.52
912796TE9	TREASURY BILL 02/20 0.00000				0.010000	06 Feb 2020		
	10,000,000.000	Local	99.971701	9,997,170.14	99.987812	9,998,781.20	1,611.06	0.52
		Base	99.971701	9,997,170.14	99.987812	9,998,781.20	1,611.06	0.52

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796TF6	TREASURY BILL 02/20 0.00000					0.010000	13 Feb 2020		
	40,000,000.000	Local		99.948733	39,979,493.32	99.959167	39,983,666.80	4,173.48	2.10
		Base		99.948733	39,979,493.32	99.959167	39,983,666.80	4,173.48	2.10
912796TG4	TREASURY BILL 02/20 0.00000						20 Feb 2020		
	90,000,000.000	Local		99.916035	89,924,431.43	99.930387	89,937,348.30	12,916.87	4.72
		Base		99.916035	89,924,431.43	99.930387	89,937,348.30	12,916.87	4.72
912796TH2	TREASURY BILL 03/20 0.00000					0.010000	05 Mar 2020		
	30,000,000.000	Local		99.848444	29,954,533.34	99.867927	29,960,378.10	5,844.76	1.57
		Base		99.848444	29,954,533.34	99.867927	29,960,378.10	5,844.76	1.57
912796TK5	TREASURY BILL 03/20 0.00000					0.010000	12 Mar 2020		
	10,000,000.000	Local		99.796667	9,979,666.66	99.838104	9,983,810.40	4,143.74	0.52
		Base		99.796667	9,979,666.66	99.838104	9,983,810.40	4,143.74	0.52
912796TL3	TREASURY BILL 03/20 0.00000					0.010000	19 Mar 2020		
	30,000,000.000	Local		99.778969	29,933,690.82	99.810312	29,943,093.60	9,402.78	1.57
		Base		99.778969	29,933,690.82	99.810312	29,943,093.60	9,402.78	1.57
912796TM1	TREASURY BILL 04/20 0.00000					0.010000	02 Apr 2020		
	30,000,000.000	Local		99.723072	29,916,921.45	99.752528	29,925,758.40	8,836.95	1.57
		Base		99.723072	29,916,921.45	99.752528	29,925,758.40	8,836.95	1.57
912796TQ2	TREASURY BILL 04/20 0.00000					0.010000	09 Apr 2020		
	10,000,000.000	Local		99.682667	9,968,266.68	99.718583	9,971,858.30	3,591.62	0.52
		Base		99.682667	9,968,266.68	99.718583	9,971,858.30	3,591.62	0.52
912796TR0	TREASURY BILL 04/20 0.00000						16 Apr 2020		
	20,000,000.000	Local		99.681250	19,936,250.00	99.690595	19,938,119.00	1,869.00	1.05
		Base		99.681250	19,936,250.00	99.690595	19,938,119.00	1,869.00	1.05
912796TS8	TREASURY BILL 04/20 0.00000					0.010000	30 Apr 2020		
	50,000,000.000	Local		99.616311	49,808,155.52	99.632626	49,816,313.00	8,157.48	2.61
		Base		99.616311	49,808,155.52	99.632626	49,816,313.00	8,157.48	2.61
912796TT6	TREASURY BILL 05/20 0.00000					0.010000	07 May 2020		
	60,000,000.000	Local		99.606606	59,763,963.30	99.599194	59,759,516.40	-4,446.90	3.14
		Base		99.606606	59,763,963.30	99.599194	59,759,516.40	-4,446.90	3.14

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

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796TV1	TREASURY BILL 05/20 0.00000					0.010000	14 May 2020		
	10,000,000.000	Local		99.559389	9,955,938.86	99.572574	9,957,257.40	1,318.54	0.52
		Base		99.559389	9,955,938.86	99.572574	9,957,257.40	1,318.54	0.52
912796TW9	TREASURY BILL 05/20 0.00000					0.010000	28 May 2020		
	15,000,000.000	Local		99.498742	14,924,811.24	99.514125	14,927,118.75	2,307.51	0.78
		Base		99.498742	14,924,811.24	99.514125	14,927,118.75	2,307.51	0.78
912796TX7	TREASURY BILL 06/20 0.00000					0.010000	04 Jun 2020		
	10,000,000.000	Local		99.459222	9,945,922.24	99.486527	9,948,652.70	2,730.46	0.52
		Base		99.459222	9,945,922.24	99.486527	9,948,652.70	2,730.46	0.52
912796UA5	TREASURY BILL 06/20 0.00000					0.010000	25 Jun 2020		
	20,000,000.000	Local		99.371163	19,874,232.66	99.403670	19,880,734.00	6,501.34	1.04
		Base		99.371163	19,874,232.66	99.403670	19,880,734.00	6,501.34	1.04
912796UB3	TREASURY BILL 07/20 0.00000					0.010000	02 Jul 2020		
	10,000,000.000	Local		99.342980	9,934,298.00	99.374479	9,937,447.90	3,149.90	0.52
		Base		99.342980	9,934,298.00	99.374479	9,937,447.90	3,149.90	0.52
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
912796WS4	TREASURY BILL 02/20 0.00000					0.010000	11 Feb 2020		
	40,000,000.000	Local		99.957415	39,982,966.11	99.967170	39,986,868.00	3,901.89	2.10
		Base		99.957415	39,982,966.11	99.967170	39,986,868.00	3,901.89	2.10
912796WT2	TREASURY BILL 02/20 0.00000					0.010000	18 Feb 2020		
	40,000,000.000	Local		99.927750	39,971,100.00	99.939271	39,975,708.40	4,608.40	2.10
		Base		99.927750	39,971,100.00	99.939271	39,975,708.40	4,608.40	2.10
912796WU9	TREASURY BILL 02/20 0.00000					0.010000	25 Feb 2020		
	40,000,000.000	Local		99.895830	39,958,331.97	99.909050	39,963,620.00	5,288.03	2.10
		Base		99.895830	39,958,331.97	99.909050	39,963,620.00	5,288.03	2.10
912796WV7	TREASURY BILL 03/20 0.00000					0.010000	03 Mar 2020		
	30,000,000.000	Local		99.872199	29,961,659.70	99.876549	29,962,964.70	1,305.00	1.57
		Base		99.872199	29,961,659.70	99.876549	29,962,964.70	1,305.00	1.57

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: February 10, 2020



STATE STREET

As of: January 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
912796WX3	TREASURY BILL 07/20 0.00000					0.010000	23 Jul 2020		
	10,000,000.000	Local		99.264269	9,926,426.90	99.282090	9,928,209.00	1,782.10	0.52
		Base		99.264269	9,926,426.90	99.282090	9,928,209.00	1,782.10	0.52
912796WY1	TREASURY BILL 07/20 0.00000					0.010000	30 Jul 2020		
	15,000,000.000	Local		99.233750	14,885,062.48	99.257715	14,888,657.25	3,594.77	0.78
		Base		99.233750	14,885,062.48	99.257715	14,888,657.25	3,594.77	0.78
912796XB0	TREASURY BILL 03/20 0.00000					0.010000	17 Mar 2020		
	20,000,000.000	Local		99.808750	19,961,750.00	99.819042	19,963,808.40	2,058.40	1.05
		Base		99.808750	19,961,750.00	99.819042	19,963,808.40	2,058.40	1.05
912796XC8	TREASURY BILL 03/20 0.00000					0.010000	24 Mar 2020		
	80,000,000.000	Local		99.779993	79,823,994.49	99.789931	79,831,944.80	7,950.31	4.19
		Base		99.779993	79,823,994.49	99.789931	79,831,944.80	7,950.31	4.19
912796XD6	TREASURY BILL 03/20 0.00000					0.010000	31 Mar 2020		
	60,000,000.000	Local		99.761222	59,856,733.20	99.760810	59,856,486.00	-247.20	3.14
		Base		99.761222	59,856,733.20	99.760810	59,856,486.00	-247.20	3.14
US DOLLAR Total									
	1,015,000,000.000	Local			1,012,555,375.46		1,012,704,590.20	149,214.74	53.15
		Base			1,012,555,375.46		1,012,704,590.20	149,214.74	53.15
FIXED INCOME Total									
	1,015,000,000.000	Base			1,012,555,375.46		1,012,704,590.20	149,214.74	53.15

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		1,908,418,649.770	Base	1,905,394,854.40		1,905,544,069.14	149,214.74	100.00

Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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							
	-18,765,580.780	Local	1.000000	-18,765,580.78	1.000000	-18,765,580.78	0.00	4.72
		Base	1.000000	-18,765,580.78	1.000000	-18,765,580.78	0.00	4.72

US DOLLAR Total	-18,765,580.780	Local		-18,765,580.78		-18,765,580.78	0.00	4.72
		Base		-18,765,580.78		-18,765,580.78	0.00	4.72

CASH Total	-18,765,580.780	Base		-18,765,580.78		-18,765,580.78	0.00	4.72
-------------------	-----------------	------	--	----------------	--	----------------	------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

919TFTIIO	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264				0.788071	31 Dec 2030		
	18,838,399.370	Local	100.009813	18,840,248.03	100.010000	18,840,283.21	35.18	4.74
		Base	100.009813	18,840,248.03	100.010000	18,840,283.21	35.18	4.74

US DOLLAR Total	18,838,399.370	Local		18,840,248.03		18,840,283.21	35.18	4.74
		Base		18,840,248.03		18,840,283.21	35.18	4.74

CASH EQUIVALENT Total	18,838,399.370	Base		18,840,248.03		18,840,283.21	35.18	4.74
------------------------------	----------------	------	--	---------------	--	---------------	-------	------

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

040507QA6	ARIZONA ST HLTH FACS AUTH AZSMED 01/46 ADJUSTABLE VAR				1.140000	01 Jan 2046		
	12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	3.02
		Base	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	3.02

Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4					4.000000	01 Aug 2021		
	1,500,000.000	Local	103.985182	1,559,777.73	104.674000	1,570,110.00	10,332.27	0.39	
		Base	103.985182	1,559,777.73	104.674000	1,570,110.00	10,332.27	0.39	
160075YU5	CHARLESTON CNTY SC SCH DIST CHASCD 03/20 FIXED 3					3.000000	31 Mar 2020		
	10,000,000.000	Local	100.289530	10,028,952.98	100.310000	10,031,000.00	2,047.02	2.52	
		Base	100.289530	10,028,952.98	100.310000	10,031,000.00	2,047.02	2.52	
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5					5.000000	01 Jan 2021		
	3,500,000.000	Local	103.409640	3,619,337.41	103.774000	3,632,090.00	12,752.59	0.91	
		Base	103.409640	3,619,337.41	103.774000	3,632,090.00	12,752.59	0.91	
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					0.960000	01 Jul 2029		
	6,200,000.000	Local	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	1.56	
		Base	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	1.56	
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR					0.900000	01 Jul 2040		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.01	
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.01	
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5					5.000000	01 Jul 2021		
	2,155,000.000	Local	105.407204	2,271,525.24	105.811000	2,280,227.05	8,701.81	0.57	
		Base	105.407204	2,271,525.24	105.811000	2,280,227.05	8,701.81	0.57	
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
	5,000,000.000	Local	104.006948	5,200,347.41	105.139000	5,256,950.00	56,602.59	1.32	
		Base	104.006948	5,200,347.41	105.139000	5,256,950.00	56,602.59	1.32	
25009XNN1	DES MOINES IA DES 06/21 FIXED 5					5.000000	01 Jun 2021		
	4,000,000.000	Local	104.702682	4,188,107.28	105.455000	4,218,200.00	30,092.72	1.06	
		Base	104.702682	4,188,107.28	105.455000	4,218,200.00	30,092.72	1.06	
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					0.950000	01 Apr 2038		
	10,070,000.000	Local	100.000000	10,070,000.00	100.000000	10,070,000.00	0.00	2.53	
		Base	100.000000	10,070,000.00	100.000000	10,070,000.00	0.00	2.53	
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5					5.000000	01 Feb 2021		
	4,425,000.000	Local	103.752939	4,591,067.57	104.110000	4,606,867.50	15,799.93	1.16	
		Base	103.752939	4,591,067.57	104.110000	4,606,867.50	15,799.93	1.16	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5					5.000000	01 Feb 2022		
	4,825,000.000	Local		107.447175	5,184,326.21	108.205000	5,220,891.25	36,565.04	1.31
		Base		107.447175	5,184,326.21	108.205000	5,220,891.25	36,565.04	1.31
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5					5.000000	01 Mar 2021		
	4,535,000.000	Local		103.888263	4,711,332.71	104.387000	4,733,950.45	22,617.74	1.19
		Base		103.888263	4,711,332.71	104.387000	4,733,950.45	22,617.74	1.19
380037FL0	GLYNN BRUNSWICK GA MEMORIAL HO GLYMED 08/38 ADJUSTABLE VAR					0.920000	01 Aug 2038		
	6,000,000.000	Local		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.51
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.51
407271FL4	HAMILTON CNTY OH ECON DEV REVE HAMDEV 04/28 ADJUSTABLE VAR					0.950000	01 Apr 2028		
	5,290,000.000	Local		100.000000	5,290,000.00	100.000000	5,290,000.00	0.00	1.33
		Base		100.000000	5,290,000.00	100.000000	5,290,000.00	0.00	1.33
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR					0.950000	15 May 2034		
	9,000,000.000	Local		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.26
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.26
45471AAS1	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					1.150000	01 Nov 2039		
	5,955,000.000	Local		100.000000	5,955,000.00	100.000000	5,955,000.00	0.00	1.50
		Base		100.000000	5,955,000.00	100.000000	5,955,000.00	0.00	1.50
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					1.150000	01 Nov 2039		
	4,885,000.000	Local		100.000000	4,885,000.00	100.000000	4,885,000.00	0.00	1.23
		Base		100.000000	4,885,000.00	100.000000	4,885,000.00	0.00	1.23
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR					1.000000	01 Mar 2036		
	4,650,000.000	Local		100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	1.17
		Base		100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	1.17
46246K5E8	IOWA ST FIN AUTH REVENUE IASGEN 07/41 ADJUSTABLE VAR					1.150000	01 Jul 2041		
	11,210,000.000	Local		100.000000	11,210,000.00	100.000000	11,210,000.00	0.00	2.82
		Base		100.000000	11,210,000.00	100.000000	11,210,000.00	0.00	2.82
4637773G5	IRVING TX IRV 09/21 FIXED 4					4.000000	15 Sep 2021		
	4,255,000.000	Local		104.494383	4,446,236.01	104.955000	4,465,835.25	19,599.24	1.12
		Base		104.494383	4,446,236.01	104.955000	4,465,835.25	19,599.24	1.12

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5					5.000000	01 Dec 2020		
	2,250,000.000	Local	103.180016	2,321,550.37	103.412000	2,326,770.00	5,219.63	0.59	
		Base	103.180016	2,321,550.37	103.412000	2,326,770.00	5,219.63	0.59	
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3					3.000000	01 Dec 2020		
	1,200,000.000	Local	101.536398	1,218,436.78	101.771000	1,221,252.00	2,815.22	0.31	
		Base	101.536398	1,218,436.78	101.771000	1,221,252.00	2,815.22	0.31	
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
	1,000,000.000	Local	103.736991	1,037,369.91	104.259000	1,042,590.00	5,220.09	0.26	
		Base	103.736991	1,037,369.91	104.259000	1,042,590.00	5,220.09	0.26	
494656U33	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,000,000.000	Local	102.329863	2,046,597.25	102.617000	2,052,340.00	5,742.75	0.52	
		Base	102.329863	2,046,597.25	102.617000	2,052,340.00	5,742.75	0.52	
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4					4.000000	01 Dec 2021		
	3,000,000.000	Local	105.067472	3,152,024.17	105.766000	3,172,980.00	20,955.83	0.80	
		Base	105.067472	3,152,024.17	105.766000	3,172,980.00	20,955.83	0.80	
494890C38	KING CNTY WA SCH DIST 210 FED KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,700,000.000	Local	102.270813	2,761,311.96	102.550000	2,768,850.00	7,538.04	0.70	
		Base	102.270813	2,761,311.96	102.550000	2,768,850.00	7,538.04	0.70	
4952244N4	KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	3,750,000.000	Local	102.236571	3,833,871.43	102.592000	3,847,200.00	13,328.57	0.97	
		Base	102.236571	3,833,871.43	102.592000	3,847,200.00	13,328.57	0.97	
495278W90	KING CNTY WA SCH DIST 415 KEN KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
	2,500,000.000	Local	102.345994	2,558,649.86	102.575000	2,564,375.00	5,725.14	0.65	
		Base	102.345994	2,558,649.86	102.575000	2,564,375.00	5,725.14	0.65	
517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5					5.000000	01 Jun 2022		
	3,795,000.000	Local	108.517099	4,118,223.91	109.559000	4,157,764.05	39,540.14	1.05	
		Base	108.517099	4,118,223.91	109.559000	4,157,764.05	39,540.14	1.05	
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5					5.000000	15 Aug 2021		
	1,175,000.000	Local	105.666858	1,241,585.58	106.313000	1,249,177.75	7,592.17	0.31	
		Base	105.666858	1,241,585.58	106.313000	1,249,177.75	7,592.17	0.31	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					0.900000	15 Feb 2038		
	11,890,000.000	Local	100.000000	11,890,000.00	100.000000	11,890,000.00		0.00	2.99
		Base	100.000000	11,890,000.00	100.000000	11,890,000.00		0.00	2.99
54834RAB5	LOWER NECHES VLY TX AUTH INDL LOWDEV 11/29 ADJUSTABLE VAR					1.180000	01 Nov 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00		0.00	2.52
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00		0.00	2.52
548351AC9	LOWER NECHES VLY TX AUTH INDL LOWDEV 11/38 ADJUSTABLE VAR					1.170000	01 Nov 2038		
	5,965,000.000	Local	100.000000	5,965,000.00	100.000000	5,965,000.00		0.00	1.50
		Base	100.000000	5,965,000.00	100.000000	5,965,000.00		0.00	1.50
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5					5.000000	01 Oct 2022		
	6,250,000.000	Local	109.827300	6,864,206.25	110.936000	6,933,500.00		69,293.75	1.74
		Base	109.827300	6,864,206.25	110.936000	6,933,500.00		69,293.75	1.74
5742173V5	MARYLAND ST HLTH HGR EDUCNTL MDSMED 07/43 ADJUSTABLE VAR					0.980000	01 Jul 2043		
	4,065,000.000	Local	100.000000	4,065,000.00	100.000000	4,065,000.00		0.00	1.02
		Base	100.000000	4,065,000.00	100.000000	4,065,000.00		0.00	1.02
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5					5.000000	01 May 2021		
	4,000,000.000	Local	104.472736	4,178,909.44	105.114000	4,204,560.00		25,650.56	1.06
		Base	104.472736	4,178,909.44	105.114000	4,204,560.00		25,650.56	1.06
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR					0.920000	01 Oct 2039		
	4,930,000.000	Local	100.000000	4,930,000.00	100.000000	4,930,000.00		0.00	1.24
		Base	100.000000	4,930,000.00	100.000000	4,930,000.00		0.00	1.24
594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR					0.950000	15 Oct 2052		
	3,900,000.000	Local	100.000000	3,900,000.00	100.000000	3,900,000.00		0.00	0.98
		Base	100.000000	3,900,000.00	100.000000	3,900,000.00		0.00	0.98
603695FU6	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/35 ADJUSTABLE VAR					1.170000	15 Nov 2035		
	8,800,000.000	Local	100.000000	8,800,000.00	100.000000	8,800,000.00		0.00	2.21
		Base	100.000000	8,800,000.00	100.000000	8,800,000.00		0.00	2.21
60528ACC6	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR					1.200000	01 Nov 2035		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00		0.00	3.77
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00		0.00	3.77

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
60637AED0	MISSOURI ST HLTH EDUCTNL FAC MOSMED 08/41 ADJUSTABLE VAR					1.150000	01 Aug 2041		
	3,890,000.000	Local	100.000000	3,890,000.00	100.000000	3,890,000.00	0.00	0.98	
		Base	100.000000	3,890,000.00	100.000000	3,890,000.00	0.00	0.98	
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5					5.000000	01 Jul 2021		
	3,000,000.000	Local	105.109862	3,153,295.87	105.826000	3,174,780.00	21,484.13	0.80	
		Base	105.109862	3,153,295.87	105.826000	3,174,780.00	21,484.13	0.80	
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR					0.910000	01 Nov 2041		
	3,320,000.000	Local	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.84	
		Base	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	0.84	
66702RXC1	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
	2,175,000.000	Local	103.937694	2,260,644.85	104.259000	2,267,633.25	6,988.40	0.57	
		Base	103.937694	2,260,644.85	104.259000	2,267,633.25	6,988.40	0.57	
66702RXD9	NORTHSIDE TX INDEP SCH DIST NSDSCD 02/22 FIXED 5					5.000000	15 Feb 2022		
	2,715,000.000	Local	107.673500	2,923,335.52	108.316000	2,940,779.40	17,443.88	0.74	
		Base	107.673500	2,923,335.52	108.316000	2,940,779.40	17,443.88	0.74	
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR					0.900000	01 Jun 2035		
	4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.01	
		Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.01	
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4					4.000000	01 Jun 2021		
	2,000,000.000	Local	103.584519	2,071,690.37	104.114000	2,082,280.00	10,589.63	0.52	
		Base	103.584519	2,071,690.37	104.114000	2,082,280.00	10,589.63	0.52	
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4					4.000000	01 Dec 2021		
	2,350,000.000	Local	104.900309	2,465,157.25	105.654000	2,482,869.00	17,711.75	0.62	
		Base	104.900309	2,465,157.25	105.654000	2,482,869.00	17,711.75	0.62	
6817125B7	OMAHA NE OMA 04/20 FIXED 4					4.000000	15 Apr 2020		
	1,005,000.000	Local	100.574116	1,010,769.87	100.620000	1,011,231.00	461.13	0.25	
		Base	100.574116	1,010,769.87	100.620000	1,011,231.00	461.13	0.25	
6817125C5	OMAHA NE OMA 04/21 FIXED 4					4.000000	15 Apr 2021		
	1,420,000.000	Local	103.387994	1,468,109.51	103.755000	1,473,321.00	5,211.49	0.37	
		Base	103.387994	1,468,109.51	103.755000	1,473,321.00	5,211.49	0.37	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR				0.930000	01 Jan 2039			
		8,475,000.000	Local	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	2.13
			Base	100.000000	8,475,000.00	100.000000	8,475,000.00	0.00	2.13
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR				0.910000	01 Dec 2038			
		9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.26
			Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	2.26
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021			
		660,000.000	Local	104.892815	692,292.58	105.673000	697,441.80	5,149.22	0.18
			Base	104.892815	692,292.58	105.673000	697,441.80	5,149.22	0.18
720611XS6	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4				4.000000	01 Dec 2020			
		2,000,000.000	Local	102.194761	2,043,895.22	102.575000	2,051,500.00	7,604.78	0.52
			Base	102.194761	2,043,895.22	102.575000	2,051,500.00	7,604.78	0.52
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4				4.000000	01 Dec 2021			
		2,000,000.000	Local	104.751047	2,095,020.94	105.673000	2,113,460.00	18,439.06	0.53
			Base	104.751047	2,095,020.94	105.673000	2,113,460.00	18,439.06	0.53
762243MY6	RHODE ISLAND ST HLTH EDUCTNL RISMED 05/35 ADJUSTABLE VAR				0.940000	01 May 2035			
		6,475,000.000	Local	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.63
			Base	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	1.63
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5				5.000000	01 Feb 2021			
		2,315,000.000	Local	103.711808	2,400,928.36	104.049000	2,408,734.35	7,805.99	0.61
			Base	103.711808	2,400,928.36	104.049000	2,408,734.35	7,805.99	0.61
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5				5.000000	01 Feb 2022			
		2,535,000.000	Local	107.364620	2,721,693.12	108.018000	2,738,256.30	16,563.18	0.69
			Base	107.364620	2,721,693.12	108.018000	2,738,256.30	16,563.18	0.69
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR				1.120000	15 Nov 2035			
		6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.51
			Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.51
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR				1.000000	01 Jul 2037			
		5,755,000.000	Local	100.000000	5,755,000.00	100.000000	5,755,000.00	0.00	1.45
			Base	100.000000	5,755,000.00	100.000000	5,755,000.00	0.00	1.45

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
87638QBE8	TARRANT CNTY TX CULTURAL EDU F TAREDU 10/41 ADJUSTABLE VAR				1.180000	01 Oct 2041			
		15,940,000.000	Local 100.000000	15,940,000.00	100.000000	15,940,000.00	0.00		4.01
			Base 100.000000	15,940,000.00	100.000000	15,940,000.00	0.00		4.01
882724PY7	TEXAS ST TXS 08/20 FIXED 4				4.000000	27 Aug 2020			
		9,000,000.000	Local 101.508157	9,135,734.14	101.725000	9,155,250.00	19,515.86		2.30
			Base 101.508157	9,135,734.14	101.725000	9,155,250.00	19,515.86		2.30
89453PJ42	TRAVIS CNTY TX TRA 03/20 FIXED 2				2.000000	01 Mar 2020			
		4,000,000.000	Local 100.043032	4,001,721.29	100.086000	4,003,440.00	1,718.71		1.01
			Base 100.043032	4,001,721.29	100.086000	4,003,440.00	1,718.71		1.01
910678A68	UNITED TX INDEP SCH DIST UNDS CD 08/21 FIXED 4				4.000000	15 Aug 2021			
		3,185,000.000	Local 104.040639	3,313,694.34	104.795000	3,337,720.75	24,026.41		0.84
			Base 104.040639	3,313,694.34	104.795000	3,337,720.75	24,026.41		0.84
915137U35	UNIV OF TEXAS TX UNIHGR 08/39 ADJUSTABLE VAR				1.050000	01 Aug 2039			
		6,000,000.000	Local 100.000000	6,000,000.00	100.000000	6,000,000.00	0.00		1.51
			Base 100.000000	6,000,000.00	100.000000	6,000,000.00	0.00		1.51
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5				5.000000	01 Feb 2021			
		4,250,000.000	Local 103.628851	4,404,226.17	104.110000	4,424,675.00	20,448.83		1.11
			Base 103.628851	4,404,226.17	104.110000	4,424,675.00	20,448.83		1.11
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5				5.000000	01 Sep 2021			
		1,250,000.000	Local 105.692974	1,321,162.17	106.511000	1,331,387.50	10,225.33		0.33
			Base 105.692974	1,321,162.17	106.511000	1,331,387.50	10,225.33		0.33
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5				5.000000	01 Jan 2021			
		1,750,000.000	Local 103.380187	1,809,153.27	103.784000	1,816,220.00	7,066.73		0.46
			Base 103.380187	1,809,153.27	103.784000	1,816,220.00	7,066.73		0.46
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5				5.000000	01 Jan 2022			
		1,420,000.000	Local 107.012805	1,519,581.83	107.878000	1,531,867.60	12,285.77		0.39
			Base 107.012805	1,519,581.83	107.878000	1,531,867.60	12,285.77		0.39
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				0.920000	01 Jun 2034			
		2,550,000.000	Local 100.000000	2,550,000.00	100.000000	2,550,000.00	0.00		0.64
			Base 100.000000	2,550,000.00	100.000000	2,550,000.00	0.00		0.64

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

Books Closed

Prepared by State Street

Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4				4.000000	01 Dec 2020		
		1,000,000.000	102.169644	1,021,696.44	102.575000	1,025,750.00	4,053.56	0.26
			102.169644	1,021,696.44	102.575000	1,025,750.00	4,053.56	0.26
97705MNZ4	WISCONSIN ST WIS 05/21 FIXED 5				5.000000	01 May 2021		
		10,530,000.000	104.784152	11,033,771.21	105.152000	11,072,505.60	38,734.39	2.79
			104.784152	11,033,771.21	105.152000	11,072,505.60	38,734.39	2.79
US DOLLAR Total								
		353,590,000.000		359,216,321.78		359,913,582.85	697,261.07	90.54
				359,216,321.78		359,913,582.85	697,261.07	90.54
FIXED INCOME Total								
		353,590,000.000		359,216,321.78		359,913,582.85	697,261.07	90.54

Holdings

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

FUND: ATZH



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		353,662,818.590	Base	359,290,989.03		359,988,285.28	697,296.25	100.00

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		105,445.740	Local	1.000000	105,445.74	1.000000	105,445.74	0.03
			Base	1.000000	105,445.74	1.000000	105,445.74	0.03

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	105,445.740	Local	105,445.74		105,445.74	0.00	0.03
		Base	105,445.74		105,445.74	0.00	0.03

CASH Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	105,445.740	Base	105,445.74		105,445.74	0.00	0.03

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

031162CN8	AMGEN INC SR UNSECURED 05/20 VAR	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	1.29
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.29

07644DJK5	BEDFORD ROW FDG CORP	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	1.29
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.29

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	1.29
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.29

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	1.29
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.29

22845ALN8	CROWN POINT CAP CO.	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	2.58
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	2.58

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
316773CU2	FIFTH THIRD BANCORP SR UNSECURED	06/22 2.6			2.600000	15 Jun 2022		
	5,000,000.000	Local	99.986736	4,999,336.80	99.986736	4,999,336.80	0.00	1.29
		Base	99.986736	4,999,336.80	99.986736	4,999,336.80	0.00	1.29
40588LF12	HALKIN FINANCE LLC USC				1.830000	01 Jun 2020		
	5,000,000.000	Local	99.384917	4,969,245.83	99.384917	4,969,245.83	0.00	1.28
		Base	99.384917	4,969,245.83	99.384917	4,969,245.83	0.00	1.28
62455AC21	MOUNTCLIFF				1.810000	02 Mar 2020		
	5,000,000.000	Local	99.849167	4,992,458.33	99.849167	4,992,458.33	0.00	1.29
		Base	99.849167	4,992,458.33	99.849167	4,992,458.33	0.00	1.29
62455AE11	MOUNTCLIFF				1.930000	01 May 2020		
	5,000,000.000	Local	99.517500	4,975,875.00	99.517500	4,975,875.00	0.00	1.28
		Base	99.517500	4,975,875.00	99.517500	4,975,875.00	0.00	1.28
66844CBA1	NORTHWESTERN UNIVERS				1.700000	10 Feb 2020		
	3,000,000.000	Local	99.957500	2,998,725.00	99.957500	2,998,725.00	0.00	0.77
		Base	99.957500	2,998,725.00	99.957500	2,998,725.00	0.00	0.77
85520PBF2	STARBIRD FDG. CORP				1.879000	17 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
979QHR003	SOUTH STREET REPO				1.640000	03 Feb 2020		
	14,500,000.000	Local	100.000000	14,500,000.00	100.000000	14,500,000.00	0.00	3.74
		Base	100.000000	14,500,000.00	100.000000	14,500,000.00	0.00	3.74
US DOLLAR Total								
	72,500,000.000	Local		72,435,640.96		72,435,640.96	0.00	18.71
		Base		72,435,640.96		72,435,640.96	0.00	18.71
CASH EQUIVALENT Total								
	72,500,000.000	Base		72,435,640.96		72,435,640.96	0.00	18.71

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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
		2,000,000.000	Local 100.463419	2,009,268.37	100.983288	2,019,665.76	10,397.39	0.52
			Base 100.463419	2,009,268.37	100.983288	2,019,665.76	10,397.39	0.52
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021		
		2,000,000.000	Local 99.985455	1,999,709.10	100.762525	2,015,250.50	15,541.40	0.52
			Base 99.985455	1,999,709.10	100.762525	2,015,250.50	15,541.40	0.52
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625				3.625000	01 Feb 2021		
		1,000,000.000	Local 99.922362	999,223.62	101.172802	1,011,728.02	12,504.40	0.26
			Base 99.922362	999,223.62	101.172802	1,011,728.02	12,504.40	0.26
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020		
		807,139.340	Local 99.996340	807,109.80	100.162970	808,454.73	1,344.93	0.21
Original Face:		2,500,000.000	Base 99.996340	807,109.80	100.162970	808,454.73	1,344.93	0.21
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				2.596630	25 Jun 2022		
		5,500,000.000	Local 100.228738	5,512,580.57	100.620905	5,534,149.78	21,569.21	1.43
			Base 100.228738	5,512,580.57	100.620905	5,534,149.78	21,569.21	1.43
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR				2.000000	15 Sep 2021		
		2,500,000.000	Local 100.000000	2,500,000.00	99.943641	2,498,591.03	-1,408.97	0.65
			Base 100.000000	2,500,000.00	99.943641	2,498,591.03	-1,408.97	0.65
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR				2.250000	10 Feb 2022		
		5,000,000.000	Local 100.000000	5,000,000.00	99.870698	4,993,534.90	-6,465.10	1.29
			Base 100.000000	5,000,000.00	99.870698	4,993,534.90	-6,465.10	1.29
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				2.800880	24 Jul 2024		
		5,000,000.000	Local 100.000000	5,000,000.00	100.842556	5,042,127.80	42,127.80	1.30
			Base 100.000000	5,000,000.00	100.842556	5,042,127.80	42,127.80	1.30
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
		5,000,000.000	Local 99.971998	4,998,599.91	100.741116	5,037,055.80	38,455.89	1.30
			Base 99.971998	4,998,599.91	100.741116	5,037,055.80	38,455.89	1.30
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
		2,500,000.000	Local 99.920110	2,498,002.74	101.708150	2,542,703.75	44,701.01	0.66
			Base 99.920110	2,498,002.74	101.708150	2,542,703.75	44,701.01	0.66

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
	5,000,000.000	Local	99.888640	4,994,431.98	102.970727	5,148,536.35	154,104.37	1.33	
		Base	99.888640	4,994,431.98	102.970727	5,148,536.35	154,104.37	1.33	
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.346250	17 Jul 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.258460	3,007,753.80	7,753.80	0.78	
	Original Face: 3,000,000.000	Base	100.000000	3,000,000.00	100.258460	3,007,753.80	7,753.80	0.78	
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.076250	15 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.109130	5,005,456.50	5,456.50	1.29	
	Original Face: 5,000,000.000	Base	100.000000	5,000,000.00	100.109130	5,005,456.50	5,456.50	1.29	
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.724250	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.968515	5,048,425.75	48,425.75	1.30	
		Base	100.000000	5,000,000.00	100.968515	5,048,425.75	48,425.75	1.30	
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.115500	03 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.030813	5,001,540.65	1,540.65	1.29	
		Base	100.000000	5,000,000.00	100.030813	5,001,540.65	1,540.65	1.29	
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	5,000,000.000	Local	100.776404	5,038,820.19	101.192840	5,059,642.00	20,821.81	1.31	
		Base	100.776404	5,038,820.19	101.192840	5,059,642.00	20,821.81	1.31	
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					2.498500	20 May 2022		
	4,900,000.000	Local	100.157993	4,907,741.68	100.531145	4,926,026.11	18,284.43	1.27	
		Base	100.157993	4,907,741.68	100.531145	4,926,026.11	18,284.43	1.27	
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875000	27 Oct 2020		
	3,000,000.000	Local	99.974086	2,999,222.59	100.169973	3,005,099.19	5,876.60	0.78	
		Base	99.974086	2,999,222.59	100.169973	3,005,099.19	5,876.60	0.78	
24422ETRO	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.217750	22 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.108846	5,005,442.30	5,442.30	1.29	
		Base	100.000000	5,000,000.00	100.108846	5,005,442.30	5,442.30	1.29	
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.276250	15 Dec 2026		
	4,000,000.000	Local	100.000000	4,000,000.00	100.631910	4,025,276.40	25,276.40	1.04	
	Original Face: 4,000,000.000	Base	100.000000	4,000,000.00	100.631910	4,025,276.40	25,276.40	1.04	

Holdings

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29736RAN0	ESTEE LAUDER CO INC SR UNSECURED 12/24 2					2.000000	01 Dec 2024		
	3,000,000.000	Local	99.444070	2,983,322.11	101.307984	3,039,239.52	55,917.41	0.78	
		Base	99.444070	2,983,322.11	101.307984	3,039,239.52	55,917.41	0.78	
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	1,500,000.000	Local	100.000000	1,500,000.00	100.668318	1,510,024.77	10,024.77	0.39	
		Base	100.000000	1,500,000.00	100.668318	1,510,024.77	10,024.77	0.39	
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	101.971997	2,549,299.93	49,299.93	0.66	
		Base	100.000000	2,500,000.00	101.971997	2,549,299.93	49,299.93	0.66	
3128HXS7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	1,852,285.030	Local	101.281466	1,876,021.44	101.173355	1,874,018.91	-2,002.53	0.48	
Original Face:	5,000,000.000	Base	101.281466	1,876,021.44	101.173355	1,874,018.91	-2,002.53	0.48	
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
	3,753,248.250	Local	102.852744	3,860,318.82	104.858498	3,935,599.74	75,280.92	1.02	
Original Face:	5,000,000.000	Base	102.852744	3,860,318.82	104.858498	3,935,599.74	75,280.92	1.02	
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.044250	07 Feb 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.115613	5,005,780.65	5,780.65	1.29	
		Base	100.000000	5,000,000.00	100.115613	5,005,780.65	5,780.65	1.29	
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
	1,467,306.870	Local	102.606677	1,505,554.82	103.761750	1,522,503.29	16,948.47	0.39	
Original Face:	5,100,000.000	Base	102.606677	1,505,554.82	103.761750	1,522,503.29	16,948.47	0.39	
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.292000	25 Jun 2022		
	1,836,212.750	Local	100.000000	1,836,212.75	99.798530	1,832,513.33	-3,699.42	0.47	
Original Face:	3,000,000.000	Base	100.000000	1,836,212.75	99.798530	1,832,513.33	-3,699.42	0.47	
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.750000	25 Mar 2040		
	1,538,203.650	Local	100.389493	1,544,194.85	100.342190	1,543,467.23	-727.62	0.40	
Original Face:	7,000,000.000	Base	100.389493	1,544,194.85	100.342190	1,543,467.23	-727.62	0.40	
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.000000	25 Mar 2039		
	878,095.000	Local	100.208408	879,925.02	100.468330	882,207.38	2,282.36	0.23	
Original Face:	5,000,000.000	Base	100.208408	879,925.02	100.468330	882,207.38	2,282.36	0.23	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136AEFZ5	FANNIE MAE FNR 2013 53 JL				3.000000	25 Jun 2043			
		2,057,676.930	Local	99.416515	2,045,670.70	107.776570	2,217,693.62	172,022.92	0.57
Original Face:		9,000,000.000	Base	99.416515	2,045,670.70	107.776570	2,217,693.62	172,022.92	0.57
3136AU5B3	FANNIE MAE FNR 2017 4 CA				3.500000	25 Jun 2042			
		774,946.440	Local	102.153348	791,633.73	102.830430	796,880.76	5,247.03	0.21
Original Face:		1,445,000.000	Base	102.153348	791,633.73	102.830430	796,880.76	5,247.03	0.21
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048			
		1,629,205.950	Local	98.700983	1,608,042.29	102.842550	1,675,516.94	67,474.65	0.43
Original Face:		2,025,000.000	Base	98.700983	1,608,042.29	102.842550	1,675,516.94	67,474.65	0.43
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047			
		3,851,946.450	Local	98.693916	3,801,636.79	102.748200	3,957,805.64	156,168.85	1.02
Original Face:		5,000,000.000	Base	98.693916	3,801,636.79	102.748200	3,957,805.64	156,168.85	1.02
3136B2HG0	FANNIE MAE FNR 2018 49 LV				3.500000	25 Oct 2029			
		4,405,331.250	Local	101.728710	4,481,486.63	103.826220	4,573,888.92	92,402.29	1.18
Original Face:		5,000,000.000	Base	101.728710	4,481,486.63	103.826220	4,573,888.92	92,402.29	1.18
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048			
		2,694,820.260	Local	101.315012	2,730,257.47	103.671270	2,793,754.39	63,496.92	0.72
Original Face:		3,000,000.000	Base	101.315012	2,730,257.47	103.671270	2,793,754.39	63,496.92	0.72
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048			
		2,694,820.260	Local	99.863012	2,691,128.67	102.761400	2,769,235.03	78,106.36	0.72
Original Face:		3,000,000.000	Base	99.863012	2,691,128.67	102.761400	2,769,235.03	78,106.36	0.72
3136B72Q3	FANNIE MAE FNR 2019 79 CA				3.000000	25 Jan 2043			
		4,966,181.850	Local	101.571945	5,044,247.50	101.765960	5,053,882.63	9,635.13	1.31
Original Face:		5,000,000.000	Base	101.571945	5,044,247.50	101.765960	5,053,882.63	9,635.13	1.31
3136B73V1	FANNIE MAE FNR 2019 79 CH				3.000000	25 Jan 2043			
		4,966,181.850	Local	101.808622	5,056,001.29	102.753110	5,102,906.30	46,905.01	1.32
Original Face:		5,000,000.000	Base	101.808622	5,056,001.29	102.753110	5,102,906.30	46,905.01	1.32
3136B7L41	FANNIE MAE FNR 2019 77 LV				3.000000	25 May 2031			
		4,968,968.200	Local	102.937472	5,114,930.25	104.235240	5,179,415.93	64,485.68	1.34
Original Face:		5,000,000.000	Base	102.937472	5,114,930.25	104.235240	5,179,415.93	64,485.68	1.34

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3136B8GT0	FANNIE MAE FNR 2020 5 BA				3.000000	25 Nov 2044			
	2,500,000.000	Local	101.754406	2,543,860.16	102.473899	2,561,847.48	17,987.32	0.66	
Original Face:	2,500,000.000	Base	101.754406	2,543,860.16	102.473899	2,561,847.48	17,987.32	0.66	
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.500000	15 Apr 2038			
	387,046.000	Local	98.604383	381,644.32	100.445350	388,769.71	7,125.39	0.10	
Original Face:	5,000,000.000	Base	98.604383	381,644.32	100.445350	388,769.71	7,125.39	0.10	
3137A0WX9	FREDDIE MAC FHR 3714 KA				2.750000	15 Nov 2039			
	2,506,808.400	Local	101.395820	2,541,798.93	100.383630	2,516,425.27	-25,373.66	0.65	
Original Face:	40,000,000.000	Base	101.395820	2,541,798.93	100.383630	2,516,425.27	-25,373.66	0.65	
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
	658,545.150	Local	98.235804	646,927.12	101.003910	665,156.35	18,229.23	0.17	
Original Face:	5,000,000.000	Base	98.235804	646,927.12	101.003910	665,156.35	18,229.23	0.17	
3137A2PF2	FREDDIE MAC FHR 3766 HE				3.000000	15 Nov 2020			
	42,615.480	Local	100.145886	42,677.65	100.136940	42,673.84	-3.81	0.01	
Original Face:	4,000,000.000	Base	100.145886	42,677.65	100.136940	42,673.84	-3.81	0.01	
3137A7HC7	FREDDIE MAC FHR 3800 KE				3.500000	15 Feb 2026			
	467,911.640	Local	101.878709	476,702.34	105.006290	491,336.65	14,634.31	0.13	
Original Face:	2,000,000.000	Base	101.878709	476,702.34	105.006290	491,336.65	14,634.31	0.13	
3137A8Q92	FREDDIE MAC FHR 3841 AB				4.000000	15 Jan 2037			
	60,952.380	Local	101.943238	62,136.83	100.160190	61,050.02	-1,086.81	0.02	
Original Face:	3,000,000.000	Base	101.943238	62,136.83	100.160190	61,050.02	-1,086.81	0.02	
3137A8QA9	FREDDIE MAC FHR 3841 AV				4.000000	15 Mar 2024			
	1,801,246.590	Local	101.667474	1,831,281.90	100.980850	1,818,914.12	-12,367.78	0.47	
Original Face:	4,750,000.000	Base	101.667474	1,831,281.90	100.980850	1,818,914.12	-12,367.78	0.47	
3137AFP8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
	334,308.960	Local	99.398015	332,296.47	101.521320	339,394.87	7,098.40	0.09	
Original Face:	2,000,000.000	Base	99.398015	332,296.47	101.521320	339,394.87	7,098.40	0.09	
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
	1,916,451.720	Local	102.995159	1,973,852.49	105.310430	2,018,223.55	44,371.06	0.52	
Original Face:	2,000,000.000	Base	102.995159	1,973,852.49	105.310430	2,018,223.55	44,371.06	0.52	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
	503,944.960	Local		100.208374	504,995.05	103.404100	521,099.75	16,104.70	0.13
Original Face:	2,000,000.000	Base		100.208374	504,995.05	103.404100	521,099.75	16,104.70	0.13
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	1,645,364.850	Local		102.855966	1,692,355.91	104.806730	1,724,453.10	32,097.19	0.45
Original Face:	5,000,000.000	Base		102.855966	1,692,355.91	104.806730	1,724,453.10	32,097.19	0.45
3137F5MS5	FREDDIE MAC FHR 4798 G					4.000000	15 Nov 2030		
	2,427,359.230	Local		101.843088	2,472,097.60	100.479550	2,438,999.63	-33,097.97	0.63
Original Face:	5,705,000.000	Base		101.843088	2,472,097.60	100.479550	2,438,999.63	-33,097.97	0.63
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
	4,523,722.940	Local		98.655270	4,462,891.07	102.275190	4,626,646.23	163,755.16	1.19
Original Face:	5,500,000.000	Base		98.655270	4,462,891.07	102.275190	4,626,646.23	163,755.16	1.19
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
	4,449,991.400	Local		102.762919	4,572,941.08	104.211760	4,637,414.36	64,473.28	1.20
Original Face:	5,000,000.000	Base		102.762919	4,572,941.08	104.211760	4,637,414.36	64,473.28	1.20
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
	4,551,932.850	Local		104.552845	4,759,175.31	107.857290	4,909,591.41	150,416.10	1.27
Original Face:	5,000,000.000	Base		104.552845	4,759,175.31	107.857290	4,909,591.41	150,416.10	1.27
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	2,422,027.900	Local		103.190463	2,499,301.80	104.859580	2,539,728.28	40,426.48	0.66
Original Face:	2,500,000.000	Base		103.190463	2,499,301.80	104.859580	2,539,728.28	40,426.48	0.66
3137FQKZ5	FREDDIE MAC FHR 4945 CA					3.000000	25 Mar 2043		
	4,966,096.400	Local		101.871016	5,059,012.85	102.479400	5,089,225.79	30,212.94	1.31
Original Face:	5,000,000.000	Base		101.871016	5,059,012.85	102.479400	5,089,225.79	30,212.94	1.31
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
	98,831.770	Local		101.405763	100,221.11	103.340629	102,133.37	1,912.26	0.03
Original Face:	500,000.000	Base		101.405763	100,221.11	103.340629	102,133.37	1,912.26	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	2,802,669.250	Local		100.595234	2,819,351.68	102.266344	2,866,187.38	46,835.70	0.74
Original Face:	5,000,000.000	Base		100.595234	2,819,351.68	102.266344	2,866,187.38	46,835.70	0.74

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
	2,970,697.940	Local	104.630128	3,108,245.07	107.118076	3,182,154.48	73,909.41	0.82	
Original Face:	7,000,000.000	Base	104.630128	3,108,245.07	107.118076	3,182,154.48	73,909.41	0.82	
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.500000	15 Dec 2032		
	8,351.900	Local	101.639387	8,488.82	100.140220	8,363.61	-125.21	0.00	
Original Face:	10,000,000.000	Base	101.639387	8,488.82	100.140220	8,363.61	-125.21	0.00	
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
	4,168,200.530	Local	102.514445	4,273,007.66	107.044530	4,461,830.67	188,823.01	1.15	
Original Face:	7,000,000.000	Base	102.514445	4,273,007.66	107.044530	4,461,830.67	188,823.01	1.15	
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.750000	25 Jun 2020		
	260.940	Local	100.057484	261.09	100.055590	261.09	0.00	0.00	
Original Face:	3,000,000.000	Base	100.057484	261.09	100.055590	261.09	0.00	0.00	
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
	278,931.810	Local	99.217002	276,747.78	101.598150	283,389.56	6,641.78	0.07	
Original Face:	3,000,000.000	Base	99.217002	276,747.78	101.598150	283,389.56	6,641.78	0.07	
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.000000	25 Oct 2038		
	42,423.930	Local	98.260321	41,685.89	99.936590	42,397.03	711.14	0.01	
Original Face:	4,867,385.000	Base	98.260321	41,685.89	99.936590	42,397.03	711.14	0.01	
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	219,754.200	Local	105.085700	230,930.24	107.099310	235,355.23	4,424.99	0.06	
Original Face:	5,000,000.000	Base	105.085700	230,930.24	107.099310	235,355.23	4,424.99	0.06	
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
	2,424,041.830	Local	102.439017	2,483,164.63	104.981098	2,544,785.73	61,621.10	0.66	
Original Face:	7,000,000.000	Base	102.439017	2,483,164.63	104.981098	2,544,785.73	61,621.10	0.66	
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
	5,000,000.000	Local	97.283844	4,864,192.22	100.651350	5,032,567.50	168,375.28	1.30	
Original Face:	5,000,000.000	Base	97.283844	4,864,192.22	100.651350	5,032,567.50	168,375.28	1.30	
34532RAA4	FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A					3.190000	15 Jul 2031		
	6,000,000.000	Local	103.724029	6,223,441.72	106.231930	6,373,915.80	150,474.08	1.65	
Original Face:	6,000,000.000	Base	103.724029	6,223,441.72	106.231930	6,373,915.80	150,474.08	1.65	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5						4.500000	15 Feb 2021		
	5,933.500	Local		100.326789	5,952.89	100.522280		5,964.49	11.60	0.00
Original Face:	1,808,277.000	Base		100.326789	5,952.89	100.522280		5,964.49	11.60	0.00
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR						2.709880	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.316210		5,015,810.50	15,810.50	1.30
		Base		100.000000	5,000,000.00	100.316210		5,015,810.50	15,810.50	1.30
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA						3.000000	16 Sep 2039		
	579,586.700	Local		99.967630	579,399.09	101.956210		590,924.63	11,525.54	0.15
Original Face:	5,000,000.000	Base		99.967630	579,399.09	101.956210		590,924.63	11,525.54	0.15
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH						3.000000	20 Sep 2040		
	369,013.230	Local		99.824630	368,366.09	101.648490		375,096.38	6,730.29	0.10
Original Face:	3,000,000.000	Base		99.824630	368,366.09	101.648490		375,096.38	6,730.29	0.10
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC						1.744000	16 May 2046		
	490,094.320	Local		96.252138	471,726.26	98.691700		483,682.42	11,956.16	0.12
Original Face:	675,000.000	Base		96.252138	471,726.26	98.691700		483,682.42	11,956.16	0.12
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB						1.780000	16 Jun 2040		
	798,868.630	Local		101.724026	812,641.33	100.231310		800,716.49	-11,924.84	0.21
Original Face:	2,289,667.000	Base		101.724026	812,641.33	100.231310		800,716.49	-11,924.84	0.21
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE						2.750000	20 Dec 2045		
	1,724,163.700	Local		100.829720	1,738,469.43	105.050840		1,811,248.45	72,779.02	0.47
Original Face:	5,000,000.000	Base		100.829720	1,738,469.43	105.050840		1,811,248.45	72,779.02	0.47
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF						2.150000	16 Feb 2057		
	1,474,733.570	Local		95.977723	1,415,415.70	99.366060		1,465,384.64	49,968.94	0.38
Original Face:	1,600,000.000	Base		95.977723	1,415,415.70	99.366060		1,465,384.64	49,968.94	0.38
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV						3.500000	20 Jan 2030		
	5,605,737.950	Local		100.840334	5,652,844.87	104.317080		5,847,742.14	194,897.27	1.51
Original Face:	6,180,040.000	Base		100.840334	5,652,844.87	104.317080		5,847,742.14	194,897.27	1.51
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC						2.500000	20 Dec 2049		
	6,974,724.830	Local		100.568593	7,014,382.65	100.773770		7,028,693.16	14,310.51	1.82
Original Face:	6,993,000.000	Base		100.568593	7,014,382.65	100.773770		7,028,693.16	14,310.51	1.82

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
459200JW2	IBM CORP SR UNSECURED 05/21 2.8					2.800000	13 May 2021		
	2,000,000.000	Local	99.996157	1,999,923.13	101.551724	2,031,034.48	31,111.35	0.52	
		Base	99.996157	1,999,923.13	101.551724	2,031,034.48	31,111.35	0.52	
48125LRL8	JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR					2.199130	01 Feb 2021		
	5,310,000.000	Local	100.040867	5,312,170.04	100.000000	5,310,000.00	-2,170.04	1.37	
		Base	100.040867	5,312,170.04	100.000000	5,310,000.00	-2,170.04	1.37	
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
	1,000,000.000	Local	99.684825	996,848.25	101.367807	1,013,678.07	16,829.82	0.26	
		Base	99.684825	996,848.25	101.367807	1,013,678.07	16,829.82	0.26	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.610583	4,980,529.15	102.137182	5,106,859.10	126,329.95	1.32	
		Base	99.610583	4,980,529.15	102.137182	5,106,859.10	126,329.95	1.32	
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.497880	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.923539	4,996,176.95	-3,823.05	1.29	
		Base	100.000000	5,000,000.00	99.923539	4,996,176.95	-3,823.05	1.29	
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.950000	27 Feb 2020		
	3,000,000.000	Local	99.995726	2,999,871.77	100.010000	3,000,300.00	428.23	0.77	
		Base	99.995726	2,999,871.77	100.010000	3,000,300.00	428.23	0.77	
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.000000	19 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.920781	1,998,415.62	-1,584.38	0.52	
		Base	100.000000	2,000,000.00	99.920781	1,998,415.62	-1,584.38	0.52	
86787EBE6	TRUIST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
	5,000,000.000	Local	99.961099	4,998,054.93	102.259529	5,112,976.45	114,921.52	1.32	
		Base	99.961099	4,998,054.93	102.259529	5,112,976.45	114,921.52	1.32	
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	102.630643	4,105,225.72	105,225.72	1.06	
		Base	100.000000	4,000,000.00	102.630643	4,105,225.72	105,225.72	1.06	
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.304630	13 Feb 2020		
	2,750,000.000	Local	99.987771	2,749,663.71	100.007449	2,750,204.85	541.14	0.71	
		Base	99.987771	2,749,663.71	100.007449	2,750,204.85	541.14	0.71	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
	3,000,000.000	Local	99.922021	2,997,660.63	101.974043	3,059,221.29	61,560.66	0.79	
		Base	99.922021	2,997,660.63	101.974043	3,059,221.29	61,560.66	0.79	
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
	2,500,000.000	Local	99.931897	2,498,297.42	101.860739	2,546,518.48	48,221.06	0.66	
		Base	99.931897	2,498,297.42	101.860739	2,546,518.48	48,221.06	0.66	
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.440880	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.823061	2,520,576.53	20,576.53	0.65	
		Base	100.000000	2,500,000.00	100.823061	2,520,576.53	20,576.53	0.65	
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	10,000,000.000	Local	100.228980	10,022,898.02	100.949219	10,094,921.90	72,023.88	2.61	
		Base	100.228980	10,022,898.02	100.949219	10,094,921.90	72,023.88	2.61	
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
	5,000,000.000	Local	100.498384	5,024,919.22	102.324219	5,116,210.95	91,291.73	1.32	
		Base	100.498384	5,024,919.22	102.324219	5,116,210.95	91,291.73	1.32	
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
	7,500,000.000	Local	99.988061	7,499,104.58	100.863281	7,564,746.08	65,641.50	1.95	
		Base	99.988061	7,499,104.58	100.863281	7,564,746.08	65,641.50	1.95	
912828LY4	US TREASURY N/B 11/19 3.375					3.375000	15 Nov 2019		
	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	
912828MP2	US TREASURY N/B 02/20 3.625					3.625000	15 Feb 2020		
	5,000,000.000	Local	100.037383	5,001,869.15	100.064451	5,003,222.55	1,353.40	1.29	
		Base	100.037383	5,001,869.15	100.064451	5,003,222.55	1,353.40	1.29	
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
	5,000,000.000	Local	100.044284	5,002,214.21	100.542969	5,027,148.45	24,934.24	1.30	
		Base	100.044284	5,002,214.21	100.542969	5,027,148.45	24,934.24	1.30	
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,500,000.000	Local	99.983934	2,499,598.36	102.160150	2,554,003.75	54,405.39	0.66	
	Original Face:	2,500,000.000	Base	99.983934	2,499,598.36	102.160150	2,554,003.75	54,405.39	0.66

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B				1.980000	22 Jul 2024		
		2,000,000.000	Local 99.979308	1,999,586.16	100.582470	2,011,649.40	12,063.24	0.52
Original Face:		2,000,000.000	Base 99.979308	1,999,586.16	100.582470	2,011,649.40	12,063.24	0.52
94106LBF5	WASTE MANAGEMENT INC COMPANY GUAR 06/24 2.95				2.950000	15 Jun 2024		
		5,000,000.000	Local 99.994827	4,999,741.33	104.533499	5,226,674.95	226,933.62	1.35
			Base 99.994827	4,999,741.33	104.533499	5,226,674.95	226,933.62	1.35
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR				2.830630	11 Feb 2022		
		3,000,000.000	Local 100.000000	3,000,000.00	100.751639	3,022,549.17	22,549.17	0.78
			Base 100.000000	3,000,000.00	100.751639	3,022,549.17	22,549.17	0.78
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR				2.538630	27 May 2022		
		5,000,000.000	Local 100.198269	5,009,913.45	100.507704	5,025,385.20	15,471.75	1.30
			Base 100.198269	5,009,913.45	100.507704	5,025,385.20	15,471.75	1.30
US DOLLAR Total								
		308,805,917.710	Local	310,553,044.28		314,699,351.13	4,146,306.85	81.27
Original Face:		294,438,369.000	Base	310,553,044.28		314,699,351.13	4,146,306.85	81.27
FIXED INCOME Total								
		308,805,917.710	Base	310,553,044.28		314,699,351.13	4,146,306.85	81.27
Original Face:		294,438,369.000						

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		381,411,363.450	Base	383,094,130.98		387,240,437.83	4,146,306.85	100.00
Original Face:		294,438,369.000						

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		1,152.190	Local	1.000000	1,152.19	1.000000	1,152.19	0.00	100.00
			Base	1.000000	1,152.19	1.000000	1,152.19	0.00	100.00
US DOLLAR Total									
		1,152.190	Local		1,152.19		1,152.19	0.00	100.00
			Base		1,152.19		1,152.19	0.00	100.00
CASH Total									
		1,152.190	Base		1,152.19		1,152.19	0.00	100.00

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		1,152.190	Base	1,152.19		1,152.19	0.00	100.00

Holdings

ST OF AZ POOL 16 ECDHB
 STATE OF ARIZONA
 FUND: ATZL
 View Date: February 10, 2020



STATE STREET

As of: January 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
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		65,460.540	Local	1.000000	65,460.54	1.000000	65,460.54	0.02
			Base	1.000000	65,460.54	1.000000	65,460.54	0.02

US DOLLAR Total		65,460.540	Local		65,460.54		65,460.54	0.02
			Base		65,460.54		65,460.54	0.02

CASH Total		65,460.540	Base		65,460.54		65,460.54	0.02
-------------------	--	------------	------	--	-----------	--	-----------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

07644DJK5	BEDFORD ROW FDG CORP				1.922500	03 Feb 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.65
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.65

138994009	CANTOR FITZGERALD REPO REPO				1.750000	18 Feb 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.65
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.65

22845ALN8	CROWN POINT CAP CO.				1.864380	06 Apr 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.65
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.65

316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
		5,000,000.000	Local	99.986736	4,999,336.80	99.986736	4,999,336.80	1.65
			Base	99.986736	4,999,336.80	99.986736	4,999,336.80	1.65

85520PBF2	STARBIRD FDG. CORP				1.879000	17 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	1.65
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	1.65

Holdings

ST OF AZ POOL 16 ECDHB
STATE OF ARIZONA
FUND: ATZL
View Date: February 10, 2020



STATE STREET

As of: January 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	
979QHR003	SOUTH STREET REPO				1.640000	03 Feb 2020			
	9,000,000.000	Local	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00		2.96
		Base	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00		2.96
US DOLLAR Total									
	34,000,000.000	Local		33,999,336.80		33,999,336.80	0.00		11.20
		Base		33,999,336.80		33,999,336.80	0.00		11.20
CASH EQUIVALENT Total									
	34,000,000.000	Base		33,999,336.80		33,999,336.80	0.00		11.20
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	100.463419	2,009,268.37	100.983288	2,019,665.76	10,397.39		0.67
		Base	100.463419	2,009,268.37	100.983288	2,019,665.76	10,397.39		0.67
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25				2.250000	05 May 2021			
	3,000,000.000	Local	99.985455	2,999,563.64	100.762525	3,022,875.75	23,312.11		1.00
		Base	99.985455	2,999,563.64	100.762525	3,022,875.75	23,312.11		1.00
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR				2.335500	03 Mar 2020			
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		1.65
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00		1.65
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15				3.150000	08 Jan 2021			
	5,000,000.000	Local	99.972130	4,998,606.49	101.321977	5,066,098.85	67,492.36		1.67
		Base	99.972130	4,998,606.49	101.321977	5,066,098.85	67,492.36		1.67
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2				2.970000	21 Dec 2020			
	968,567.210	Local	99.996352	968,531.88	100.162970	970,145.68	1,613.80		0.32
Original Face:	3,000,000.000	Base	99.996352	968,531.88	100.162970	970,145.68	1,613.80		0.32
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR				2.596630	25 Jun 2022			
	5,395,000.000	Local	100.228738	5,407,340.40	100.620905	5,428,497.82	21,157.42		1.79
		Base	100.228738	5,407,340.40	100.620905	5,428,497.82	21,157.42		1.79

& 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 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR				2.000000	15 Sep 2021		
	2,500,000.000	Local	100.000000	2,500,000.00	99.943641	2,498,591.03	-1,408.97	0.82
		Base	100.000000	2,500,000.00	99.943641	2,498,591.03	-1,408.97	0.82
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5				3.500000	28 Apr 2023		
	5,000,000.000	Local	99.929365	4,996,468.25	105.625309	5,281,265.45	284,797.20	1.74
		Base	99.929365	4,996,468.25	105.625309	5,281,265.45	284,797.20	1.74
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR				2.800880	24 Jul 2024		
	5,000,000.000	Local	100.000000	5,000,000.00	100.842556	5,042,127.80	42,127.80	1.66
		Base	100.000000	5,000,000.00	100.842556	5,042,127.80	42,127.80	1.66
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2				2.000000	15 Nov 2022		
	5,000,000.000	Local	99.971998	4,998,599.91	100.741116	5,037,055.80	38,455.89	1.66
		Base	99.971998	4,998,599.91	100.741116	5,037,055.80	38,455.89	1.66
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2				2.200000	15 Mar 2021		
	3,000,000.000	Local	99.955194	2,998,655.83	100.696505	3,020,895.15	22,239.32	1.00
		Base	99.955194	2,998,655.83	100.696505	3,020,895.15	22,239.32	1.00
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.920110	2,498,002.74	101.708150	2,542,703.75	44,701.01	0.84
		Base	99.920110	2,498,002.74	101.708150	2,542,703.75	44,701.01	0.84
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.888640	4,994,431.98	102.970727	5,148,536.35	154,104.37	1.70
		Base	99.888640	4,994,431.98	102.970727	5,148,536.35	154,104.37	1.70
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9				2.900000	26 Jul 2024		
	5,000,000.000	Local	99.665355	4,983,267.75	104.399182	5,219,959.10	236,691.35	1.72
		Base	99.665355	4,983,267.75	104.399182	5,219,959.10	236,691.35	1.72
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A				3.791000	15 Aug 2045		
	3,522,266.000	Local	103.671781	3,651,595.90	103.741450	3,654,049.82	2,453.92	1.20
Original Face:	3,522,266.000	Base	103.671781	3,651,595.90	103.741450	3,654,049.82	2,453.92	1.20
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2				2.346250	17 Jul 2023		
	3,000,000.000	Local	100.000000	3,000,000.00	100.258460	3,007,753.80	7,753.80	0.99
Original Face:	3,000,000.000	Base	100.000000	3,000,000.00	100.258460	3,007,753.80	7,753.80	0.99

& 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 16 ECDHB
STATE OF ARIZONA
FUND: ATZL
View Date: February 10, 2020



STATE STREET

As of: January 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
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.076250	15 Mar 2023		
	5,000,000.000	Local	100.000000	5,000,000.00	100.109130	5,005,456.50	5,456.50	1.65	
Original Face:	5,000,000.000	Base	100.000000	5,000,000.00	100.109130	5,005,456.50	5,456.50	1.65	
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					2.724250	08 Aug 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	100.968515	5,048,425.75	48,425.75	1.66	
		Base	100.000000	5,000,000.00	100.968515	5,048,425.75	48,425.75	1.66	
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
	5,000,000.000	Local	99.993138	4,999,656.92	99.923660	4,996,183.00	-3,473.92	1.65	
Original Face:	5,000,000.000	Base	99.993138	4,999,656.92	99.923660	4,996,183.00	-3,473.92	1.65	
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.115500	03 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.030813	5,001,540.65	1,540.65	1.65	
		Base	100.000000	5,000,000.00	100.030813	5,001,540.65	1,540.65	1.65	
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
	2,200,000.000	Local	100.776404	2,217,080.88	101.192840	2,226,242.48	9,161.60	0.73	
		Base	100.776404	2,217,080.88	101.192840	2,226,242.48	9,161.60	0.73	
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.217750	22 Jun 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.108846	5,005,442.30	5,442.30	1.65	
		Base	100.000000	5,000,000.00	100.108846	5,005,442.30	5,442.30	1.65	
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.276250	15 Dec 2026		
	4,725,000.000	Local	100.000000	4,725,000.00	100.631910	4,754,857.75	29,857.75	1.57	
Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	100.631910	4,754,857.75	29,857.75	1.57	
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
	1,500,000.000	Local	100.000000	1,500,000.00	100.668318	1,510,024.77	10,024.77	0.50	
		Base	100.000000	1,500,000.00	100.668318	1,510,024.77	10,024.77	0.50	
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	101.971997	2,549,299.93	49,299.93	0.84	
		Base	100.000000	2,500,000.00	101.971997	2,549,299.93	49,299.93	0.84	
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.026250	15 May 2036		
	320,538.400	Local	99.919991	320,281.94	100.152245	321,026.40	744.46	0.11	
Original Face:	16,000,000.000	Base	99.919991	320,281.94	100.152245	321,026.40	744.46	0.11	

& 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 16 ECDHB

STATE OF ARIZONA

FUND: ATZL



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128HXS7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
	1,852,285.030	Local	101.281466	1,876,021.44	101.173355	1,874,018.91	-2,002.53	0.62	
Original Face:	5,000,000.000	Base	101.281466	1,876,021.44	101.173355	1,874,018.91	-2,002.53	0.62	
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
	3,807,823.900	Local	104.566295	3,981,700.37	103.038788	3,923,535.60	-58,164.77	1.29	
Original Face:	10,000,000.000	Base	104.566295	3,981,700.37	103.038788	3,923,535.60	-58,164.77	1.29	
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
	2,500,000.000	Local	112.211290	2,805,282.25	124.356436	3,108,910.90	303,628.65	1.02	
		Base	112.211290	2,805,282.25	124.356436	3,108,910.90	303,628.65	1.02	
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
	2,500,000.000	Local	111.619252	2,790,481.30	124.470255	3,111,756.38	321,275.08	1.03	
		Base	111.619252	2,790,481.30	124.470255	3,111,756.38	321,275.08	1.03	
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.292000	25 Jun 2022		
	1,836,212.750	Local	100.000000	1,836,212.75	99.798530	1,832,513.33	-3,699.42	0.60	
Original Face:	3,000,000.000	Base	100.000000	1,836,212.75	99.798530	1,832,513.33	-3,699.42	0.60	
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.000000	25 Mar 2039		
	5,000,000.000	Local	101.060138	5,053,006.92	101.873040	5,093,652.00	40,645.08	1.68	
Original Face:	5,000,000.000	Base	101.060138	5,053,006.92	101.873040	5,093,652.00	40,645.08	1.68	
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301000	25 Sep 2022		
	1,596,163.970	Local	100.333633	1,601,489.30	101.317880	1,617,199.50	15,710.20	0.53	
Original Face:	2,000,000.000	Base	100.333633	1,601,489.30	101.317880	1,617,199.50	15,710.20	0.53	
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
	4,405,331.250	Local	101.728710	4,481,486.63	103.826220	4,573,888.92	92,402.29	1.51	
Original Face:	5,000,000.000	Base	101.728710	4,481,486.63	103.826220	4,573,888.92	92,402.29	1.51	
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
	1,796,546.840	Local	99.863012	1,794,085.78	102.761400	1,846,156.68	52,070.90	0.61	
Original Face:	2,000,000.000	Base	99.863012	1,794,085.78	102.761400	1,846,156.68	52,070.90	0.61	
3136B8GT0	FANNIE MAE FNR 2020 5 BA					3.000000	25 Nov 2044		
	2,500,000.000	Local	101.754406	2,543,860.16	102.473899	2,561,847.48	17,987.32	0.84	
Original Face:	2,500,000.000	Base	101.754406	2,543,860.16	102.473899	2,561,847.48	17,987.32	0.84	

& 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 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041			
	939,295.600	Local	100.748008	946,321.61	100.261480	941,751.67	-4,569.94		0.31
Original Face:	5,000,000.000	Base	100.748008	946,321.61	100.261480	941,751.67	-4,569.94		0.31
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.967600	25 Oct 2021			
	4,694,198.000	Local	101.207165	4,750,864.71	101.576010	4,768,179.03	17,314.32		1.57
Original Face:	5,000,000.000	Base	101.207165	4,750,864.71	101.576010	4,768,179.03	17,314.32		1.57
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027			
	2,874,677.580	Local	102.997894	2,960,857.38	105.310430	3,027,335.32	66,477.94		1.00
Original Face:	3,000,000.000	Base	102.997894	2,960,857.38	105.310430	3,027,335.32	66,477.94		1.00
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032			
	4,065,185.480	Local	101.290012	4,117,626.85	105.079050	4,271,658.28	154,031.43		1.41
Original Face:	5,565,000.000	Base	101.290012	4,117,626.85	105.079050	4,271,658.28	154,031.43		1.41
3137AMMY0	FREDDIE MAC FHR 4012 GC				3.500000	15 Jun 2040			
	4,494,000.000	Local	105.613247	4,746,259.32	104.734990	4,706,790.45	-39,468.87		1.55
Original Face:	4,494,000.000	Base	105.613247	4,746,259.32	104.734990	4,706,790.45	-39,468.87		1.55
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
	503,944.960	Local	100.208374	504,995.05	103.404100	521,099.75	16,104.70		0.17
Original Face:	2,000,000.000	Base	100.208374	504,995.05	103.404100	521,099.75	16,104.70		0.17
3137APJG6	FREDDIE MAC FHR 4030 BC				2.000000	15 Jan 2042			
	912,654.550	Local	100.370086	916,032.16	100.243240	914,874.49	-1,157.67		0.30
Original Face:	5,000,000.000	Base	100.370086	916,032.16	100.243240	914,874.49	-1,157.67		0.30
3137ATR20	FREDDIE MAC FHR 4097 VH				1.500000	15 Oct 2041			
	1,866,999.250	Local	100.373775	1,873,977.62	98.896960	1,846,405.50	-27,572.12		0.61
Original Face:	14,878,168.000	Base	100.373775	1,873,977.62	98.896960	1,846,405.50	-27,572.12		0.61
3137AYK42	FREDDIE MAC FHR 4172 PE				3.000000	15 Feb 2043			
	5,000,000.000	Local	99.109396	4,955,469.82	103.657190	5,182,859.50	227,389.68		1.71
Original Face:	5,000,000.000	Base	99.109396	4,955,469.82	103.657190	5,182,859.50	227,389.68		1.71
3137B0GK4	FREDDIE MAC FHR 4173 AG				2.000000	15 Mar 2043			
	1,114,831.950	Local	99.626897	1,110,672.48	100.920680	1,125,095.98	14,423.50		0.37
Original Face:	5,000,000.000	Base	99.626897	1,110,672.48	100.920680	1,125,095.98	14,423.50		0.37

& 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 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
	1,645,364.850	Local	102.855966	1,692,355.91	104.806730	1,724,453.10	32,097.19	0.57	
Original Face:	5,000,000.000	Base	102.855966	1,692,355.91	104.806730	1,724,453.10	32,097.19	0.57	
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.000000	15 Apr 2042		
	2,521,599.910	Local	102.139172	2,575,541.28	101.280860	2,553,898.07	-21,643.21	0.84	
Original Face:	5,000,000.000	Base	102.139172	2,575,541.28	101.280860	2,553,898.07	-21,643.21	0.84	
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
	2,637,815.100	Local	102.034740	2,691,487.79	101.314530	2,672,489.97	-18,997.82	0.88	
Original Face:	5,000,000.000	Base	102.034740	2,691,487.79	101.314530	2,672,489.97	-18,997.82	0.88	
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
	2,422,027.900	Local	103.190463	2,499,301.80	104.859580	2,539,728.28	40,426.48	0.84	
Original Face:	2,500,000.000	Base	103.190463	2,499,301.80	104.859580	2,539,728.28	40,426.48	0.84	
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.000000	15 Dec 2038		
	1,237,474.230	Local	101.210595	1,252,455.03	100.646560	1,245,475.24	-6,979.79	0.41	
Original Face:	5,000,000.000	Base	101.210595	1,252,455.03	100.646560	1,245,475.24	-6,979.79	0.41	
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.500000	15 Dec 2038		
	1,237,474.230	Local	102.927425	1,273,700.36	101.039270	1,250,334.93	-23,365.43	0.41	
Original Face:	5,000,000.000	Base	102.927425	1,273,700.36	101.039270	1,250,334.93	-23,365.43	0.41	
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
	2,117,807.300	Local	103.609189	2,194,242.97	105.792331	2,240,477.71	46,234.74	0.74	
Original Face:	5,000,000.000	Base	103.609189	2,194,242.97	105.792331	2,240,477.71	46,234.74	0.74	
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
	2,802,669.250	Local	100.595234	2,819,351.68	102.266344	2,866,187.38	46,835.70	0.94	
Original Face:	5,000,000.000	Base	100.595234	2,819,351.68	102.266344	2,866,187.38	46,835.70	0.94	
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
	311,713.000	Local	105.868931	330,007.22	114.875040	358,080.43	28,073.21	0.12	
Original Face:	10,000,000.000	Base	105.868931	330,007.22	114.875040	358,080.43	28,073.21	0.12	
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
	4,915,885.620	Local	107.025461	5,261,249.26	104.916250	5,157,562.85	-103,686.41	1.70	
Original Face:	6,000,000.000	Base	107.025461	5,261,249.26	104.916250	5,157,562.85	-103,686.41	1.70	

& 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 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.000000	25 Jun 2030		
	127,640.780	Local		105.022400	134,051.41	99.796430	127,380.94	-6,670.47	0.04
Original Face:	5,568,000.000	Base		105.022400	134,051.41	99.796430	127,380.94	-6,670.47	0.04
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
	219,754.200	Local		105.085700	230,930.24	107.099310	235,355.23	4,424.99	0.08
Original Face:	5,000,000.000	Base		105.085700	230,930.24	107.099310	235,355.23	4,424.99	0.08
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
	5,000,000.000	Local		97.283844	4,864,192.22	100.651350	5,032,567.50	168,375.28	1.66
Original Face:	5,000,000.000	Base		97.283844	4,864,192.22	100.651350	5,032,567.50	168,375.28	1.66
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					2.709880	15 Aug 2024		
	5,000,000.000	Local		100.000000	5,000,000.00	100.316210	5,015,810.50	15,810.50	1.65
		Base		100.000000	5,000,000.00	100.316210	5,015,810.50	15,810.50	1.65
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.500000	16 Apr 2035		
	805,413.050	Local		103.042249	829,915.72	100.123130	806,404.76	-23,510.96	0.27
Original Face:	5,000,000.000	Base		103.042249	829,915.72	100.123130	806,404.76	-23,510.96	0.27
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
	3,340,866.400	Local		94.422556	3,154,531.45	98.957490	3,306,037.53	151,506.08	1.09
Original Face:	5,000,000.000	Base		94.422556	3,154,531.45	98.957490	3,306,037.53	151,506.08	1.09
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
	644,548.450	Local		99.941454	644,171.09	102.650160	661,630.02	17,458.93	0.22
Original Face:	1,238,000.000	Base		99.941454	644,171.09	102.650160	661,630.02	17,458.93	0.22
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
	1,724,163.700	Local		100.829720	1,738,469.43	105.050840	1,811,248.45	72,779.02	0.60
Original Face:	5,000,000.000	Base		100.829720	1,738,469.43	105.050840	1,811,248.45	72,779.02	0.60
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
	3,000,000.000	Local		101.501283	3,045,038.49	102.608536	3,078,256.08	33,217.59	1.01
		Base		101.501283	3,045,038.49	102.608536	3,078,256.08	33,217.59	1.01
459200JW2	IBM CORP SR UNSECURED 05/21 2.8					2.800000	13 May 2021		
	5,000,000.000	Local		99.996156	4,999,807.82	101.551724	5,077,586.20	77,778.38	1.67
		Base		99.996156	4,999,807.82	101.551724	5,077,586.20	77,778.38	1.67

& 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 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
	3,500,000.000	Local	99.886642	3,496,032.46	101.528910	3,553,511.85	57,479.39	1.17	
		Base	99.886642	3,496,032.46	101.528910	3,553,511.85	57,479.39	1.17	
48125LRL8	JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR					2.199130	01 Feb 2021		
	5,311,000.000	Local	100.040867	5,313,170.45	100.000000	5,311,000.00	-2,170.45	1.75	
		Base	100.040867	5,313,170.45	100.000000	5,311,000.00	-2,170.45	1.75	
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
	5,000,000.000	Local	99.610583	4,980,529.15	102.137182	5,106,859.10	126,329.95	1.68	
		Base	99.610583	4,980,529.15	102.137182	5,106,859.10	126,329.95	1.68	
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.497880	13 Jul 2022		
	5,000,000.000	Local	100.000000	5,000,000.00	99.923539	4,996,176.95	-3,823.05	1.65	
		Base	100.000000	5,000,000.00	99.923539	4,996,176.95	-3,823.05	1.65	
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
	3,000,000.000	Local	99.963678	2,998,910.33	102.476888	3,074,306.64	75,396.31	1.01	
		Base	99.963678	2,998,910.33	102.476888	3,074,306.64	75,396.31	1.01	
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
	3,000,000.000	Local	99.857552	2,995,726.56	101.516188	3,045,485.64	49,759.08	1.00	
		Base	99.857552	2,995,726.56	101.516188	3,045,485.64	49,759.08	1.00	
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					2.304250	08 May 2020		
	3,000,000.000	Local	100.000000	3,000,000.00	100.012924	3,000,387.72	387.72	0.99	
		Base	100.000000	3,000,000.00	100.012924	3,000,387.72	387.72	0.99	
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.000000	19 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	99.920781	1,998,415.62	-1,584.38	0.66	
		Base	100.000000	2,000,000.00	99.920781	1,998,415.62	-1,584.38	0.66	
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.304630	13 Feb 2020		
	2,000,000.000	Local	99.987772	1,999,755.43	100.007449	2,000,148.98	393.55	0.66	
		Base	99.987772	1,999,755.43	100.007449	2,000,148.98	393.55	0.66	
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
	4,000,000.000	Local	99.969805	3,998,792.19	102.631672	4,105,266.88	106,474.69	1.35	
		Base	99.969805	3,998,792.19	102.631672	4,105,266.88	106,474.69	1.35	

& 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 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
	2,500,000.000	Local		99.902282	2,497,557.04	101.860739	2,546,518.48	48,961.44	0.84
		Base		99.902282	2,497,557.04	101.860739	2,546,518.48	48,961.44	0.84
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.440880	24 Jan 2022		
	2,500,000.000	Local		100.000000	2,500,000.00	100.823061	2,520,576.53	20,576.53	0.83
		Base		100.000000	2,500,000.00	100.823061	2,520,576.53	20,576.53	0.83
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
	5,000,000.000	Local		100.124909	5,006,245.43	100.949219	5,047,460.95	41,215.52	1.66
		Base		100.124909	5,006,245.43	100.949219	5,047,460.95	41,215.52	1.66
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
	2,500,000.000	Local		100.064132	2,501,603.30	100.863281	2,521,582.03	19,978.73	0.83
		Base		100.064132	2,501,603.30	100.863281	2,521,582.03	19,978.73	0.83
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
	5,000,000.000	Local		100.044284	5,002,214.21	100.542969	5,027,148.45	24,934.24	1.66
		Base		100.044284	5,002,214.21	100.542969	5,027,148.45	24,934.24	1.66
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
	2,500,000.000	Local		99.983934	2,499,598.36	102.160150	2,554,003.75	54,405.39	0.84
Original Face:	2,500,000.000	Base		99.983934	2,499,598.36	102.160150	2,554,003.75	54,405.39	0.84
92348TAC8	VERIZON OWNER TRUST VZOT 2020 A B					1.980000	22 Jul 2024		
	2,000,000.000	Local		99.979308	1,999,586.16	100.582470	2,011,649.40	12,063.24	0.66
Original Face:	2,000,000.000	Base		99.979308	1,999,586.16	100.582470	2,011,649.40	12,063.24	0.66
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					2.819130	26 Jul 2021		
	5,000,000.000	Local		100.982301	5,049,115.07	101.194133	5,059,706.65	10,591.58	1.67
		Base		100.982301	5,049,115.07	101.194133	5,059,706.65	10,591.58	1.67
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.830630	11 Feb 2022		
	3,000,000.000	Local		100.000000	3,000,000.00	100.751639	3,022,549.17	22,549.17	1.00
		Base		100.000000	3,000,000.00	100.751639	3,022,549.17	22,549.17	1.00
US DOLLAR Total									
	263,914,740.690	Local			265,982,694.09		269,491,971.07	3,509,276.98	88.78
Original Face:	219,490,434.000	Base			265,982,694.09		269,491,971.07	3,509,276.98	88.78

& 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 16 ECDHB
STATE OF ARIZONA
FUND: ATZL



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

FIXED INCOME Total

	263,914,740.690	Base		265,982,694.09		269,491,971.07	3,509,276.98	88.78
Original Face:	219,490,434.000							

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		297,980,201.230	Base	300,047,491.43		303,556,768.41	3,509,276.98	100.00
Original Face:		219,490,434.000						

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		2,762,942.090	Local	1.000000	2,762,942.09	1.000000	2,762,942.09	0.37
			Base	1.000000	2,762,942.09	1.000000	2,762,942.09	0.37

US DOLLAR Total		2,762,942.090	Local		2,762,942.09		2,762,942.09	0.37
			Base		2,762,942.09		2,762,942.09	0.37

CASH Total		2,762,942.090	Base		2,762,942.09		2,762,942.09	0.37
-------------------	--	---------------	------	--	--------------	--	--------------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

04821TD69	ATLANTIC ASSET SECUR				1.890000	06 Apr 2020		
		25,000,000.000	Local	99.658750	24,914,687.50	99.658750	24,914,687.50	3.32
			Base	99.658750	24,914,687.50	99.658750	24,914,687.50	3.32

06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR				3.004000	20 Dec 2023		
		5,000,000.000	Local	102.256163	5,112,808.13	102.256163	5,112,808.13	0.68
			Base	102.256163	5,112,808.13	102.256163	5,112,808.13	0.68

07644ABK9	BEDFORD ROW FDG CORP				1.830000	19 Feb 2020		
		6,000,000.000	Local	99.908500	5,994,510.00	99.908500	5,994,510.00	0.80
			Base	99.908500	5,994,510.00	99.908500	5,994,510.00	0.80

07644DJK5	BEDFORD ROW FDG CORP				1.922500	03 Feb 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	2.67
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	2.67

09702LBK0	BOEING COMPANY				2.160000	19 Feb 2020		
		20,000,000.000	Local	99.892000	19,978,400.00	99.892000	19,978,400.00	2.66
			Base	99.892000	19,978,400.00	99.892000	19,978,400.00	2.66

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
09702LBS3	BOEING COMPANY	10,000,000.000	Local	99.849306	9,984,930.55	99.849306	9,984,930.55	0.00	1.33
			Base	99.849306	9,984,930.55	99.849306	9,984,930.55	0.00	1.33
13738JE14	CAN AST + CAN LTD JT	10,000,000.000	Local	99.572500	9,957,250.00	99.572500	9,957,250.00	0.00	1.33
			Base	99.572500	9,957,250.00	99.572500	9,957,250.00	0.00	1.33
13738JEL0	CAN AST + CAN LTD JT	20,000,000.000	Local	99.424722	19,884,944.44	99.424722	19,884,944.44	0.00	2.65
			Base	99.424722	19,884,944.44	99.424722	19,884,944.44	0.00	2.65
138994009	CANTOR FITZGERALD REPO REPO	55,000,000.000	Local	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	7.33
			Base	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	7.33
17177LF17	CIESCO LLC	5,000,000.000	Local	99.368111	4,968,405.56	99.368111	4,968,405.56	0.00	0.66
			Base	99.368111	4,968,405.56	99.368111	4,968,405.56	0.00	0.66
22845ALN8	CROWN POINT CAP CO.	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	3.33
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	3.33
22845AMB3	CROWN POINT CAP CO.	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.33
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.33
3016E2C27	EXELON GENERATION COMP	25,000,000.000	Local	99.851667	24,962,916.66	99.851667	24,962,916.66	0.00	3.33
			Base	99.851667	24,962,916.66	99.851667	24,962,916.66	0.00	3.33
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6	5,000,000.000	Local	99.986736	4,999,336.80	99.986736	4,999,336.80	0.00	0.67
			Base	99.986736	4,999,336.80	99.986736	4,999,336.80	0.00	0.67
37829ABF4	GLENCOVE FDG DAC/LLC	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.67
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.67

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
40588LBK4	HALKIN FINANCE LLC USC	20,000,000.000	Local	99.906000	19,981,200.00	99.906000	19,981,200.00	0.00	2.66
			Base	99.906000	19,981,200.00	99.906000	19,981,200.00	0.00	2.66
40588LCK3	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.753250	4,987,662.50	99.753250	4,987,662.50	0.00	0.66
			Base	99.753250	4,987,662.50	99.753250	4,987,662.50	0.00	0.66
40588LF12	HALKIN FINANCE LLC USC	5,000,000.000	Local	99.384917	4,969,245.83	99.384917	4,969,245.83	0.00	0.66
			Base	99.384917	4,969,245.83	99.384917	4,969,245.83	0.00	0.66
58013LBU9	MCDONALD'S CORPORATI	30,000,000.000	Local	99.872500	29,961,750.00	99.872500	29,961,750.00	0.00	3.99
			Base	99.872500	29,961,750.00	99.872500	29,961,750.00	0.00	3.99
62454XBK3	MOUNTCLIFF	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.00
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	2.00
62455AE11	MOUNTCLIFF	20,000,000.000	Local	99.517500	19,903,500.00	99.517500	19,903,500.00	0.00	2.65
			Base	99.517500	19,903,500.00	99.517500	19,903,500.00	0.00	2.65
66844CBA1	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.957500	9,995,750.00	99.957500	9,995,750.00	0.00	1.33
			Base	99.957500	9,995,750.00	99.957500	9,995,750.00	0.00	1.33
66844CCH5	NORTHWESTERN UNIVERS	10,000,000.000	Local	99.800000	9,980,000.00	99.800000	9,980,000.00	0.00	1.33
			Base	99.800000	9,980,000.00	99.800000	9,980,000.00	0.00	1.33
67983TES1	OLD LINE FUNDING LLC	4,030,000.000	Local	99.405833	4,006,055.08	99.405833	4,006,055.08	0.00	0.53
			Base	99.405833	4,006,055.08	99.405833	4,006,055.08	0.00	0.53
85520PBF2	STARBIRD FDG. CORP	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.67
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.67

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
86563GDW9	SUMITOMO MITSUI TRUST NY					1.870000	30 Apr 2020		
	10,000,000.000	Local		99.537695	9,953,769.45	99.537695	9,953,769.45	0.00	1.33
		Base		99.537695	9,953,769.45	99.537695	9,953,769.45	0.00	1.33
92646KCC4	VICTORY RECEIVABLES					1.750000	12 Mar 2020		
	20,000,000.000	Local		99.805556	19,961,111.11	99.805556	19,961,111.11	0.00	2.66
		Base		99.805556	19,961,111.11	99.805556	19,961,111.11	0.00	2.66
979QHR003	SOUTH STREET REPO					1.640000	03 Feb 2020		
	18,137,315.540	Local		100.000000	18,137,315.54	100.000000	18,137,315.54	0.00	2.42
		Base		100.000000	18,137,315.54	100.000000	18,137,315.54	0.00	2.42
US DOLLAR Total									
	448,167,315.540	Local			447,595,549.15		447,595,549.15	0.00	59.66
		Base			447,595,549.15		447,595,549.15	0.00	59.66
CASH EQUIVALENT Total									
	448,167,315.540	Base			447,595,549.15		447,595,549.15	0.00	59.66
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
	4,000,000.000	Local		100.463419	4,018,536.74	100.983288	4,039,331.52	20,794.78	0.54
		Base		100.463419	4,018,536.74	100.983288	4,039,331.52	20,794.78	0.54
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					2.490500	05 Nov 2021		
	5,000,000.000	Local		100.000000	5,000,000.00	100.667001	5,033,350.05	33,350.05	0.67
		Base		100.000000	5,000,000.00	100.667001	5,033,350.05	33,350.05	0.67
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
	5,000,000.000	Local		99.985455	4,999,272.75	100.762525	5,038,126.25	38,853.50	0.67
		Base		99.985455	4,999,272.75	100.762525	5,038,126.25	38,853.50	0.67
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
	968,567.210	Local		99.996352	968,531.88	100.162970	970,145.68	1,613.80	0.13
Original Face:	3,000,000.000	Base		99.996352	968,531.88	100.162970	970,145.68	1,613.80	0.13

& 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 OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR					2.259500	24 May 2021		
	10,110,000.000	Local	100.031671	10,113,201.97	100.094445	10,119,548.39	6,346.42	1.35	
		Base	100.031671	10,113,201.97	100.094445	10,119,548.39	6,346.42	1.35	
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625000	19 Apr 2021		
	3,000,000.000	Local	99.994420	2,999,832.59	101.194976	3,035,849.28	36,016.69	0.40	
		Base	99.994420	2,999,832.59	101.194976	3,035,849.28	36,016.69	0.40	
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR					2.186250	23 Jan 2022		
	5,000,000.000	Local	99.879166	4,993,958.32	100.144960	5,007,248.00	13,289.68	0.67	
		Base	99.879166	4,993,958.32	100.144960	5,007,248.00	13,289.68	0.67	
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.596630	25 Jun 2022		
	10,000,000.000	Local	100.226823	10,022,682.27	100.620905	10,062,090.50	39,408.23	1.34	
		Base	100.226823	10,022,682.27	100.620905	10,062,090.50	39,408.23	1.34	
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.000000	15 Sep 2021		
	5,000,000.000	Local	100.000000	5,000,000.00	99.943641	4,997,182.05	-2,817.95	0.67	
		Base	100.000000	5,000,000.00	99.943641	4,997,182.05	-2,817.95	0.67	
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
	10,000,000.000	Local	99.971998	9,997,199.82	100.741116	10,074,111.60	76,911.78	1.34	
		Base	99.971998	9,997,199.82	100.741116	10,074,111.60	76,911.78	1.34	
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.850000	04 Sep 2020		
	10,000,000.000	Local	99.983400	9,998,339.97	100.124469	10,012,446.90	14,106.93	1.33	
		Base	99.983400	9,998,339.97	100.124469	10,012,446.90	14,106.93	1.33	
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
	5,000,000.000	Local	99.993138	4,999,656.92	99.923660	4,996,183.00	-3,473.92	0.67	
	Original Face: 5,000,000.000	Base	99.993138	4,999,656.92	99.923660	4,996,183.00	-3,473.92	0.67	
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					2.498500	20 May 2022		
	10,000,000.000	Local	100.157994	10,015,799.35	100.531145	10,053,114.50	37,315.15	1.34	
		Base	100.157994	10,015,799.35	100.531145	10,053,114.50	37,315.15	1.34	
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR					2.285000	07 Jun 2021		
	10,000,000.000	Local	100.000000	10,000,000.00	100.357425	10,035,742.50	35,742.50	1.34	
		Base	100.000000	10,000,000.00	100.357425	10,035,742.50	35,742.50	1.34	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.390000	15 Jul 2024		
	10,000,000.000	Local		99.972174	9,997,217.41	101.726540	10,172,654.00	175,436.59	1.36
Original Face:	10,000,000.000	Base		99.972174	9,997,217.41	101.726540	10,172,654.00	175,436.59	1.36
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
	432,779.070	Local		101.422368	438,934.78	103.390225	447,451.25	8,516.47	0.06
Original Face:	2,096,032.000	Base		101.422368	438,934.78	103.390225	447,451.25	8,516.47	0.06
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
	3,123,880.500	Local		101.059876	3,156,989.77	104.367214	3,260,307.05	103,317.28	0.43
Original Face:	5,000,000.000	Base		101.059876	3,156,989.77	104.367214	3,260,307.05	103,317.28	0.43
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
	3,332,309.590	Local		104.736491	3,490,144.13	106.702434	3,555,655.44	65,511.31	0.47
Original Face:	8,645,247.000	Base		104.736491	3,490,144.13	106.702434	3,555,655.44	65,511.31	0.47
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
	1,374,197.490	Local		104.645125	1,438,030.68	105.826534	1,454,265.57	16,234.89	0.19
Original Face:	4,322,624.000	Base		104.645125	1,438,030.68	105.826534	1,454,265.57	16,234.89	0.19
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
	131,342.820	Local		102.829009	135,058.52	100.605440	132,138.02	-2,920.50	0.02
Original Face:	2,161,312.000	Base		102.829009	135,058.52	100.605440	132,138.02	-2,920.50	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
	990,436.700	Local		101.506280	1,005,355.45	99.707260	987,537.30	-17,818.15	0.13
Original Face:	4,322,624.000	Base		101.506280	1,005,355.45	99.707260	987,537.30	-17,818.15	0.13
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
	1,492,439.330	Local		101.562844	1,515,763.83	100.184110	1,495,187.06	-20,576.77	0.20
Original Face:	8,584,720.000	Base		101.562844	1,515,763.83	100.184110	1,495,187.06	-20,576.77	0.20
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.750000	25 May 2039		
	488,419.210	Local		100.792749	492,291.15	99.802480	487,454.48	-4,836.67	0.06
Original Face:	5,571,429.000	Base		100.792749	492,291.15	99.802480	487,454.48	-4,836.67	0.06
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
	943,220.210	Local		101.426410	956,674.40	100.317070	946,210.88	-10,463.52	0.13
Original Face:	4,322,624.000	Base		101.426410	956,674.40	100.317070	946,210.88	-10,463.52	0.13

& 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 OPER INT

STATE OF ARIZONA

FUND: ATZM



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
	1,901,555.530	Local	100.808311	1,916,926.01	99.275730	1,887,783.13	-29,142.88	0.25	
Original Face:	5,111,816.000	Base	100.808311	1,916,926.01	99.275730	1,887,783.13	-29,142.88	0.25	
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
	1,229,761.070	Local	99.741303	1,226,579.71	98.487670	1,211,163.02	-15,416.69	0.16	
Original Face:	4,322,624.000	Base	99.741303	1,226,579.71	98.487670	1,211,163.02	-15,416.69	0.16	
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
	1,890,090.470	Local	101.532544	1,919,056.93	100.233460	1,894,503.08	-24,553.85	0.25	
Original Face:	5,326,337.000	Base	101.532544	1,919,056.93	100.233460	1,894,503.08	-24,553.85	0.25	
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
	1,229,761.070	Local	100.250354	1,232,839.82	99.195680	1,219,869.86	-12,969.96	0.16	
Original Face:	4,322,624.000	Base	100.250354	1,232,839.82	99.195680	1,219,869.86	-12,969.96	0.16	
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
	2,394,686.570	Local	100.694363	2,411,314.38	99.998850	2,394,659.03	-16,655.35	0.32	
Original Face:	8,645,247.000	Base	100.694363	2,411,314.38	99.998850	2,394,659.03	-16,655.35	0.32	
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
	759,134.900	Local	100.404205	762,203.36	100.673620	764,248.58	2,045.22	0.10	
Original Face:	4,322,624.000	Base	100.404205	762,203.36	100.673620	764,248.58	2,045.22	0.10	
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
	1,727,228.730	Local	101.618168	1,755,178.20	100.051630	1,728,120.50	-27,057.70	0.23	
Original Face:	6,483,935.000	Base	101.618168	1,755,178.20	100.051630	1,728,120.50	-27,057.70	0.23	
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
	1,114,966.660	Local	99.878169	1,113,608.28	98.610720	1,099,476.65	-14,131.63	0.15	
Original Face:	4,322,624.000	Base	99.878169	1,113,608.28	98.610720	1,099,476.65	-14,131.63	0.15	
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
	3,078,195.390	Local	99.639301	3,067,092.37	102.348930	3,150,500.04	83,407.67	0.42	
Original Face:	4,507,221.000	Base	99.639301	3,067,092.37	102.348930	3,150,500.04	83,407.67	0.42	
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
	3,851,946.450	Local	98.693916	3,801,636.79	102.748200	3,957,805.64	156,168.85	0.53	
Original Face:	5,000,000.000	Base	98.693916	3,801,636.79	102.748200	3,957,805.64	156,168.85	0.53	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137A1UN1	FREDDIE MAC FHR 3725 PC				2.250000	15 Jan 2040			
		284,664.320	Local	98.235799	279,642.27	101.003910	287,522.09	7,879.82	0.04
Original Face:		2,161,312.000	Base	98.235799	279,642.27	101.003910	287,522.09	7,879.82	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE				2.000000	15 Feb 2040			
		525,032.610	Local	100.133068	525,731.26	99.793030	523,945.95	-1,785.31	0.07
Original Face:		4,527,840.000	Base	100.133068	525,731.26	99.793030	523,945.95	-1,785.31	0.07
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2				4.333000	25 Oct 2020			
		4,518,668.000	Local	100.863578	4,557,690.24	101.085110	4,567,700.52	10,010.28	0.61
Original Face:		4,600,000.000	Base	100.863578	4,557,690.24	101.085110	4,567,700.52	10,010.28	0.61
3137ADHX8	FREDDIE MAC FHR 3890 BA				2.500000	15 Nov 2040			
		688,493.560	Local	101.387815	698,048.58	101.071460	695,870.49	-2,178.09	0.09
Original Face:		8,645,247.000	Base	101.387815	698,048.58	101.071460	695,870.49	-2,178.09	0.09
3137AFPD8	FREDDIE MAC FHR 3919 CD				2.500000	15 Oct 2040			
		361,272.980	Local	99.397995	359,098.10	101.521320	366,769.10	7,671.00	0.05
Original Face:		2,161,312.000	Base	99.397995	359,098.10	101.521320	366,769.10	7,671.00	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041			
		476,584.970	Local	99.977362	476,477.08	100.294540	477,988.70	1,511.62	0.06
Original Face:		2,161,312.000	Base	99.977362	476,477.08	100.294540	477,988.70	1,511.62	0.06
3137AGR0	FREDDIE MAC FHR 3935 JA				2.000000	15 May 2041			
		370,113.970	Local	99.954868	369,946.93	100.342420	371,381.31	1,434.38	0.05
Original Face:		2,472,541.000	Base	99.954868	369,946.93	100.342420	371,381.31	1,434.38	0.05
3137ANK95	FREDDIE MAC FHR 4024 C				3.000000	15 Mar 2027			
		1,089,182.290	Local	100.208365	1,091,451.76	103.404100	1,126,259.14	34,807.38	0.15
Original Face:		4,322,624.000	Base	100.208365	1,091,451.76	103.404100	1,126,259.14	34,807.38	0.15
3137AR5L6	FREDDIE MAC FHR 4060 JC				2.000000	15 Feb 2041			
		1,627,180.390	Local	100.367773	1,633,164.72	100.099430	1,628,798.30	-4,366.42	0.22
Original Face:		6,483,935.000	Base	100.367773	1,633,164.72	100.099430	1,628,798.30	-4,366.42	0.22
3137AXM3	FREDDIE MAC FHR 4152 AG				1.500000	15 Jan 2028			
		1,524,931.300	Local	100.067609	1,525,962.29	99.236810	1,513,293.18	-12,669.11	0.20
Original Face:		5,619,411.000	Base	100.067609	1,525,962.29	99.236810	1,513,293.18	-12,669.11	0.20

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		1,851,746.040	Local	101.280772	1,875,462.68	98.601130	1,825,842.52	-49,620.16	0.24
Original Face:	4,322,624.000	Base	101.280772	1,875,462.68	98.601130	1,825,842.52	-49,620.16	0.24	
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		1,412,764.950	Local	100.024123	1,413,105.75	99.332610	1,403,336.30	-9,769.45	0.19
Original Face:	4,322,624.000	Base	100.024123	1,413,105.75	99.332610	1,403,336.30	-9,769.45	0.19	
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		3,531,911.840	Local	100.747940	3,558,328.43	100.032680	3,533,066.07	-25,262.36	0.47
Original Face:	10,806,559.000	Base	100.747940	3,558,328.43	100.032680	3,533,066.07	-25,262.36	0.47	
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		2,409,499.450	Local	100.476402	2,420,978.35	100.920680	2,431,683.23	10,704.88	0.32
Original Face:	10,806,559.000	Base	100.476402	2,420,978.35	100.920680	2,431,683.23	10,704.88	0.32	
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		1,397,188.480	Local	100.527846	1,404,563.49	100.179850	1,399,701.32	-4,862.17	0.19
Original Face:	4,322,624.000	Base	100.527846	1,404,563.49	100.179850	1,399,701.32	-4,862.17	0.19	
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		2,275,631.450	Local	99.903663	2,273,439.18	99.430620	2,262,674.46	-10,764.72	0.30
Original Face:	6,483,935.000	Base	99.903663	2,273,439.18	99.430620	2,262,674.46	-10,764.72	0.30	
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		1,663,662.600	Local	102.454361	1,704,494.88	103.540720	1,722,568.23	18,073.35	0.23
Original Face:	6,000,000.000	Base	102.454361	1,704,494.88	103.540720	1,722,568.23	18,073.35	0.23	
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		3,290,729.700	Local	102.855966	3,384,711.81	104.806730	3,448,906.19	64,194.38	0.46
Original Face:	10,000,000.000	Base	102.855966	3,384,711.81	104.806730	3,448,906.19	64,194.38	0.46	
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		3,290,729.700	Local	102.814241	3,383,338.78	105.872350	3,483,972.87	100,634.09	0.46
Original Face:	10,000,000.000	Base	102.814241	3,383,338.78	105.872350	3,483,972.87	100,634.09	0.46	
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		3,200,296.650	Local	101.779874	3,257,257.91	101.511080	3,248,655.69	-8,602.22	0.43
Original Face:	5,000,000.000	Base	101.779874	3,257,257.91	101.511080	3,248,655.69	-8,602.22	0.43	

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3137FGA39	FREDDIE MAC FHR 4806 A				4.000000	15 Jun 2042			
		2,637,815.100	Local	102.034740	2,691,487.79	101.314530	2,672,489.97	-18,997.82	0.36
Original Face:		5,000,000.000	Base	102.034740	2,691,487.79	101.314530	2,672,489.97	-18,997.82	0.36
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031			
		8,063,860.150	Local	100.595234	8,111,858.95	102.266344	8,246,614.96	134,756.01	1.10
Original Face:		14,386,036.000	Base	100.595234	8,111,858.95	102.266344	8,246,614.96	134,756.01	1.10
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028			
		2,274,267.630	Local	102.679960	2,335,217.09	102.018813	2,320,180.84	-15,036.25	0.31
Original Face:		6,483,935.000	Base	102.679960	2,335,217.09	102.018813	2,320,180.84	-15,036.25	0.31
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033			
		495,124.070	Local	101.194561	501,038.63	105.697490	523,333.71	22,295.08	0.07
Original Face:		33,932,595.000	Base	101.194561	501,038.63	105.697490	523,333.71	22,295.08	0.07
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049			
		590,910.160	Local	105.869359	625,592.80	114.875040	678,808.28	53,215.48	0.09
Original Face:		18,956,866.000	Base	105.869359	625,592.80	114.875040	678,808.28	53,215.48	0.09
31398SP80	FANNIE MAE FNR 2010 135 EA				3.000000	25 Jan 2040			
		401,905.780	Local	99.217001	398,758.86	101.598150	408,328.84	9,569.98	0.05
Original Face:		4,322,624.000	Base	99.217001	398,758.86	101.598150	408,328.84	9,569.98	0.05
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039			
		284,974.390	Local	105.085692	299,467.31	107.099310	305,205.61	5,738.30	0.04
Original Face:		6,483,935.000	Base	105.085692	299,467.31	107.099310	305,205.61	5,738.30	0.04
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A				2.440000	15 Jan 2027			
		6,000,000.000	Local	99.007813	5,940,468.75	100.263740	6,015,824.40	75,355.65	0.80
Original Face:		6,000,000.000	Base	99.007813	5,940,468.75	100.263740	6,015,824.40	75,355.65	0.80
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A				2.030000	15 Dec 2027			
		10,000,000.000	Local	97.283845	9,728,384.45	100.651350	10,065,135.00	336,750.55	1.34
Original Face:		10,000,000.000	Base	97.283845	9,728,384.45	100.651350	10,065,135.00	336,750.55	1.34
369550BB3	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR				2.190630	11 May 2020			
		7,000,000.000	Local	100.000000	7,000,000.00	100.088405	7,006,188.35	6,188.35	0.93
			Base	100.000000	7,000,000.00	100.088405	7,006,188.35	6,188.35	0.93

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B				2.459000	16 Jan 2040		
		20,895.630	Local 101.469590	21,202.71	99.888520	20,872.34	-330.37	0.00
Original Face:		7,000,000.000	Base 101.469590	21,202.71	99.888520	20,872.34	-330.37	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
		2,436,224.100	Local 102.110921	2,487,650.87	100.011410	2,436,502.07	-51,148.80	0.32
Original Face:		7,989,505.000	Base 102.110921	2,487,650.87	100.011410	2,436,502.07	-51,148.80	0.32
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
		6,681,732.800	Local 94.422556	6,309,062.91	98.957490	6,612,075.07	303,012.16	0.88
Original Face:		10,000,000.000	Base 94.422556	6,309,062.91	98.957490	6,612,075.07	303,012.16	0.88
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
		4,516,024.250	Local 97.718914	4,413,009.87	101.476010	4,582,681.22	169,671.35	0.61
Original Face:		5,000,000.000	Base 97.718914	4,413,009.87	101.476010	4,582,681.22	169,671.35	0.61
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
		3,448,327.400	Local 100.829720	3,476,938.86	105.050840	3,622,496.90	145,558.04	0.48
Original Face:		10,000,000.000	Base 100.829720	3,476,938.86	105.050840	3,622,496.90	145,558.04	0.48
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
		4,559,313.950	Local 96.381977	4,394,356.93	99.229860	4,524,200.85	129,843.92	0.60
Original Face:		5,000,000.000	Base 96.381977	4,394,356.93	99.229860	4,524,200.85	129,843.92	0.60
46513BR75	STATE OF ISRAEL 03/20 0				3.562500	01 Mar 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.67
			Base 100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.67
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	99.656216	4,982,810.80	-17,189.20	0.66
			Base 100.000000	5,000,000.00	99.656216	4,982,810.80	-17,189.20	0.66
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25				2.250000	03 Mar 2022		
		3,500,000.000	Local 99.886642	3,496,032.46	101.528910	3,553,511.85	57,479.39	0.47
			Base 99.886642	3,496,032.46	101.528910	3,553,511.85	57,479.39	0.47
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85				1.850000	01 Mar 2020		
		3,000,000.000	Local 99.999016	2,999,970.49	99.992890	2,999,786.70	-183.79	0.40
			Base 99.999016	2,999,970.49	99.992890	2,999,786.70	-183.79	0.40

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75				2.750000	01 Feb 2022		
		7,000,000.000	Local 99.990797	6,999,355.82	102.249470	7,157,462.90	158,107.08	0.95
			Base 99.990797	6,999,355.82	102.249470	7,157,462.90	158,107.08	0.95
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				2.360880	25 Jan 2029		
		711,412.200	Local 100.000001	711,412.21	97.736720	695,310.95	-16,101.26	0.09
Original Face:		2,161,312.000	Base 100.000001	711,412.21	97.736720	695,310.95	-16,101.26	0.09
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR				2.304630	13 Feb 2020		
		5,000,000.000	Local 100.000000	5,000,000.00	100.007449	5,000,372.45	372.45	0.67
			Base 100.000000	5,000,000.00	100.007449	5,000,372.45	372.45	0.67
9128284Y3	US TREASURY N/B 08/20 2.625				2.625000	31 Aug 2020		
		15,000,000.000	Local 99.909051	14,986,357.72	100.585938	15,087,890.70	101,532.98	2.01
			Base 99.909051	14,986,357.72	100.585938	15,087,890.70	101,532.98	2.01
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
		5,000,000.000	Local 100.498384	5,024,919.22	102.324219	5,116,210.95	91,291.73	0.68
			Base 100.498384	5,024,919.22	102.324219	5,116,210.95	91,291.73	0.68
912828LY4	US TREASURY N/B 11/19 3.375				3.375000	15 Nov 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
912828WL0	US TREASURY N/B 05/19 1.5				1.500000	31 May 2019		
		0.000	Local 0.000000	-0.05	0.000000	0.00	0.05	0.00
			Base 0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625				1.625000	30 Jun 2019		
		0.000	Local 0.000000	-0.08	0.000000	0.00	0.08	0.00
			Base 0.000000	-0.08	0.000000	0.00	0.08	0.00
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
		10,000,000.000	Local 99.955561	9,995,556.09	100.363281	10,036,328.10	40,772.01	1.34
			Base 99.955561	9,995,556.09	100.363281	10,036,328.10	40,772.01	1.34
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A				2.060000	20 Sep 2021		
		1,664,287.520	Local 100.259115	1,668,599.94	100.024250	1,664,691.11	-3,908.83	0.22
Original Face:		9,605,000.000	Base 100.259115	1,668,599.94	100.024250	1,664,691.11	-3,908.83	0.22

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A				1.920000	15 Mar 2021			
		771,697.670	Local	99.998652	771,687.27	99.994960	771,658.78	-28.49	0.10
Original Face:		4,000,000.000	Base	99.998652	771,687.27	99.994960	771,658.78	-28.49	0.10
94988J5V5	WELLS FARGO BANK NA SR UNSECURED 05/21 VAR				2.274630	21 May 2021			
		5,676,000.000	Local	100.035887	5,678,036.92	100.102019	5,681,790.60	3,753.68	0.76
			Base	100.035887	5,678,036.92	100.102019	5,681,790.60	3,753.68	0.76
US DOLLAR Total									
		297,089,977.020	Local		297,219,227.80		299,830,160.76	2,610,932.96	39.97
Original Face:		396,933,931.000	Base		297,219,227.80		299,830,160.76	2,610,932.96	39.97
FIXED INCOME Total									
		297,089,977.020	Base		297,219,227.80		299,830,160.76	2,610,932.96	39.97
Original Face:		396,933,931.000							

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		748,020,234.650	Base	747,577,719.04		750,188,652.00	2,610,932.96	100.00
Original Face:		396,933,931.000						

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				1.698899	31 Dec 2030		
	49,471,332.670	Local	100.059671	49,500,852.95	100.060000	49,501,015.47	162.52	18.26
		Base	100.059671	49,500,852.95	100.060000	49,501,015.47	162.52	18.26
09702LC60	BOEING COMPANY				2.040000	06 Mar 2020		
	10,000,000.000	Local	99.807333	9,980,733.33	99.807333	9,980,733.33	0.00	3.68
		Base	99.807333	9,980,733.33	99.807333	9,980,733.33	0.00	3.68
1247P2DL5	CAFCO LLC				1.730000	20 Apr 2020		
	5,305,000.000	Local	99.620361	5,284,860.16	99.620361	5,284,860.16	0.00	1.95
		Base	99.620361	5,284,860.16	99.620361	5,284,860.16	0.00	1.95
13738JE14	CAN AST + CAN LTD JT				1.710000	01 May 2020		
	10,000,000.000	Local	99.572500	9,957,250.00	99.572500	9,957,250.00	0.00	3.67
		Base	99.572500	9,957,250.00	99.572500	9,957,250.00	0.00	3.67
13738JF88	CAN AST + CAN LTD JT				1.770000	08 Jun 2020		
	10,000,000.000	Local	99.370667	9,937,066.67	99.370667	9,937,066.67	0.00	3.67
		Base	99.370667	9,937,066.67	99.370667	9,937,066.67	0.00	3.67
2063C0DU3	CONCORD MIN CPTL CO				1.720000	28 Apr 2020		
	10,000,000.000	Local	99.584333	9,958,433.33	99.584333	9,958,433.33	0.00	3.67
		Base	99.584333	9,958,433.33	99.584333	9,958,433.33	0.00	3.67
2063C0DW9	CONCORD MIN CPTL CO				1.780000	30 Apr 2020		
	15,000,000.000	Local	99.559944	14,933,991.66	99.559944	14,933,991.66	0.00	5.51
		Base	99.559944	14,933,991.66	99.559944	14,933,991.66	0.00	5.51
22845ALY4	CROWN POINT CAP CO.				1.789380	24 Apr 2020		
	2,300,000.000	Local	99.990978	2,299,792.50	99.990978	2,299,792.50	0.00	0.85
		Base	99.990978	2,299,792.50	99.990978	2,299,792.50	0.00	0.85
40588LBS7	HALKIN FINANCE LLC USC				1.900000	26 Feb 2020		
	10,000,000.000	Local	99.868056	9,986,805.55	99.868056	9,986,805.55	0.00	3.68
		Base	99.868056	9,986,805.55	99.868056	9,986,805.55	0.00	3.68

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
40588LCT4	HALKIN FINANCE LLC USC	15,000,000.000	Local	99.737222	14,960,583.33	99.737222	14,960,583.33	0.00	5.52
			Base	99.737222	14,960,583.33	99.737222	14,960,583.33	0.00	5.52
40588LFK0	HALKIN FINANCE LLC USC	10,000,000.000	Local	99.308861	9,930,886.11	99.308861	9,930,886.11	0.00	3.66
			Base	99.308861	9,930,886.11	99.308861	9,930,886.11	0.00	3.66
45779PB64	INSTITUTIONAL SECURED	20,000,000.000	Local	99.976111	19,995,222.22	99.976111	19,995,222.22	0.00	7.38
			Base	99.976111	19,995,222.22	99.976111	19,995,222.22	0.00	7.38
45856WDP1	INTERCONTINENTAL EXCHANGE	10,000,000.000	Local	99.599111	9,959,911.11	99.599111	9,959,911.11	0.00	3.67
			Base	99.599111	9,959,911.11	99.599111	9,959,911.11	0.00	3.67
48803MQP7	KELLS FDG LLC	15,000,000.000	Local	99.516472	14,927,470.83	99.516472	14,927,470.83	0.00	5.51
			Base	99.516472	14,927,470.83	99.516472	14,927,470.83	0.00	5.51
62455AC21	MOUNTCLIFF	1,200,000.000	Local	99.850000	1,198,200.00	99.850000	1,198,200.00	0.00	0.44
			Base	99.850000	1,198,200.00	99.850000	1,198,200.00	0.00	0.44
62455ADU8	MOUNTCLIFF	10,000,000.000	Local	99.533583	9,953,358.33	99.533583	9,953,358.33	0.00	3.67
			Base	99.533583	9,953,358.33	99.533583	9,953,358.33	0.00	3.67
62455AE11	MOUNTCLIFF	5,000,000.000	Local	99.500000	4,975,000.00	99.500000	4,975,000.00	0.00	1.84
			Base	99.500000	4,975,000.00	99.500000	4,975,000.00	0.00	1.84
62455AEB9	MOUNTCLIFF	10,000,000.000	Local	99.525000	9,952,500.00	99.525000	9,952,500.00	0.00	3.67
			Base	99.525000	9,952,500.00	99.525000	9,952,500.00	0.00	3.67
65409RCT5	NIEUW AMSTERDAM RECV	10,000,000.000	Local	99.750972	9,975,097.23	99.750972	9,975,097.23	0.00	3.68
			Base	99.750972	9,975,097.23	99.750972	9,975,097.23	0.00	3.68

& 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: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67983TDT0	OLD LINE FUNDING LLC					1.680000	27 Apr 2020		
	7,350,000.000	Local		99.598667	7,320,502.00	99.598667	7,320,502.00	0.00	2.70
		Base		99.598667	7,320,502.00	99.598667	7,320,502.00	0.00	2.70
82124LBR2	SHEFFIELD RECEIVABLE					1.920000	25 Feb 2020		
	5,000,000.000	Local		99.872000	4,993,600.00	99.872000	4,993,600.00	0.00	1.84
		Base		99.872000	4,993,600.00	99.872000	4,993,600.00	0.00	1.84
82124LBT8	SHEFFIELD RECEIVABLE					1.960000	27 Feb 2020		
	5,000,000.000	Local		99.858444	4,992,922.22	99.858444	4,992,922.22	0.00	1.84
		Base		99.858444	4,992,922.22	99.858444	4,992,922.22	0.00	1.84
85520PBF2	STARBIRD FDG. CORP					1.879000	17 Mar 2020		
	5,000,000.000	Local		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.84
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.84
89119AD96	TORONTO DOMINION BANK					1.700000	09 Apr 2020		
	1,000,000.000	Local		99.678889	996,788.89	99.678889	996,788.89	0.00	0.37
		Base		99.678889	996,788.89	99.678889	996,788.89	0.00	0.37
89119AFR4	TORONTO DOMINION BANK					1.700000	25 Jun 2020		
	15,000,000.000	Local		99.315278	14,897,291.67	99.315278	14,897,291.67	0.00	5.50
		Base		99.315278	14,897,291.67	99.315278	14,897,291.67	0.00	5.50
96327RDT8	WHEELS INC					1.700000	27 Apr 2020		
	5,000,000.000	Local		99.593889	4,979,694.44	99.593889	4,979,694.44	0.00	1.84
		Base		99.593889	4,979,694.44	99.593889	4,979,694.44	0.00	1.84
US DOLLAR Total									
	271,626,332.670	Local			270,848,814.53		270,848,977.05	162.52	99.94
		Base			270,848,814.53		270,848,977.05	162.52	99.94
CASH EQUIVALENT Total									
	271,626,332.670	Base			270,848,814.53		270,848,977.05	162.52	99.94
EQUITY									
US DOLLAR								Exchange Rate:	1.000000

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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							
		172,386.620	Local 0.993268	171,226.04	1.000000	172,386.62	1,160.58	0.06
			Base 0.993268	171,226.04	1.000000	172,386.62	1,160.58	0.06
US DOLLAR Total								
		172,386.620	Local	171,226.04		172,386.62	1,160.58	0.06
			Base	171,226.04		172,386.62	1,160.58	0.06
EQUITY Total								
		172,386.620	Base	171,226.04		172,386.62	1,160.58	0.06

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		271,798,719.290	Base	271,020,040.57		271,021,363.67	1,323.10	100.00

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				1.698899	31 Dec 2030		
		440.070	Local	100.345400				
			Base	100.345400				
				441.59	100.060000	440.33	-1.26	0.01
				441.59	100.060000	440.33	-1.26	0.01
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				1.491779	31 Dec 2030		
		13,866.790	Local	100.000000				
			Base	100.000000				
				13,866.79	100.000000	13,866.79	0.00	0.44
				13,866.79	100.000000	13,866.79	0.00	0.44

US DOLLAR Total		14,306.860	Local			14,307.12	-1.26	0.46
			Base			14,307.12	-1.26	0.46

CASH EQUIVALENT Total

		14,306.860	Base			14,307.12	-1.26	0.46
--	--	------------	------	--	--	-----------	-------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1							
		9,643.000	Local	296.155851				
			Base	296.155851				
				2,855,830.87	321.730000	3,102,442.39	246,611.52	99.54
				2,855,830.87	321.730000	3,102,442.39	246,611.52	99.54
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		138.870	Local	1.000000				
			Base	1.000000				
				138.87	1.000000	138.87	0.00	0.00
				138.87	1.000000	138.87	0.00	0.00

US DOLLAR Total		9,781.870	Local			3,102,581.26	246,611.52	99.54
			Base			3,102,581.26	246,611.52	99.54

EQUITY Total

		9,781.870	Base			3,102,581.26	246,611.52	99.54
--	--	-----------	------	--	--	--------------	------------	-------

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		24,088.730	Base	2,870,278.12		3,116,888.38	246,610.26	100.00

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				1.698899	31 Dec 2030		
		237.900	Local 100.054645	238.03	100.060000	238.04	0.01	0.02
			Base 100.054645	238.03	100.060000	238.04	0.01	0.02
05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				1.491779	31 Dec 2030		
		4,784.050	Local 100.000000	4,784.05	100.000000	4,784.05	0.00	0.37
			Base 100.000000	4,784.05	100.000000	4,784.05	0.00	0.37

US DOLLAR Total		5,021.950	Local	5,022.08		5,022.09	0.01	0.39
			Base	5,022.08		5,022.09	0.01	0.39

CASH EQUIVALENT Total

		5,021.950	Base	5,022.08		5,022.09	0.01	0.39
--	--	-----------	------	----------	--	----------	------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST							
		3,519.000	Local 347.759849	1,223,766.91	365.460000	1,286,053.74	62,286.83	99.60
			Base 347.759849	1,223,766.91	365.460000	1,286,053.74	62,286.83	99.60
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		119.220	Local 1.000000	119.22	1.000000	119.22	0.00	0.01
			Base 1.000000	119.22	1.000000	119.22	0.00	0.01

US DOLLAR Total		3,638.220	Local	1,223,886.13		1,286,172.96	62,286.83	99.61
			Base	1,223,886.13		1,286,172.96	62,286.83	99.61

EQUITY Total

		3,638.220	Base	1,223,886.13		1,286,172.96	62,286.83	99.61
--	--	-----------	------	--------------	--	--------------	-----------	-------

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		8,660.170	Base	1,228,908.21		1,291,195.05	62,286.84	100.00

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		-48,425.000	Local	1.000000	-48,425.00	1.000000	-48,425.00	0.00	5.36
			Base	1.000000	-48,425.00	1.000000	-48,425.00	0.00	5.36

US DOLLAR Total		-48,425.000	Local		-48,425.00		-48,425.00	0.00	5.36
			Base		-48,425.00		-48,425.00	0.00	5.36

CASH Total		-48,425.000	Base		-48,425.00		-48,425.00	0.00	5.36
-------------------	--	-------------	------	--	------------	--	------------	------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				1.679098	31 Dec 2030			
		814.300	Local	100.060174	814.79	100.060000	814.79	0.00	0.09
			Base	100.060174	814.79	100.060000	814.79	0.00	0.09

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				1.507700	31 Dec 2030			
		28.850	Local	100.000000	28.85	100.000000	28.85	0.00	0.00
			Base	100.000000	28.85	100.000000	28.85	0.00	0.00

US DOLLAR Total		843.150	Local		843.64		843.64	0.00	0.09
			Base		843.64		843.64	0.00	0.09

CASH EQUIVALENT Total		843.150	Base		843.64		843.64	0.00	0.09
------------------------------	--	---------	------	--	--------	--	--------	------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E							
		10,024.000	Local 81.699110	818,951.88	80.480000	806,731.52	-12,220.36	89.25
			Base 81.699110	818,951.88	80.480000	806,731.52	-12,220.36	89.25
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		47,913.280	Local 1.000000	47,913.28	1.000000	47,913.28	0.00	5.30
			Base 1.000000	47,913.28	1.000000	47,913.28	0.00	5.30
US DOLLAR Total		57,937.280	Local	866,865.16		854,644.80	-12,220.36	94.55
			Base	866,865.16		854,644.80	-12,220.36	94.55
EQUITY Total		57,937.280	Base	866,865.16		854,644.80	-12,220.36	94.55

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		10,355.430	Base	819,283.80		807,063.44	-12,220.36	100.00

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24				1.698899	31 Dec 2030		
		53.270	Local 101.295288	53.96	100.060000	53.30	-0.66	0.00
			Base 101.295288	53.96	100.060000	53.30	-0.66	0.00

05999F9K6	BLACKROCK LIQUIDITY FDS FEDFUND INSTL SHS				1.491779	31 Dec 2030		
		0.730	Local 100.000000	0.73	100.000000	0.73	0.00	0.00
			Base 100.000000	0.73	100.000000	0.73	0.00	0.00

US DOLLAR Total		54.000	Local	54.69		54.03	-0.66	0.00
			Base	54.69		54.03	-0.66	0.00

CASH EQUIVALENT Total

		54.000	Base	54.69		54.03	-0.66	0.00
--	--	--------	------	-------	--	-------	-------	------

EQUITY

US DOLLAR Exchange Rate: 1.000000

464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE							
		29,108.000	Local 112.737313	3,281,557.71	114.650000	3,337,232.20	55,674.49	99.99
			Base 112.737313	3,281,557.71	114.650000	3,337,232.20	55,674.49	99.99

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
		215.100	Local 1.000000	215.10	1.000000	215.10	0.00	0.01
			Base 1.000000	215.10	1.000000	215.10	0.00	0.01

US DOLLAR Total		29,323.100	Local	3,281,772.81		3,337,447.30	55,674.49	100.00
			Base	3,281,772.81		3,337,447.30	55,674.49	100.00

EQUITY Total

		29,323.100	Base	3,281,772.81		3,337,447.30	55,674.49	100.00
--	--	------------	------	--------------	--	--------------	-----------	--------

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

Books Closed

Prepared by State Street

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: USD - US DOLLAR

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

Holdings

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



STATE STREET

As of: January 31, 2020

View Date: February 10, 2020

Base Currency: 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								
		29,377.100	Base	3,281,827.50		3,337,501.33	55,673.83	100.00

Holdings

Currency Summary

As of: January 31, 2020

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: February 10, 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								
	20,960,844.610	Local	20,973,406.77	20,973,421.12	2.26	14.35		14.35
		Base	20,973,406.77	20,973,421.12	2.26	14.35	0.00	14.35
EQUITY								
	20,312,179.600	Local	694,167,848.19	907,188,680.18	97.74	213,020,831.99		213,020,831.99
		Base	694,167,848.19	907,188,680.18	97.74	213,020,831.99	0.00	213,020,831.99
US DOLLAR Total								
	41,273,024.200	Local	715,141,254.95	928,162,101.29	100.00	213,020,846.34		213,020,846.34
		Base	715,141,254.95	928,162,101.29	100.00	213,020,846.34	0.00	213,020,846.34
FUND Total								
	41,273,024.200	Base	715,141,254.95	928,162,101.29	100.00	213,020,846.34	0.00	213,020,846.34

Holdings

Currency Summary

As of: *January 31, 2020*

ST OF AZ POOL 204 SMALL CAP

STATE OF ARIZONA

FUND: ATZ5

View Date: *February 10, 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								
	20,791,278.610	Local	20,803,346.52	20,803,753.38	3.41	406.86		406.86
		Base	20,803,346.52	20,803,753.38	3.41	406.86	0.00	406.86
EQUITY								
	24,647,070.000	Local	486,105,999.86	589,691,452.35	96.59	103,585,452.49		103,585,452.49
		Base	486,105,999.86	589,691,452.35	96.59	103,585,452.49	0.00	103,585,452.49
US DOLLAR Total								
	45,438,348.610	Local	506,909,346.38	610,495,205.73	100.00	103,585,859.35		103,585,859.35
		Base	506,909,346.38	610,495,205.73	100.00	103,585,859.35	0.00	103,585,859.35
FUND Total								
	45,438,348.610	Base	506,909,346.38	610,495,205.73	100.00	103,585,859.35	0.00	103,585,859.35

Holdings

Currency Summary

As of: *January 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 10, 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
								Exchange Rate: 1.000000
US DOLLAR								
CASH EQUIVALENT								
	94,883,306.710	Local	94,703,210.80	94,698,583.49	4.09	-4,627.31		-4,627.31
		Base	94,703,210.80	94,698,583.49	4.09	-4,627.31	0.00	-4,627.31
FIXED INCOME								
	2,043,001,897.560	Local	2,135,113,749.84	2,218,635,687.91	95.91	83,521,938.07		83,521,938.07
Original Face:	2,150,865,609.000	Base	2,135,113,749.84	2,218,635,687.91	95.91	83,521,938.07	0.00	83,521,938.07
US DOLLAR Total								
	2,137,885,204.270	Local	2,229,816,960.64	2,313,334,271.40	100.00	83,517,310.76		83,517,310.76
Original Face:	2,150,865,609.000	Base	2,229,816,960.64	2,313,334,271.40	100.00	83,517,310.76	0.00	83,517,310.76
FUND Total								
	2,137,885,204.270	Base	2,229,816,960.64	2,313,334,271.40	100.00	83,517,310.76	0.00	83,517,310.76
Original Face:	2,150,865,609.000							

Holdings

Currency Summary

As of: *January 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 10, 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								
	455,326.100	Local	455,326.10	455,326.10	0.12	0.00		0.00
		Base	455,326.10	455,326.10	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	68,680,000.000	Local	68,543,492.29	68,550,962.93	17.60	7,470.64		7,470.64
		Base	68,543,492.29	68,550,962.93	17.60	7,470.64	0.00	7,470.64
FIXED INCOME								
	317,239,753.930	Local	317,883,971.84	320,452,729.69	82.28	2,568,757.85		2,568,757.85
Original Face:	196,711,032.000	Base	317,883,971.84	320,452,729.69	82.28	2,568,757.85	0.00	2,568,757.85
US DOLLAR Total								
	386,375,080.030	Local	386,882,790.23	389,459,018.72	100.00	2,576,228.49		2,576,228.49
Original Face:	196,711,032.000	Base	386,882,790.23	389,459,018.72	100.00	2,576,228.49	0.00	2,576,228.49
FUND Total								
	386,375,080.030	Base	386,882,790.23	389,459,018.72	100.00	2,576,228.49	0.00	2,576,228.49
Original Face:	196,711,032.000							

Holdings

Currency Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 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								
	341,389.620	Local	341,389.62	341,389.62	0.26	0.00		0.00
		Base	341,389.62	341,389.62	0.26	0.00	0.00	0.00
CASH EQUIVALENT								
	28,500,318.690	Local	28,466,372.85	28,470,130.47	21.78	3,757.62		3,757.62
		Base	28,466,372.85	28,470,130.47	21.78	3,757.62	0.00	3,757.62
FIXED INCOME								
	100,967,744.830	Local	101,650,120.06	101,905,815.60	77.96	255,695.54		255,695.54
Original Face:	95,498,075.000	Base	101,650,120.06	101,905,815.60	77.96	255,695.54	0.00	255,695.54
US DOLLAR Total								
	129,809,453.140	Local	130,457,882.53	130,717,335.69	100.00	259,453.16		259,453.16
Original Face:	95,498,075.000	Base	130,457,882.53	130,717,335.69	100.00	259,453.16	0.00	259,453.16
FUND Total								
	129,809,453.140	Base	130,457,882.53	130,717,335.69	100.00	259,453.16	0.00	259,453.16
Original Face:	95,498,075.000							

Holdings

Currency Summary

As of: January 31, 2020

ST OF AZ POOL 201 LARGE CAP

STATE OF ARIZONA

FUND: ATZ9

View Date: February 10, 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								
	-1,527,148.760	Local	-1,527,148.76	-1,527,148.76	0.07	0.00		0.00
		Base	-1,527,148.76	-1,527,148.76	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	5,910,626.210	Local	5,914,156.98	5,914,172.59	0.27	15.61		15.61
		Base	5,914,156.98	5,914,172.59	0.27	15.61	0.00	15.61
EQUITY								
	23,043,561.000	Local	1,003,382,998.42	2,184,086,103.47	99.66	1,180,703,105.05		1,180,703,105.05
		Base	1,003,382,998.42	2,184,086,103.47	99.66	1,180,703,105.05	0.00	1,180,703,105.05
US DOLLAR Total								
	27,427,038.450	Local	1,007,770,006.64	2,188,473,127.30	100.00	1,180,703,120.66		1,180,703,120.66
		Base	1,007,770,006.64	2,188,473,127.30	100.00	1,180,703,120.66	0.00	1,180,703,120.66
FUND Total								
	27,427,038.450	Base	1,007,770,006.64	2,188,473,127.30	100.00	1,180,703,120.66	0.00	1,180,703,120.66

Holdings

Currency Summary

As of: *January 31, 2020*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: *February 10, 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								
	878,124.970	Local	878,124.97	878,124.97	0.07	0.00		0.00
		Base	878,124.97	878,124.97	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	531,554,268.830	Local	530,901,193.07	530,932,003.73	44.75	30,810.66		30,810.66
		Base	530,901,193.07	530,932,003.73	44.75	30,810.66	0.00	30,810.66
FIXED INCOME								
	650,511,016.670	Local	652,199,580.18	654,678,618.81	55.18	2,479,038.63		2,479,038.63
Original Face:	798,398,364.000	Base	652,200,911.98	654,678,618.81	55.18	2,479,038.63	-1,331.80	2,477,706.83
US DOLLAR Total								
	1,182,943,410.470	Local	1,183,978,898.22	1,186,488,747.51	100.00	2,509,849.29		2,509,849.29
Original Face:	798,398,364.000	Base	1,183,980,230.02	1,186,488,747.51	100.00	2,509,849.29	-1,331.80	2,508,517.49
FUND Total								
	1,182,943,410.470	Base	1,183,980,230.02	1,186,488,747.51	100.00	2,509,849.29	-1,331.80	2,508,517.49
Original Face:	798,398,364.000							

Holdings

Currency Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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								
	149,133.290	Local	149,133.29	149,133.29	0.00	0.00		0.00
		Base	149,133.29	149,133.29	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,469,975,814.500	Local	2,466,821,891.93	2,466,959,037.90	66.78	137,145.97		137,145.97
		Base	2,466,821,891.93	2,466,959,037.90	66.78	137,145.97	0.00	137,145.97
FIXED INCOME								
	1,217,692,431.090	Local	1,219,777,149.83	1,227,124,705.29	33.22	7,347,555.46		7,347,555.46
Original Face:	559,773,741.000	Base	1,219,777,149.83	1,227,124,705.29	33.22	7,347,555.46	0.00	7,347,555.46
US DOLLAR Total								
	3,687,817,378.880	Local	3,686,748,175.05	3,694,232,876.48	100.00	7,484,701.43		7,484,701.43
Original Face:	559,773,741.000	Base	3,686,748,175.05	3,694,232,876.48	100.00	7,484,701.43	0.00	7,484,701.43
FUND Total								
	3,687,817,378.880	Base	3,686,748,175.05	3,694,232,876.48	100.00	7,484,701.43	0.00	7,484,701.43
Original Face:	559,773,741.000							

Holdings

Currency Summary

As of: January 31, 2020

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

FUND: ATZD

View Date: February 10, 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								
	1,826,219.690	Local	1,827,775.48	1,827,814.58	1.64	39.10		39.10
		Base	1,827,775.48	1,827,814.58	1.64	39.10	0.00	39.10
FIXED INCOME								
	108,665,288.200	Local	108,697,933.39	109,445,961.48	98.36	748,028.09		748,028.09
Original Face:	53,538,000.000	Base	108,697,933.39	109,445,961.48	98.36	748,028.09	0.00	748,028.09
US DOLLAR Total								
	110,491,507.890	Local	110,525,708.87	111,273,776.06	100.00	748,067.19		748,067.19
Original Face:	53,538,000.000	Base	110,525,708.87	111,273,776.06	100.00	748,067.19	0.00	748,067.19
FUND Total								
	110,491,507.890	Base	110,525,708.87	111,273,776.06	100.00	748,067.19	0.00	748,067.19
Original Face:	53,538,000.000							

Holdings

Currency Summary

As of: *January 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 10, 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								
	937,500.050	Local	937,500.05	937,500.05	0.09	0.00		0.00
		Base	937,500.05	937,500.05	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	451,732,646.550	Local	450,855,406.13	450,855,406.13	40.95	0.00		0.00
		Base	450,855,406.13	450,855,406.13	40.95	0.00	0.00	0.00
FIXED INCOME								
	643,340,988.700	Local	643,945,770.13	649,257,595.06	58.97	5,311,824.93		5,311,824.93
Original Face:	483,007,603.330	Base	643,945,770.13	649,257,595.06	58.97	5,311,824.93	0.00	5,311,824.93
US DOLLAR Total								
	1,096,011,135.300	Local	1,095,738,676.31	1,101,050,501.24	100.00	5,311,824.93		5,311,824.93
Original Face:	483,007,603.330	Base	1,095,738,676.31	1,101,050,501.24	100.00	5,311,824.93	0.00	5,311,824.93
FUND Total								
	1,096,011,135.300	Base	1,095,738,676.31	1,101,050,501.24	100.00	5,311,824.93	0.00	5,311,824.93
Original Face:	483,007,603.330							

Holdings

Currency Summary

As of: *January 31, 2020*

ST OF AZ POOL 5 LGIP

STATE OF ARIZONA

FUND: ATZF

View Date: *February 10, 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								
	0.020	Local	0.02	0.02	0.00	0.00		0.00
		Base	0.02	0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,579,463,686.230	Local	1,576,701,280.09	1,576,701,280.09	92.56	0.00		0.00
		Base	1,576,701,280.09	1,576,701,280.09	92.56	0.00	0.00	0.00
FIXED INCOME								
	127,133,674.920	Local	126,688,457.30	126,710,143.43	7.44	21,686.13		21,686.13
Original Face:	82,000,000.000	Base	126,688,457.30	126,710,143.43	7.44	21,686.13	0.00	21,686.13
US DOLLAR Total								
	1,706,597,361.170	Local	1,703,389,737.41	1,703,411,423.54	100.00	21,686.13		21,686.13
Original Face:	82,000,000.000	Base	1,703,389,737.41	1,703,411,423.54	100.00	21,686.13	0.00	21,686.13
FUND Total								
	1,706,597,361.170	Base	1,703,389,737.41	1,703,411,423.54	100.00	21,686.13	0.00	21,686.13
Original Face:	82,000,000.000							

Holdings

Currency Summary

As of: January 31, 2020

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: February 10, 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								
	-2,536.120	Local	-2,536.12	-2,536.12	0.00	0.00		0.00
		Base	-2,536.12	-2,536.12	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	893,421,185.890	Local	892,842,015.06	892,842,015.06	46.85	0.00		0.00
		Base	892,842,015.06	892,842,015.06	46.85	0.00	0.00	0.00
FIXED INCOME								
	1,015,000,000.000	Local	1,012,555,375.46	1,012,704,590.20	53.15	149,214.74		149,214.74
		Base	1,012,555,375.46	1,012,704,590.20	53.15	149,214.74	0.00	149,214.74
US DOLLAR Total								
	1,908,418,649.770	Local	1,905,394,854.40	1,905,544,069.14	100.00	149,214.74		149,214.74
		Base	1,905,394,854.40	1,905,544,069.14	100.00	149,214.74	0.00	149,214.74
FUND Total								
	1,908,418,649.770	Base	1,905,394,854.40	1,905,544,069.14	100.00	149,214.74	0.00	149,214.74

Holdings

Currency Summary

As of: January 31, 2020

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

FUND: ATZH

View Date: February 10, 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								
	-18,765,580.780	Local	-18,765,580.78	-18,765,580.78	4.72	0.00		0.00
		Base	-18,765,580.78	-18,765,580.78	4.72	0.00	0.00	0.00
CASH EQUIVALENT								
	18,838,399.370	Local	18,840,248.03	18,840,283.21	4.74	35.18		35.18
		Base	18,840,248.03	18,840,283.21	4.74	35.18	0.00	35.18
FIXED INCOME								
	353,590,000.000	Local	359,216,321.78	359,913,582.85	90.54	697,261.07		697,261.07
		Base	359,216,321.78	359,913,582.85	90.54	697,261.07	0.00	697,261.07
US DOLLAR Total								
	353,662,818.590	Local	359,290,989.03	359,988,285.28	100.00	697,296.25		697,296.25
		Base	359,290,989.03	359,988,285.28	100.00	697,296.25	0.00	697,296.25
FUND Total								
	353,662,818.590	Base	359,290,989.03	359,988,285.28	100.00	697,296.25	0.00	697,296.25

Holdings

Currency Summary

As of: *January 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 10, 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								
	105,445.740	Local	105,445.74	105,445.74	0.03	0.00		0.00
		Base	105,445.74	105,445.74	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	72,500,000.000	Local	72,435,640.96	72,435,640.96	18.71	0.00		0.00
		Base	72,435,640.96	72,435,640.96	18.71	0.00	0.00	0.00
FIXED INCOME								
	308,805,917.710	Local	310,553,044.28	314,699,351.13	81.27	4,146,306.85		4,146,306.85
Original Face:	294,438,369.000	Base	310,553,044.28	314,699,351.13	81.27	4,146,306.85	0.00	4,146,306.85
US DOLLAR Total								
	381,411,363.450	Local	383,094,130.98	387,240,437.83	100.00	4,146,306.85		4,146,306.85
Original Face:	294,438,369.000	Base	383,094,130.98	387,240,437.83	100.00	4,146,306.85	0.00	4,146,306.85
FUND Total								
	381,411,363.450	Base	383,094,130.98	387,240,437.83	100.00	4,146,306.85	0.00	4,146,306.85
Original Face:	294,438,369.000							

Holdings

Currency Summary

As of: *January 31, 2020*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 10, 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								
	1,152.190	Local	1,152.19	1,152.19	100.00	0.00		0.00
		Base	1,152.19	1,152.19	100.00	0.00	0.00	0.00
US DOLLAR Total								
	1,152.190	Local	1,152.19	1,152.19	100.00	0.00		0.00
		Base	1,152.19	1,152.19	100.00	0.00	0.00	0.00
<hr/>								
FUND Total								
	1,152.190	Base	1,152.19	1,152.19	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *January 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 10, 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								
	65,460.540	Local	65,460.54	65,460.54	0.02	0.00		0.00
		Base	65,460.54	65,460.54	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	34,000,000.000	Local	33,999,336.80	33,999,336.80	11.20	0.00		0.00
		Base	33,999,336.80	33,999,336.80	11.20	0.00	0.00	0.00
FIXED INCOME								
	263,914,740.690	Local	265,982,694.09	269,491,971.07	88.78	3,509,276.98		3,509,276.98
Original Face:	219,490,434.000	Base	265,982,694.09	269,491,971.07	88.78	3,509,276.98	0.00	3,509,276.98
US DOLLAR Total								
	297,980,201.230	Local	300,047,491.43	303,556,768.41	100.00	3,509,276.98		3,509,276.98
Original Face:	219,490,434.000	Base	300,047,491.43	303,556,768.41	100.00	3,509,276.98	0.00	3,509,276.98
FUND Total								
	297,980,201.230	Base	300,047,491.43	303,556,768.41	100.00	3,509,276.98	0.00	3,509,276.98
Original Face:	219,490,434.000							

Holdings

Currency Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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								
	2,762,942.090	Local	2,762,942.09	2,762,942.09	0.37	0.00		0.00
		Base	2,762,942.09	2,762,942.09	0.37	0.00	0.00	0.00
CASH EQUIVALENT								
	448,167,315.540	Local	447,595,549.15	447,595,549.15	59.66	0.00		0.00
		Base	447,595,549.15	447,595,549.15	59.66	0.00	0.00	0.00
FIXED INCOME								
	297,089,977.020	Local	297,219,227.80	299,830,160.76	39.97	2,610,932.96		2,610,932.96
Original Face:	396,933,931.000	Base	297,219,227.80	299,830,160.76	39.97	2,610,932.96	0.00	2,610,932.96
US DOLLAR Total								
	748,020,234.650	Local	747,577,719.04	750,188,652.00	100.00	2,610,932.96		2,610,932.96
Original Face:	396,933,931.000	Base	747,577,719.04	750,188,652.00	100.00	2,610,932.96	0.00	2,610,932.96
FUND Total								
	748,020,234.650	Base	747,577,719.04	750,188,652.00	100.00	2,610,932.96	0.00	2,610,932.96
Original Face:	396,933,931.000							

Holdings

Currency Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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								
	271,626,332.670	Local	270,848,814.53	270,848,977.05	99.94	162.52		162.52
		Base	270,848,814.53	270,848,977.05	99.94	162.52	0.00	162.52
EQUITY								
	172,386.620	Local	171,226.04	172,386.62	0.06	1,160.58		1,160.58
		Base	171,226.04	172,386.62	0.06	1,160.58	0.00	1,160.58
US DOLLAR Total								
	271,798,719.290	Local	271,020,040.57	271,021,363.67	100.00	1,323.10		1,323.10
		Base	271,020,040.57	271,021,363.67	100.00	1,323.10	0.00	1,323.10
FUND Total								
	271,798,719.290	Base	271,020,040.57	271,021,363.67	100.00	1,323.10	0.00	1,323.10

Holdings

Currency Summary

As of: January 31, 2020

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

View Date: February 10, 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								
	14,306.860	Local	14,308.38	14,307.12	0.46	-1.26		-1.26
		Base	14,308.38	14,307.12	0.46	-1.26	0.00	-1.26
EQUITY								
	9,781.870	Local	2,855,969.74	3,102,581.26	99.54	246,611.52		246,611.52
		Base	2,855,969.74	3,102,581.26	99.54	246,611.52	0.00	246,611.52
US DOLLAR Total								
	24,088.730	Local	2,870,278.12	3,116,888.38	100.00	246,610.26		246,610.26
		Base	2,870,278.12	3,116,888.38	100.00	246,610.26	0.00	246,610.26
FUND Total								
	24,088.730	Base	2,870,278.12	3,116,888.38	100.00	246,610.26	0.00	246,610.26

Holdings

Currency Summary

As of: January 31, 2020

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: February 10, 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								
	5,021.950	Local	5,022.08	5,022.09	0.39	0.01		0.01
		Base	5,022.08	5,022.09	0.39	0.01	0.00	0.01
EQUITY								
	3,638.220	Local	1,223,886.13	1,286,172.96	99.61	62,286.83		62,286.83
		Base	1,223,886.13	1,286,172.96	99.61	62,286.83	0.00	62,286.83
US DOLLAR Total								
	8,660.170	Local	1,228,908.21	1,291,195.05	100.00	62,286.84		62,286.84
		Base	1,228,908.21	1,291,195.05	100.00	62,286.84	0.00	62,286.84
FUND Total								
	8,660.170	Base	1,228,908.21	1,291,195.05	100.00	62,286.84	0.00	62,286.84

Holdings

Currency Summary

As of: *January 31, 2020*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: *February 10, 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								
	-48,425.000	Local	-48,425.00	-48,425.00	5.36	0.00		0.00
		Base	-48,425.00	-48,425.00	5.36	0.00	0.00	0.00
CASH EQUIVALENT								
	843.150	Local	843.64	843.64	0.09	0.00		0.00
		Base	843.64	843.64	0.09	0.00	0.00	0.00
EQUITY								
	57,937.280	Local	866,865.16	854,644.80	94.55	-12,220.36		-12,220.36
		Base	866,865.16	854,644.80	94.55	-12,220.36	0.00	-12,220.36
US DOLLAR Total								
	10,355.430	Local	819,283.80	807,063.44	100.00	-12,220.36		-12,220.36
		Base	819,283.80	807,063.44	100.00	-12,220.36	0.00	-12,220.36
FUND Total								
	10,355.430	Base	819,283.80	807,063.44	100.00	-12,220.36	0.00	-12,220.36

Holdings

Currency Summary

As of: *January 31, 2020*

AZ ENDOW TR POOL 305 FIXED INC

STATE OF ARIZONA

FUND: ATZS

View Date: *February 10, 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								
	54.000	Local	54.69	54.03	0.00	-0.66		-0.66
		Base	54.69	54.03	0.00	-0.66	0.00	-0.66
EQUITY								
	29,323.100	Local	3,281,772.81	3,337,447.30	100.00	55,674.49		55,674.49
		Base	3,281,772.81	3,337,447.30	100.00	55,674.49	0.00	55,674.49
US DOLLAR Total								
	29,377.100	Local	3,281,827.50	3,337,501.33	100.00	55,673.83		55,673.83
		Base	3,281,827.50	3,337,501.33	100.00	55,673.83	0.00	55,673.83
FUND Total								
	29,377.100	Base	3,281,827.50	3,337,501.33	100.00	55,673.83	0.00	55,673.83

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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: *January 31, 2020*

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

View Date: *February 10, 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	20,960,844.610	20,973,406.77	20,973,421.12	2.26	14.35	0.00	14.35
CASH EQUIVALENT Total	20,960,844.610	20,973,406.77	20,973,421.12	2.26	14.35	0.00	14.35

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	20,312,179.600	694,167,848.19	907,188,680.18	97.74	213,020,831.99	0.00	213,020,831.99
EQUITY Total	20,312,179.600	694,167,848.19	907,188,680.18	97.74	213,020,831.99	0.00	213,020,831.99

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 203 MID CAP

STATE OF ARIZONA

FUND: ATZ4

View Date: *February 10, 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	41,273,024.200	715,141,254.95	928,162,101.29	100.00	213,020,846.34	0.00	213,020,846.34

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	20,791,278.610	20,803,346.52	20,803,753.38	3.41	406.86	0.00	406.86
CASH EQUIVALENT Total	20,791,278.610	20,803,346.52	20,803,753.38	3.41	406.86	0.00	406.86

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	24,647,070.000	486,105,999.86	589,691,452.35	96.59	103,585,452.49	0.00	103,585,452.49
EQUITY Total	24,647,070.000	486,105,999.86	589,691,452.35	96.59	103,585,452.49	0.00	103,585,452.49

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	45,438,348.610	506,909,346.38	610,495,205.73	100.00	103,585,859.35	0.00	103,585,859.35

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	94,883,306.710	94,703,210.80	94,698,583.49	4.09	-4,627.31	0.00	-4,627.31
CASH EQUIVALENT Total	94,883,306.710	94,703,210.80	94,698,583.49	4.09	-4,627.31	0.00	-4,627.31

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 10, 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	2,043,001,897.560	2,135,113,749.84	2,218,635,687.91	95.91	83,521,938.07	0.00	83,521,938.07
FIXED INCOME Total	2,043,001,897.560	2,135,113,749.84	2,218,635,687.91	95.91	83,521,938.07	0.00	83,521,938.07

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 205 FIXED INCOME

STATE OF ARIZONA

FUND: ATZ6

View Date: *February 10, 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	2,137,885,204.270	2,229,816,960.64	2,313,334,271.40	100.00	83,517,310.76	0.00	83,517,310.76

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 10, 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	455,326.100	455,326.10	455,326.10	0.12	0.00	0.00	0.00
CASH Total	455,326.100	455,326.10	455,326.10	0.12	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 10, 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	68,680,000.000	68,543,492.29	68,550,962.93	17.60	7,470.64	0.00	7,470.64
CASH EQUIVALENT Total	68,680,000.000	68,543,492.29	68,550,962.93	17.60	7,470.64	0.00	7,470.64

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	317,239,753.930	317,883,971.84	320,452,729.69	82.28	2,568,757.85	0.00	2,568,757.85
FIXED INCOME Total	317,239,753.930	317,883,971.84	320,452,729.69	82.28	2,568,757.85	0.00	2,568,757.85

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 500 LGIP MED

STATE OF ARIZONA

FUND: ATZ7

View Date: *February 10, 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	386,375,080.030	386,882,790.23	389,459,018.72	100.00	2,576,228.49	0.00	2,576,228.49

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 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	341,389.620	341,389.62	341,389.62	0.26	0.00	0.00	0.00
CASH Total	341,389.620	341,389.62	341,389.62	0.26	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 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	28,500,318.690	28,466,372.85	28,470,130.47	21.78	3,757.62	0.00	3,757.62
CASH EQUIVALENT Total	28,500,318.690	28,466,372.85	28,470,130.47	21.78	3,757.62	0.00	3,757.62

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 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							
	100,967,744.830	101,650,120.06	101,905,815.60	77.96	255,695.54	0.00	255,695.54
FIXED INCOME Total							
	100,967,744.830	101,650,120.06	101,905,815.60	77.96	255,695.54	0.00	255,695.54

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 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	129,809,453.140	130,457,882.53	130,717,335.69	100.00	259,453.16	0.00	259,453.16

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	-1,527,148.760	-1,527,148.76	-1,527,148.76	0.07	0.00	0.00	0.00
CASH Total	-1,527,148.760	-1,527,148.76	-1,527,148.76	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	5,910,626.210	5,914,156.98	5,914,172.59	0.27	15.61	0.00	15.61
CASH EQUIVALENT Total	5,910,626.210	5,914,156.98	5,914,172.59	0.27	15.61	0.00	15.61

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	23,043,561.000	1,003,382,998.42	2,184,086,103.47	99.66	1,180,703,105.05	0.00	1,180,703,105.05
EQUITY Total	23,043,561.000	1,003,382,998.42	2,184,086,103.47	99.66	1,180,703,105.05	0.00	1,180,703,105.05

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	27,427,038.450	1,007,770,006.64	2,188,473,127.30	100.00	1,180,703,120.66	0.00	1,180,703,120.66

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	878,124.970	878,124.97	878,124.97	0.07	0.00	0.00	0.00
CASH Total	878,124.970	878,124.97	878,124.97	0.07	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	531,554,268.830	530,901,193.07	530,932,003.73	44.75	30,810.66	0.00	30,810.66
CASH EQUIVALENT Total	531,554,268.830	530,901,193.07	530,932,003.73	44.75	30,810.66	0.00	30,810.66

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	650,511,016.670	652,200,911.98	654,678,618.81	55.18	2,479,038.63	-1,331.80	2,477,706.83
FIXED INCOME Total	650,511,016.670	652,200,911.98	654,678,618.81	55.18	2,479,038.63	-1,331.80	2,477,706.83

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 2 ST AGCY FF&C

STATE OF ARIZONA

FUND: ATZA

View Date: *February 10, 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	1,182,943,410.470	1,183,980,230.02	1,186,488,747.51	100.00	2,509,849.29	-1,331.80	2,508,517.49

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	149,133.290	149,133.29	149,133.29	0.00	0.00	0.00	0.00
CASH Total	149,133.290	149,133.29	149,133.29	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 10, 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							
	2,469,975,814.500	2,466,821,891.93	2,466,959,037.90	66.78	137,145.97	0.00	137,145.97
CASH EQUIVALENT Total							
	2,469,975,814.500	2,466,821,891.93	2,466,959,037.90	66.78	137,145.97	0.00	137,145.97

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 10, 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							
	1,217,692,431.090	1,219,777,149.83	1,227,124,705.29	33.22	7,347,555.46	0.00	7,347,555.46
FIXED INCOME Total	1,217,692,431.090	1,219,777,149.83	1,227,124,705.29	33.22	7,347,555.46	0.00	7,347,555.46

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 10, 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	3,687,817,378.880	3,686,748,175.05	3,694,232,876.48	100.00	7,484,701.43	0.00	7,484,701.43

Holdings

Asset Summary

As of: *January 31, 2020*

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

FUND: ATZD

View Date: *February 10, 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	1,826,219.690	1,827,775.48	1,827,814.58	1.64	39.10	0.00	39.10
CASH EQUIVALENT Total	1,826,219.690	1,827,775.48	1,827,814.58	1.64	39.10	0.00	39.10

Holdings

Asset Summary

As of: *January 31, 2020*

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

FUND: ATZD

View Date: *February 10, 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	108,665,288.200	108,697,933.39	109,445,961.48	98.36	748,028.09	0.00	748,028.09
FIXED INCOME Total	108,665,288.200	108,697,933.39	109,445,961.48	98.36	748,028.09	0.00	748,028.09

Holdings

Asset Summary

As of: *January 31, 2020*

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

FUND: ATZD

View Date: *February 10, 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	110,491,507.890	110,525,708.87	111,273,776.06	100.00	748,067.19	0.00	748,067.19

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 10, 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	937,500.050	937,500.05	937,500.05	0.09	0.00	0.00	0.00
CASH Total	937,500.050	937,500.05	937,500.05	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 10, 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							
	451,732,646.550	450,855,406.13	450,855,406.13	40.95	0.00	0.00	0.00
CASH EQUIVALENT Total							
	451,732,646.550	450,855,406.13	450,855,406.13	40.95	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 10, 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	643,340,988.700	643,945,770.13	649,257,595.06	58.97	5,311,824.93	0.00	5,311,824.93
FIXED INCOME Total	643,340,988.700	643,945,770.13	649,257,595.06	58.97	5,311,824.93	0.00	5,311,824.93

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 10, 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	1,096,011,135.300	1,095,738,676.31	1,101,050,501.24	100.00	5,311,824.93	0.00	5,311,824.93

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	0.020	0.02	0.02	0.00	0.00	0.00	0.00
CASH Total	0.020	0.02	0.02	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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							
	1,579,463,686.230	1,576,701,280.09	1,576,701,280.09	92.56	0.00	0.00	0.00
CASH EQUIVALENT Total							
	1,579,463,686.230	1,576,701,280.09	1,576,701,280.09	92.56	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	127,133,674.920	126,688,457.30	126,710,143.43	7.44	21,686.13	0.00	21,686.13
FIXED INCOME Total	127,133,674.920	126,688,457.30	126,710,143.43	7.44	21,686.13	0.00	21,686.13

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	1,706,597,361.170	1,703,389,737.41	1,703,411,423.54	100.00	21,686.13	0.00	21,686.13

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 10, 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	-2,536.120	-2,536.12	-2,536.12	0.00	0.00	0.00	0.00
CASH Total	-2,536.120	-2,536.12	-2,536.12	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 10, 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							
	893,421,185.890	892,842,015.06	892,842,015.06	46.85	0.00	0.00	0.00
CASH EQUIVALENT Total							
	893,421,185.890	892,842,015.06	892,842,015.06	46.85	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 10, 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							
	1,015,000,000.000	1,012,555,375.46	1,012,704,590.20	53.15	149,214.74	0.00	149,214.74
FIXED INCOME Total	1,015,000,000.000	1,012,555,375.46	1,012,704,590.20	53.15	149,214.74	0.00	149,214.74

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 10, 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	1,908,418,649.770	1,905,394,854.40	1,905,544,069.14	100.00	149,214.74	0.00	149,214.74

Holdings

Asset Summary

As of: *January 31, 2020*

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

FUND: ATZH

View Date: *February 10, 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	-18,765,580.780	-18,765,580.78	-18,765,580.78	4.72	0.00	0.00	0.00
CASH Total	-18,765,580.780	-18,765,580.78	-18,765,580.78	4.72	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

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

FUND: ATZH

View Date: *February 10, 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	18,838,399.370	18,840,248.03	18,840,283.21	4.74	35.18	0.00	35.18
CASH EQUIVALENT Total	18,838,399.370	18,840,248.03	18,840,283.21	4.74	35.18	0.00	35.18

Holdings

Asset Summary

As of: *January 31, 2020*

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

FUND: ATZH

View Date: *February 10, 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							
	353,590,000.000	359,216,321.78	359,913,582.85	90.54	697,261.07	0.00	697,261.07
FIXED INCOME Total							
	353,590,000.000	359,216,321.78	359,913,582.85	90.54	697,261.07	0.00	697,261.07

Holdings

Asset Summary

As of: *January 31, 2020*

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

FUND: ATZH

View Date: *February 10, 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	353,662,818.590	359,290,989.03	359,988,285.28	100.00	697,296.25	0.00	697,296.25

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 10, 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	105,445.740	105,445.74	105,445.74	0.03	0.00	0.00	0.00
CASH Total	105,445.740	105,445.74	105,445.74	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 10, 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	72,500,000.000	72,435,640.96	72,435,640.96	18.71	0.00	0.00	0.00
CASH EQUIVALENT Total	72,500,000.000	72,435,640.96	72,435,640.96	18.71	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 10, 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							
	308,805,917.710	310,553,044.28	314,699,351.13	81.27	4,146,306.85	0.00	4,146,306.85
FIXED INCOME Total							
	308,805,917.710	310,553,044.28	314,699,351.13	81.27	4,146,306.85	0.00	4,146,306.85

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 10, 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	381,411,363.450	383,094,130.98	387,240,437.83	100.00	4,146,306.85	0.00	4,146,306.85

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 10, 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	1,152.190	1,152.19	1,152.19	100.00	0.00	0.00	0.00
CASH Total	1,152.190	1,152.19	1,152.19	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 10, 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	1,152.190	1,152.19	1,152.19	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 10, 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	65,460.540	65,460.54	65,460.54	0.02	0.00	0.00	0.00
CASH Total	65,460.540	65,460.54	65,460.54	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 10, 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							
	34,000,000.000	33,999,336.80	33,999,336.80	11.20	0.00	0.00	0.00
CASH EQUIVALENT Total							
	34,000,000.000	33,999,336.80	33,999,336.80	11.20	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 10, 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	263,914,740.690	265,982,694.09	269,491,971.07	88.78	3,509,276.98	0.00	3,509,276.98
FIXED INCOME Total	263,914,740.690	265,982,694.09	269,491,971.07	88.78	3,509,276.98	0.00	3,509,276.98

Holdings

Asset Summary

As of: *January 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 10, 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	297,980,201.230	300,047,491.43	303,556,768.41	100.00	3,509,276.98	0.00	3,509,276.98

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	2,762,942.090	2,762,942.09	2,762,942.09	0.37	0.00	0.00	0.00
CASH Total	2,762,942.090	2,762,942.09	2,762,942.09	0.37	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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							
	448,167,315.540	447,595,549.15	447,595,549.15	59.66	0.00	0.00	0.00
CASH EQUIVALENT Total							
	448,167,315.540	447,595,549.15	447,595,549.15	59.66	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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							
	297,089,977.020	297,219,227.80	299,830,160.76	39.97	2,610,932.96	0.00	2,610,932.96
FIXED INCOME Total							
	297,089,977.020	297,219,227.80	299,830,160.76	39.97	2,610,932.96	0.00	2,610,932.96

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	748,020,234.650	747,577,719.04	750,188,652.00	100.00	2,610,932.96	0.00	2,610,932.96

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	271,626,332.670	270,848,814.53	270,848,977.05	99.94	162.52	0.00	162.52
CASH EQUIVALENT Total	271,626,332.670	270,848,814.53	270,848,977.05	99.94	162.52	0.00	162.52

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	172,386.620	171,226.04	172,386.62	0.06	1,160.58	0.00	1,160.58
EQUITY Total	172,386.620	171,226.04	172,386.62	0.06	1,160.58	0.00	1,160.58

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	271,798,719.290	271,020,040.57	271,021,363.67	100.00	1,323.10	0.00	1,323.10

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	14,306.860	14,308.38	14,307.12	0.46	-1.26	0.00	-1.26
CASH EQUIVALENT Total	14,306.860	14,308.38	14,307.12	0.46	-1.26	0.00	-1.26

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	9,781.870	2,855,969.74	3,102,581.26	99.54	246,611.52	0.00	246,611.52
EQUITY Total	9,781.870	2,855,969.74	3,102,581.26	99.54	246,611.52	0.00	246,611.52

Holdings

Asset Summary

As of: *January 31, 2020*

AZ ENDOW TR POOL 301 LARGE CAP

STATE OF ARIZONA

FUND: ATZP

View Date: *February 10, 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	24,088.730	2,870,278.12	3,116,888.38	100.00	246,610.26	0.00	246,610.26

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	5,021.950	5,022.08	5,022.09	0.39	0.01	0.00	0.01
CASH EQUIVALENT Total	5,021.950	5,022.08	5,022.09	0.39	0.01	0.00	0.01

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	3,638.220	1,223,886.13	1,286,172.96	99.61	62,286.83	0.00	62,286.83
EQUITY Total	3,638.220	1,223,886.13	1,286,172.96	99.61	62,286.83	0.00	62,286.83

Holdings

Asset Summary

As of: *January 31, 2020*

AZ ENDOW TR POOL 303 MID CAP

STATE OF ARIZONA

FUND: ATZQ

View Date: *February 10, 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	8,660.170	1,228,908.21	1,291,195.05	100.00	62,286.84	0.00	62,286.84

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	-48,425.000	-48,425.00	-48,425.00	5.36	0.00	0.00	0.00
CASH Total	-48,425.000	-48,425.00	-48,425.00	5.36	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

AZ ENDOW TR POOL 304 SMALL CAP

STATE OF ARIZONA

FUND: ATZR

View Date: *February 10, 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	843.150	843.64	843.64	0.09	0.00	0.00	0.00
CASH EQUIVALENT Total	843.150	843.64	843.64	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	57,937.280	866,865.16	854,644.80	94.55	-12,220.36	0.00	-12,220.36
EQUITY Total	57,937.280	866,865.16	854,644.80	94.55	-12,220.36	0.00	-12,220.36

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	10,355.430	819,283.80	807,063.44	100.00	-12,220.36	0.00	-12,220.36

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	54.000	54.69	54.03	0.00	-0.66	0.00	-0.66
CASH EQUIVALENT Total	54.000	54.69	54.03	0.00	-0.66	0.00	-0.66

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	29,323.100	3,281,772.81	3,337,447.30	100.00	55,674.49	0.00	55,674.49
EQUITY Total	29,323.100	3,281,772.81	3,337,447.30	100.00	55,674.49	0.00	55,674.49

Holdings

Asset Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	29,377.100	3,281,827.50	3,337,501.33	100.00	55,673.83	0.00	55,673.83

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	20,960,844.610	20,973,406.77	20,973,421.12	2.26	14.35 14.35 GN 0.00 LS	0.00 0.00 GN 0.00 LS	14.35 14.35 GN 0.00 LS
EQUITY	20,312,179.600	694,167,848.19	907,188,680.18	97.74	213,020,831.99 275,856,798.89 GN -62,835,966.90 LS	0.00 0.00 GN 0.00 LS	213,020,831.99 275,856,798.89 GN -62,835,966.90 LS
FUND Total							
0.000	41,273,024.200	715,141,254.95	928,162,101.29	100.00	213,020,846.34 275,856,813.24 GN -62,835,966.90 LS	0.00 0.00 GN 0.00 LS	213,020,846.34 275,856,813.24 GN -62,835,966.90 LS

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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							
	20,791,278.610	20,803,346.52	20,803,753.38	3.41	406.86	0.00	406.86
					406.86 GN	0.00 GN	406.86 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	24,647,070.000	486,105,999.86	589,691,452.35	96.59	103,585,452.49	0.00	103,585,452.49
					170,545,456.03 GN	0.00 GN	170,545,456.03 GN
					-66,960,003.54 LS	0.00 LS	-66,960,003.54 LS
<hr/>							
FUND Total							
0.000	45,438,348.610	506,909,346.38	610,495,205.73	100.00	103,585,859.35	0.00	103,585,859.35
					170,545,862.89 GN	0.00 GN	170,545,862.89 GN
					-66,960,003.54 LS	0.00 LS	-66,960,003.54 LS

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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		94,883,306.710	94,703,210.80	94,698,583.49	4.09	-4,627.31 3,414.36 GN -8,041.67 LS	0.00 0.00 GN 0.00 LS	-4,627.31 3,414.36 GN -8,041.67 LS
FIXED INCOME		2,043,001,897.560	2,135,113,749.84	2,218,635,687.91	95.91	83,521,938.07 88,016,925.26 GN -4,494,987.19 LS	0.00 0.00 GN 0.00 LS	83,521,938.07 88,016,925.26 GN -4,494,987.19 LS
Original Face:	2,150,865,609.000							
<hr/>								
FUND Total	0.000	2,137,885,204.270	2,229,816,960.64	2,313,334,271.40	100.00	83,517,310.76 88,020,339.62 GN -4,503,028.86 LS	0.00 0.00 GN 0.00 LS	83,517,310.76 88,020,339.62 GN -4,503,028.86 LS
Original Face:	2,150,865,609.000							

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	455,326.100	455,326.10	455,326.10	0.12	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	68,680,000.000	68,543,492.29	68,550,962.93	17.60	7,470.64 8,937.44 GN -1,466.80 LS	0.00 0.00 GN 0.00 LS	7,470.64 8,937.44 GN -1,466.80 LS	
FIXED INCOME	317,239,753.930	317,883,971.84	320,452,729.69	82.28	2,568,757.85 2,622,243.33 GN -53,485.48 LS	0.00 0.00 GN 0.00 LS	2,568,757.85 2,622,243.33 GN -53,485.48 LS	
Original Face:	196,711,032.000							
<hr/>								
FUND Total	0.000	386,375,080.030	386,882,790.23	389,459,018.72	100.00	2,576,228.49 2,631,180.77 GN -54,952.28 LS	0.00 0.00 GN 0.00 LS	2,576,228.49 2,631,180.77 GN -54,952.28 LS
Original Face:	196,711,032.000							

Holdings

Fund Summary

As of: *January 31, 2020*

ST OF AZ POOL 700 LGIP MD FF&C

STATE OF ARIZONA

FUND: ATZ8

View Date: *February 10, 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	341,389.620	341,389.62	341,389.62	0.26	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	28,500,318.690	28,466,372.85	28,470,130.47	21.78	3,757.62 3,757.62 GN 0.00 LS	0.00 0.00 GN 0.00 LS	3,757.62 3,757.62 GN 0.00 LS	
FIXED INCOME	100,967,744.830	101,650,120.06	101,905,815.60	77.96	255,695.54 321,803.54 GN -66,108.00 LS	0.00 0.00 GN 0.00 LS	255,695.54 321,803.54 GN -66,108.00 LS	
Original Face:	95,498,075.000							
<hr/>								
FUND Total	0.000	129,809,453.140	130,457,882.53	130,717,335.69	100.00	259,453.16 325,561.16 GN -66,108.00 LS	0.00 0.00 GN 0.00 LS	259,453.16 325,561.16 GN -66,108.00 LS
Original Face:	95,498,075.000							

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	-1,527,148.760	-1,527,148.76	-1,527,148.76	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
CASH EQUIVALENT	5,910,626.210	5,914,156.98	5,914,172.59	0.27	15.61 15.61 GN 0.00 LS	0.00 0.00 GN 0.00 LS	15.61 15.61 GN 0.00 LS
EQUITY	23,043,561.000	1,003,382,998.42	2,184,086,103.47	99.66	1,180,703,105.05 1,236,969,436.77 GN -56,266,331.72 LS	0.00 0.00 GN 0.00 LS	1,180,703,105.05 1,236,969,436.77 GN -56,266,331.72 LS
<hr/>							
FUND Total	0.000	27,427,038.450	1,007,770,006.64	2,188,473,127.30	100.00	1,180,703,120.66 1,236,969,452.38 GN -56,266,331.72 LS	0.00 1,180,703,120.66 1,236,969,452.38 GN -56,266,331.72 LS

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	878,124.970	878,124.97	878,124.97	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
CASH EQUIVALENT	531,554,268.830	530,901,193.07	530,932,003.73	44.75	30,810.66 30,810.66 GN 0.00 LS	0.00 0.00 GN 0.00 LS	30,810.66 30,810.66 GN 0.00 LS
FIXED INCOME	650,511,016.670	652,200,911.98	654,678,618.81	55.18	2,479,038.63 4,087,144.32 GN -1,608,105.69 LS	-1,331.80 0.00 GN -1,331.80 LS	2,477,706.83 4,087,144.32 GN -1,609,437.49 LS
Original Face:	798,398,364.000						
<hr/>							
FUND Total	0.000	1,182,943,410.470	1,186,488,747.51	100.00	2,509,849.29 4,117,954.98 GN -1,608,105.69 LS	-1,331.80 0.00 GN -1,331.80 LS	2,508,517.49 4,117,954.98 GN -1,609,437.49 LS
Original Face:	798,398,364.000						

Holdings

Fund Summary

As of: *January 31, 2020*

ST OF AZ POOL 3 ST AGCY INT.

STATE OF ARIZONA

FUND: ATZB

View Date: *February 10, 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	149,133.290	149,133.29	149,133.29	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	2,469,975,814.500	2,466,821,891.93	2,466,959,037.90	66.78	137,145.97 195,040.97 GN -57,895.00 LS	0.00 0.00 GN 0.00 LS	137,145.97 195,040.97 GN -57,895.00 LS
FIXED INCOME	1,217,692,431.090	1,219,777,149.83	1,227,124,705.29	33.22	7,347,555.46 8,575,874.69 GN -1,228,319.23 LS	0.00 0.00 GN 0.00 LS	7,347,555.46 8,575,874.69 GN -1,228,319.23 LS
Original Face:	559,773,741.000						
<hr/>							
FUND Total	0.000	3,687,817,378.880	3,686,748,175.05	3,694,232,876.48	100.00	7,484,701.43 8,770,915.66 GN -1,286,214.23 LS	0.00 0.00 GN 0.00 LS
Original Face:	559,773,741.000						

Holdings

Fund Summary

As of: *January 31, 2020*

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

FUND: ATZD

View Date: *February 10, 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		1,826,219.690	1,827,775.48	1,827,814.58	1.64	39.10 39.10 GN 0.00 LS	0.00 0.00 GN 0.00 LS	39.10 39.10 GN 0.00 LS
FIXED INCOME		108,665,288.200	108,697,933.39	109,445,961.48	98.36	748,028.09 752,712.43 GN -4,684.34 LS	0.00 0.00 GN 0.00 LS	748,028.09 752,712.43 GN -4,684.34 LS
Original Face:	53,538,000.000							
<hr/>								
FUND Total	0.000	110,491,507.890	110,525,708.87	111,273,776.06	100.00	748,067.19 752,751.53 GN -4,684.34 LS	0.00 0.00 GN 0.00 LS	748,067.19 752,751.53 GN -4,684.34 LS
Original Face:	53,538,000.000							

Holdings

Fund Summary

As of: *January 31, 2020*

ST OF AZ POOL 4 ST AGCY GOV.

STATE OF ARIZONA

FUND: ATZE

View Date: *February 10, 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	937,500.050	937,500.05	937,500.05	0.09	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	451,732,646.550	450,855,406.13	450,855,406.13	40.95	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	643,340,988.700	643,945,770.13	649,257,595.06	58.97	5,311,824.93 5,749,849.44 GN -438,024.51 LS	0.00 0.00 GN 0.00 LS	5,311,824.93 5,749,849.44 GN -438,024.51 LS
Original Face:	483,007,603.330						
<hr/>							
FUND Total	0.000	1,096,011,135.300	1,101,050,501.24	100.00	5,311,824.93 5,749,849.44 GN -438,024.51 LS	0.00 0.00 GN 0.00 LS	5,311,824.93 5,749,849.44 GN -438,024.51 LS
Original Face:	483,007,603.330						

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	0.020	0.02	0.02	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	1,579,463,686.230	1,576,701,280.09	1,576,701,280.09	92.56	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	127,133,674.920	126,688,457.30	126,710,143.43	7.44	21,686.13 22,485.53 GN -799.40 LS	0.00 0.00 GN 0.00 LS	21,686.13 22,485.53 GN -799.40 LS	
Original Face:	82,000,000.000							
<hr/>								
FUND Total	0.000	1,706,597,361.170	1,703,389,737.41	1,703,411,423.54	100.00	21,686.13 22,485.53 GN -799.40 LS	0.00 0.00 GN 0.00 LS	21,686.13 22,485.53 GN -799.40 LS
Original Face:	82,000,000.000							

Holdings

Fund Summary

As of: *January 31, 2020*

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: *February 10, 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	-2,536.120	-2,536.12	-2,536.12	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	893,421,185.890	892,842,015.06	892,842,015.06	46.85	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	
FIXED INCOME	1,015,000,000.000	1,012,555,375.46	1,012,704,590.20	53.15	149,214.74 153,908.84 GN -4,694.10 LS	0.00 0.00 GN 0.00 LS	149,214.74 153,908.84 GN -4,694.10 LS	
<hr/>								
FUND Total	0.000	1,908,418,649.770	1,905,394,854.40	1,905,544,069.14	100.00	149,214.74 153,908.84 GN -4,694.10 LS	0.00 0.00 GN 0.00 LS	149,214.74 153,908.84 GN -4,694.10 LS

Holdings

Fund Summary

As of: *January 31, 2020*

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

FUND: ATZH

View Date: *February 10, 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		-18,765,580.780	-18,765,580.78	-18,765,580.78	4.72	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		18,838,399.370	18,840,248.03	18,840,283.21	4.74	35.18 35.18 GN 0.00 LS	0.00 0.00 GN 0.00 LS	35.18 35.18 GN 0.00 LS
FIXED INCOME		353,590,000.000	359,216,321.78	359,913,582.85	90.54	697,261.07 697,261.07 GN 0.00 LS	0.00 0.00 GN 0.00 LS	697,261.07 697,261.07 GN 0.00 LS
<hr/>								
FUND Total	0.000	353,662,818.590	359,290,989.03	359,988,285.28	100.00	697,296.25 697,296.25 GN 0.00 LS	0.00 0.00 GN 0.00 LS	697,296.25 697,296.25 GN 0.00 LS

Holdings

Fund Summary

As of: *January 31, 2020*

ST OF AZ POOL 12 CAWCD MED TRM

STATE OF ARIZONA

FUND: ATZI

View Date: *February 10, 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	105,445.740	105,445.74	105,445.74	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	72,500,000.000	72,435,640.96	72,435,640.96	18.71	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	308,805,917.710	310,553,044.28	314,699,351.13	81.27	4,146,306.85 4,252,168.04 GN -105,861.19 LS	0.00 0.00 GN 0.00 LS	4,146,306.85 4,252,168.04 GN -105,861.19 LS	
Original Face:	294,438,369.000							
<hr/>								
FUND Total	0.000	381,411,363.450	383,094,130.98	387,240,437.83	100.00	4,146,306.85 4,252,168.04 GN -105,861.19 LS	0.00 0.00 GN 0.00 LS	4,146,306.85 4,252,168.04 GN -105,861.19 LS
Original Face:	294,438,369.000							

Holdings

Fund Summary

As of: *January 31, 2020*

ST OF AZ POOL 15 ST OPER FUND

STATE OF ARIZONA

FUND: ATZJ

View Date: *February 10, 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		1,152.190	1,152.19	1,152.19	100.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
<hr/>								
FUND Total	0.000	1,152.190	1,152.19	1,152.19	100.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS

Holdings

Fund Summary

As of: *January 31, 2020*

ST OF AZ POOL 16 ECDHB

STATE OF ARIZONA

FUND: ATZL

View Date: *February 10, 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	65,460.540	65,460.54	65,460.54	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	34,000,000.000	33,999,336.80	33,999,336.80	11.20	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	263,914,740.690	265,982,694.09	269,491,971.07	88.78	3,509,276.98 3,863,227.16 GN -353,950.18 LS	0.00 0.00 GN 0.00 LS	3,509,276.98 3,863,227.16 GN -353,950.18 LS	
Original Face:	219,490,434.000							
<hr/>								
FUND Total	0.000	297,980,201.230	300,047,491.43	303,556,768.41	100.00	3,509,276.98 3,863,227.16 GN -353,950.18 LS	0.00 0.00 GN 0.00 LS	3,509,276.98 3,863,227.16 GN -353,950.18 LS
Original Face:	219,490,434.000							

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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		2,762,942.090	2,762,942.09	2,762,942.09	0.37	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		448,167,315.540	447,595,549.15	447,595,549.15	59.66	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		297,089,977.020	297,219,227.80	299,830,160.76	39.97	2,610,932.96 3,066,573.32 GN -455,640.36 LS	0.00 0.00 GN 0.00 LS	2,610,932.96 3,066,573.32 GN -455,640.36 LS
Original Face:	396,933,931.000							
<hr/>								
FUND Total	0.000	748,020,234.650	747,577,719.04	750,188,652.00	100.00	2,610,932.96 3,066,573.32 GN -455,640.36 LS	0.00 0.00 GN 0.00 LS	2,610,932.96 3,066,573.32 GN -455,640.36 LS
Original Face:	396,933,931.000							

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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							
	271,626,332.670	270,848,814.53	270,848,977.05	99.94	162.52	0.00	162.52
					162.52 GN	0.00 GN	162.52 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	172,386.620	171,226.04	172,386.62	0.06	1,160.58	0.00	1,160.58
					1,160.58 GN	0.00 GN	1,160.58 GN
					0.00 LS	0.00 LS	0.00 LS
<hr/>							
FUND Total							
0.000	271,798,719.290	271,020,040.57	271,021,363.67	100.00	1,323.10	0.00	1,323.10
					1,323.10 GN	0.00 GN	1,323.10 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	14,306.860	14,308.38	14,307.12	0.46	-1.26 0.00 GN -1.26 LS	0.00 0.00 GN 0.00 LS	-1.26 0.00 GN -1.26 LS
EQUITY	9,781.870	2,855,969.74	3,102,581.26	99.54	246,611.52 246,611.52 GN 0.00 LS	0.00 0.00 GN 0.00 LS	246,611.52 246,611.52 GN 0.00 LS
<hr/>							
FUND Total	0.000	24,088.730	3,116,888.38	100.00	246,610.26 246,611.52 GN -1.26 LS	0.00 0.00 GN 0.00 LS	246,610.26 246,611.52 GN -1.26 LS

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	5,021.950	5,022.08	5,022.09	0.39	0.01 0.01 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.01 0.01 GN 0.00 LS	
EQUITY	3,638.220	1,223,886.13	1,286,172.96	99.61	62,286.83 62,286.83 GN 0.00 LS	0.00 0.00 GN 0.00 LS	62,286.83 62,286.83 GN 0.00 LS	
<hr/>								
FUND Total	0.000	8,660.170	1,228,908.21	1,291,195.05	100.00	62,286.84 62,286.84 GN 0.00 LS	0.00 0.00 GN 0.00 LS	62,286.84 62,286.84 GN 0.00 LS

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	-48,425.000	-48,425.00	-48,425.00	5.36	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	843.150	843.64	843.64	0.09	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	57,937.280	866,865.16	854,644.80	94.55	-12,220.36 0.00 GN -12,220.36 LS	0.00 0.00 GN 0.00 LS	-12,220.36 0.00 GN -12,220.36 LS	
<hr/>								
FUND Total	0.000	10,355.430	819,283.80	807,063.44	100.00	-12,220.36 0.00 GN -12,220.36 LS	0.00 0.00 GN 0.00 LS	-12,220.36 0.00 GN -12,220.36 LS

Holdings

Fund Summary

As of: *January 31, 2020*

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

View Date: *February 10, 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	54.000	54.69	54.03	0.00	-0.66 0.00 GN -0.66 LS	0.00 0.00 GN 0.00 LS	-0.66 0.00 GN -0.66 LS
EQUITY	29,323.100	3,281,772.81	3,337,447.30	100.00	55,674.49 55,674.49 GN 0.00 LS	0.00 0.00 GN 0.00 LS	55,674.49 55,674.49 GN 0.00 LS
<hr/>							
FUND Total	0.000	29,377.100	3,281,827.50	100.00	55,673.83 55,674.49 GN -0.66 LS	0.00 0.00 GN 0.00 LS	55,673.83 55,674.49 GN -0.66 LS